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ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2019

OF THE CONDITION AND AFFAIRS OF THE

CELTIC INSURANCE COMPANY

(Name)

NAIC Group Code 1295 (Current Period), 1295 (Prior Period) NAIC Company Code 80799 Employer's ID Number 06-0641618

Organized under the Laws of Illinois, State of Domicile or Port of Entry Illinois

Country of Domicile United States

Licensed as business type: Life, Accident & Health [X] Property/Casualty [ ] Hospital, Medical & Dental Service or Indemnity [ ]
Dental Service Corporation [ ] Vision Service Corporation [ ] Health Maintenance Organization [ ]
Other [ ] Is HMO, Federally Qualified? Yes [ ] No [ ]

Incorporated/Organized 05/03/1949 Commenced Business 01/20/1950

Statutory Home Office 200 East Randolph Street, Suite 3600 (Street and Number), Chicago, IL, US 60601 (City or Town, State, Country and Zip Code)

Main Administrative Office 200 East Randolph Street, Suite 3600 (Street and Number)
Chicago, IL, US 60601 (City or Town, State, Country and Zip Code) 800-714-4658 (Area Code) (Telephone Number)

Mail Address 200 East Randolph Street, Suite 3600 (Street and Number or P.O. Box), Chicago, IL, US 60601 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 200 East Randolph Street, Suite 3600 (Street and Number)
Chicago, IL, US 60601 (City or Town, State, Country and Zip Code), 800-714-4658 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.celtic-net.com

Statutory Statement Contact Craig M. Bilbrey (Name), 314-519-1169 (Area Code) (Telephone Number) (Extension)
craig.m.bilbrey@centene.com (E-Mail Address) 314-445-0117 (Fax Number)

OFFICERS

Name	Title	Name	Title
Anand A. Shukla	President	Karen E. Wegg	Vice President
Tricia L. Dinkelman	Vice President, Tax		

OTHER OFFICERS

Christopher R. Isaak	Controller, Vice President of Finance, Treasurer	John P. Ryan	Vice President
Mark J. Freeman #	Vice President, Actuary	Keith H. Williamson	Secretary

DIRECTORS OR TRUSTEES

Anand A. Shukla	Tricia L. Dinkelman	Christopher R. Isaak	Kevin J. Counihan
Karen E. Wegg			

State of Missouri
ss
County of Saint Louis

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.

Anand A. Shukla	Christopher R. Isaak	Karen E. Wegg
President	Controller, Vice President of Finance	Vice President

Subscribed and sworn to before me this 1 day of March, 2020

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

Joan E. Price, Notary Public
3/21/2021

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	25,470,766	1.211	25,470,766		25,470,766	1.211
1.02 All other governments	3,248,869	0.154	3,248,869		3,248,869	0.154
1.03 U.S. states, territories and possessions, etc. guaranteed	15,214,971	0.723	15,214,971		15,214,971	0.723
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	34,262,542	1.629	34,262,542		34,262,542	1.629
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	224,481,814	10.674	224,481,814		224,481,814	10.674
1.06 Industrial and miscellaneous	508,365,260	24.172	508,365,260		508,365,260	24.172
1.07 Hybrid securities	0	0.000			0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000			0	0.000
1.09 SVO identified funds	0	0.000			0	0.000
1.10 Unaffiliated bank loans	0	0.000			0	0.000
1.11 Total long-term bonds	811,044,220	38.564	811,044,220	0	811,044,220	38.564
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000			0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000			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	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	215,007,271		215,007,271	10.223
3.03 Parent, subsidiaries and affiliates Publicly traded	215,007,271	10.223			0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000			0	0.000
3.05 Mutual funds	0	0.000			0	0.000
3.06 Unit investment trusts	0	0.000			0	0.000
3.07 Closed-end funds	0	0.000			0	0.000
3.08 Total common stocks	215,007,271	10.223	215,007,271	0	215,007,271	10.223
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			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	0.000
5.02 Properties held for production of income	0	0.000	0		0	0.000
5.03 Properties held for sale	0	0.000	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)	220,851,052	10.501	220,851,052		220,851,052	10.501
6.02 Cash equivalents (Schedule E, Part 2)	838,877,319	39.887	838,877,319		838,877,319	39.887
6.03 Short-term investments (Schedule DA)	0	0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	1,059,728,371	50.388	1,059,728,371	0	1,059,728,371	50.388
7. Contract loans	0	0.000	0		0	0.000
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	17,345,906	0.825	17,345,906		17,345,906	0.825
10. Receivables for securities	0	0.000	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	0.000
13. Total invested assets	2,103,125,768	100.000	2,103,125,768	0	2,103,125,768	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	0	
	8.2 Totals, Part 3, Column 9	0	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		8,749,616
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	8,518,575	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	8,518,575
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	226,662	
	5.2 Totals, Part 3, Column 9	0	226,662
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		148,947
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		17,345,906
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		17,345,906

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		945,451,074
2.	Cost of bonds and stocks acquired, Part 3, Column 7		153,187,793
3.	Accrual of discount		896,483
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	0	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	39,582,352	
	4.4 Part 4, Column 11	0	39,582,352
5.	Total gain (loss) on disposals, Part 4, Column 19		(94,886)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		107,480,115
7.	Deduct amortization of premium		5,696,056
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)		147,236
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,025,993,880
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		1,025,993,880

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	25,470,766	26,210,746	25,407,894	25,976,657
Governments (including all obligations guaranteed by governments)	2.	Canada	1,999,944	2,000,136	1,998,980	2,000,000
	3.	Other Countries	1,248,925	1,259,765	1,247,200	1,250,000
	4.	Totals	28,719,635	29,470,647	28,654,074	29,226,657
U.S. States, Territories and Possessions (direct and guaranteed)	5.	Totals	15,214,971	15,828,226	15,611,119	14,540,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6.	Totals	34,262,542	35,574,898	35,165,819	31,635,000
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	224,481,814	231,827,298	229,123,757	215,887,972
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	415,025,537	427,735,376	418,829,624	407,761,753
	9.	Canada	9,670,595	9,898,292	9,634,608	9,678,323
	10.	Other Countries	83,669,128	85,164,242	84,043,727	83,166,803
	11.	Totals	508,365,260	522,797,909	512,507,959	500,606,880
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	**Total Bonds**	811,044,220	835,498,978	821,062,728	791,896,509
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	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				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	215,007,271	215,007,271	17,878,508	
	25.	**Total Common Stocks**	215,007,271	215,007,271	17,878,508	
	26.	**Total Stocks**	215,007,271	215,007,271	17,878,508	
	27.	**Total Bonds and Stocks**	1,026,051,491	1,050,506,249	838,941,236	

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	20,263,696	8,038,311	5,575,086	2,706,463	385,246	XXX	36,968,803	4.5	52,566,948	6.6	36,968,803	
1.2 NAIC 2						XXX	0	0.0	0	0.0		
1.3 NAIC 3						XXX	0	0.0	0	0.0		
1.4 NAIC 4						XXX	0	0.0	0	0.0		
1.5 NAIC 5						XXX	0	0.0	0	0.0		
1.6 NAIC 6						XXX	0	0.0	0	0.0		
1.7 Totals	20,263,696	8,038,311	5,575,086	2,706,463	385,246	XXX	36,968,803	4.5	52,566,948	6.6	36,968,803	0
2. All Other Governments												
2.1 NAIC 1	1,999,944	1,248,925				XXX	3,248,869	0.4	4,247,409	0.5		3,248,869
2.2 NAIC 2						XXX	0	0.0	0	0.0		
2.3 NAIC 3						XXX	0	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	0	0.0		
2.5 NAIC 5						XXX	0	0.0	0	0.0		
2.6 NAIC 6						XXX	0	0.0	0	0.0		
2.7 Totals	1,999,944	1,248,925	0	0	0	XXX	3,248,869	0.4	4,247,409	0.5	0	3,248,869
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	1,885,533	3,599,047	9,730,390			XXX	15,214,971	1.8	12,015,371	1.5	15,214,971	
3.2 NAIC 2						XXX	0	0.0	0	0.0		
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals	1,885,533	3,599,047	9,730,390	0	0	XXX	15,214,971	1.8	12,015,371	1.5	15,214,971	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	2,185,062	11,776,704	19,048,721	1,252,055		XXX	34,262,542	4.2	31,126,238	3.9	34,262,542	
4.2 NAIC 2						XXX	0	0.0	0	0.0		
4.3 NAIC 3						XXX	0	0.0	0	0.0		
4.4 NAIC 4						XXX	0	0.0	0	0.0		
4.5 NAIC 5						XXX	0	0.0	0	0.0		
4.6 NAIC 6						XXX	0	0.0	0	0.0		
4.7 Totals	2,185,062	11,776,704	19,048,721	1,252,055	0	XXX	34,262,542	4.2	31,126,238	3.9	34,262,542	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	22,459,590	89,639,665	95,637,485	7,242,692	1,491,034	XXX	216,470,467	26.3	208,541,716	26.1	216,422,268	48,198
5.2 NAIC 2	917,641	5,152,295	1,871,411			XXX	7,941,347	1.0	11,152,206	1.4	7,941,347	
5.3 NAIC 3						XXX	0	0.0	0	0.0		
5.4 NAIC 4		10,000		60,000		XXX	70,000	0.0	470,000	0.1	70,000	
5.5 NAIC 5						XXX	0	0.0	0	0.0		
5.6 NAIC 6						XXX	0	0.0	0	0.0		
5.7 Totals	23,377,231	94,801,960	97,508,897	7,302,692	1,491,034	XXX	224,481,814	27.3	220,163,922	27.6	224,433,615	48,198

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 and Miscellaneous (unaffiliated)												
6.1 NAIC 1	51,978,007	195,338,904	105,090,423	3,407,343	913,634	XXX	356,728,311	43.4	335,069,356	42.0	218,071,074	138,657,237
6.2 NAIC 2	15,928,981	92,432,271	41,954,617	310,678	1,010,402	XXX	151,636,948	18.4	142,267,122	17.8	123,476,640	28,160,309
6.3 NAIC 3						XXX	0	0.0	49,250	0.0		
6.4 NAIC 4						XXX	0	0.0	664,819	0.1		
6.5 NAIC 5						XXX	0	0.0	0	0.0		
6.6 NAIC 6						XXX	0	0.0	0	0.0		
6.7 Totals	67,906,988	287,771,175	147,045,040	3,718,021	1,924,036	XXX	508,365,260	61.8	478,050,546	59.9	341,547,714	166,817,545
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		
7.2 NAIC 2						XXX	0	0.0	0	0.0		
7.3 NAIC 3						XXX	0	0.0	0	0.0		
7.4 NAIC 4						XXX	0	0.0	0	0.0		
7.5 NAIC 5						XXX	0	0.0	0	0.0		
7.6 NAIC 6						XXX	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						XXX	0	0.0	0	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						XXX	0	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	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-Designated Securities												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		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						XXX	0	0.0	0	0.0		
10.2 NAIC 2						XXX	0	0.0	0	0.0		
10.3 NAIC 3						XXX	0	0.0	0	0.0		
10.4 NAIC 4						XXX	0	0.0	0	0.0		
10.5 NAIC 5						XXX	0	0.0	0	0.0		
10.6 NAIC 6						XXX	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) 100,771,832	309,641,557	235,082,106	14,608,553	2,789,915	0	662,893,962	80.6	XXX	XXX	520,939,658	141,954,304
11.2 NAIC 2	(d) 16,846,621	97,584,566	43,826,028	310,678	1,010,402	0	159,578,295	19.4	XXX	XXX	131,417,987	28,160,309
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	10,000	0	60,000	0	0	70,000	0.0	XXX	XXX	70,000	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	117,618,453	407,236,123	278,908,134	14,979,231	3,800,317	0	(b) 822,542,258	100.0	XXX	XXX	652,427,645	170,114,613
11.8 Line 11.7 as a % of Col. 7	14.3	49.5	33.9	1.8	0.5	0.0	100.0	XXX	XXX	XXX	79.3	20.7
12. Total Bonds Prior Year												
12.1 NAIC 1	93,886,863	293,160,236	234,038,712	16,876,356	5,604,872	0	XXX	XXX	643,567,038	80.6	509,559,649	134,007,389
12.2 NAIC 2	19,201,339	89,631,564	42,934,581	535,745	1,116,098	0	XXX	XXX	153,419,327	19.2	131,815,893	21,603,434
12.3 NAIC 3	0	0	0	49,250	0	0	XXX	XXX	49,250	0.0	0	49,250
12.4 NAIC 4	1,059,819	10,000	0	65,000	0	0	XXX	XXX	1,134,819	0.1	664,819	470,000
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	114,148,021	382,801,800	276,973,293	17,526,351	6,720,970	0	XXX	XXX	(b) 798,170,434	100.0	642,040,361	156,130,073
12.8 Line 12.7 as a % of Col. 9	14.3	48.0	34.7	2.2	0.8	0.0	XXX	XXX	100	XXX	80.4	19.6
13. Total Publicly Traded Bonds												
13.1 NAIC 1	70,796,902	229,571,250	206,542,964	11,904,942	2,123,600		520,939,658	63.3	509,559,649	63.8	520,939,658	XXX
13.2 NAIC 2	13,248,682	76,787,797	40,125,211	310,678	945,618		131,417,987	16.0	131,815,893	16.5	131,417,987	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	XXX
13.4 NAIC 4		10,000		60,000			70,000	0.0	664,819	0.1	70,000	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	84,045,584	306,369,047	246,668,175	12,275,620	3,069,219	0	652,427,645	79.3	642,040,361	80.4	652,427,645	XXX
13.8 Line 13.7 as a % of Col. 7	12.9	47.0	37.8	1.9	0.5	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	10.2	37.2	30.0	1.5	0.4	0.0	79.3	XXX	XXX	XXX	79.3	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	29,974,930	80,070,307	28,539,142	2,703,611	666,314		141,954,304	17.3	134,007,389	16.8	XXX	141,954,304
14.2 NAIC 2	3,597,939	20,796,769	3,700,817		64,784		28,160,309	3.4	21,603,434	2.7	XXX	28,160,309
14.3 NAIC 3							0	0.0	49,250	0.0	XXX	0
14.4 NAIC 4							0	0.0	470,000	0.1	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	33,572,869	100,867,076	32,239,959	2,703,611	731,098	0	170,114,613	20.7	156,130,073	19.6	XXX	170,114,613
14.8 Line 14.7 as a % Col. 7	19.7	59.3	19.0	1.6	0.4	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	4.1	12.3	3.9	0.3	0.1	0.0	20.7	XXX	XXX	XXX	XXX	20.7

(a) Includes $ 165,467,344 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ ..... current year of bonds with Z designations, and$ ..... 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 $ ..... current year, $ ..... prior year of bonds with 5GI designations and $ ..... current year, $ ..... 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$ 11,498,037 ; NAIC 2 $ ..... ; NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

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	18,103,125	1,907,870	1,529,853			XXX	21,540,849	2.6	36,383,818	4.6	21,540,849	
1.02 Residential Mortgage-Backed Securities	2,160,570	6,130,441	4,045,233	2,706,463	385,246	XXX	15,427,954	1.9	16,183,130	2.0	15,427,954	
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
1.05 Totals	20,263,696	8,038,311	5,575,086	2,706,463	385,246	XXX	36,968,803	4.5	52,566,948	6.6	36,968,803	0
2. All Other Governments												
2.01 Issuer Obligations	1,999,944	1,248,925				XXX	3,248,869	0.4	4,247,409	0.5		3,248,869
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
2.05 Totals	1,999,944	1,248,925	0	0	0	XXX	3,248,869	0.4	4,247,409	0.5	0	3,248,869
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	1,885,533	3,599,047	9,730,390			XXX	15,214,971	1.8	12,015,371	1.5	15,214,971	
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
3.05 Totals	1,885,533	3,599,047	9,730,390	0	0	XXX	15,214,971	1.8	12,015,371	1.5	15,214,971	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	2,185,062	11,776,704	19,048,721	1,252,055		XXX	34,262,542	4.2	31,126,238	3.9	34,262,542	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
4.05 Totals	2,185,062	11,776,704	19,048,721	1,252,055	0	XXX	34,262,542	4.2	31,126,238	3.9	34,262,542	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	17,295,803	74,560,221	81,108,572	60,000	48,198	XXX	173,072,794	21.0	164,717,611	20.6	173,024,596	48,198
5.02 Residential Mortgage-Backed Securities	5,954,382	17,232,520	10,117,065	7,242,692	1,442,836	XXX	41,989,494	5.1	46,830,082	5.9	41,989,494	
5.03 Commercial Mortgage-Backed Securities	127,046	1,433,849	2,063,872			XXX	3,624,767	0.4	2,724,870	0.3	3,624,767	
5.04 Other Loan-Backed and Structured Securities		1,575,370	4,219,388			XXX	5,794,759	0.7	5,891,359	0.7	5,794,759	
5.05 Totals	23,377,231	94,801,960	97,508,897	7,302,692	1,491,034	XXX	224,481,814	27.3	220,163,922	27.6	224,433,615	48,198
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	41,077,442	223,959,714	108,903,990	1,518,014	1,302,980	XXX	376,762,140	45.8	355,289,539	44.5	295,469,680	81,292,461
6.02 Residential Mortgage-Backed Securities	116,574	606,890	236,326	67,990	2,940	XXX	1,030,720	0.1	0	0.0	1,030,720	
6.03 Commercial Mortgage-Backed Securities	4,592,573	6,368,316	28,640,932	227,381		XXX	39,829,203	4.8	37,485,761	4.7	26,398,432	13,430,771
6.04 Other Loan-Backed and Structured Securities	22,120,399	56,836,255	9,263,792	1,904,635	618,116	XXX	90,743,197	11.0	85,275,246	10.7	18,648,883	72,094,314
6.05 Totals	67,906,988	287,771,175	147,045,040	3,718,021	1,924,036	XXX	508,365,260	61.8	478,050,546	59.9	341,547,714	166,817,545
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0	0	0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	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						XXX	0	0.0	0	0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
8.05 Affiliated Bank Loans – Issued						XXX	0	0.0				
8.06 Affiliated Bank Loans – Acquired						XXX	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		
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		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 Bank Loans - Issued						XXX	0	0.0	0	0.0		
10.02 Bank Loans – Acquired						XXX	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	82,546,909	317,052,482	220,321,526	2,830,070	1,351,179	XXX	624,102,165	75.9	XXX	XXX	539,512,636	84,589,528
11.02 Residential Mortgage-Backed Securities	8,231,526	23,969,851	14,398,624	10,017,145	1,831,023	XXX	58,448,168	7.1	XXX	XXX	58,448,168	0
11.03 Commercial Mortgage-Backed Securities	4,719,619	7,802,165	30,704,804	227,381	0	XXX	43,453,969	5.3	XXX	XXX	30,023,198	13,430,771
11.04 Other Loan-Backed and Structured Securities	22,120,399	58,411,626	13,483,180	1,904,635	618,116	XXX	96,537,956	11.7	XXX	XXX	24,443,642	72,094,314
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans						XXX	0	0.0	XXX	XXX		
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	117,618,453	407,236,123	278,908,134	14,979,231	3,800,317	0	822,542,258	100.0	XXX	XXX	652,427,645	170,114,613
11.09 Lines 11.08 as a % Col. 7	14.3	49.5	33.9	1.8	0.5	0.0	100.0	XXX	XXX	XXX	79.3	20.7
12. Total Bonds Prior Year												
12.01 Issuer Obligations	86,280,836	301,556,278	213,226,530	1,257,920	1,458,422	XXX	XXX	XXX	603,779,987	75.6	526,567,997	77,211,990
12.02 Residential Mortgage-Backed Securities	5,466,488	20,627,787	16,580,212	15,605,955	4,732,771	XXX	XXX	XXX	63,013,212	7.9	63,013,212	0
12.03 Commercial Mortgage-Backed Securities	4,364,680	9,751,148	25,384,250	311,191	399,362	XXX	XXX	XXX	40,210,631	5.0	27,904,971	12,305,660
12.04 Other Loan-Backed and Structured Securities	18,036,016	50,866,587	21,782,301	351,285	130,415	XXX	XXX	XXX	91,166,604	11.4	24,554,181	66,612,423
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						XXX	XXX	XXX				
12.08 Totals	114,148,021	382,801,800	276,973,293	17,526,351	6,720,970	0	XXX	XXX	798,170,434	100.0	642,040,361	156,130,073
12.09 Line 12.08 as a % of Col. 9	14.3	48.0	34.7	2.2	0.8	0.0	XXX	XXX	100.0	XXX	80.4	19.6
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	66,915,058	264,383,201	204,717,706	2,258,475	1,238,196	XXX	539,512,636	65.6	526,567,997	66.0	539,512,636	XXX
13.02 Residential Mortgage-Backed Securities	8,231,526	23,969,851	14,398,624	10,017,145	1,831,023	XXX	58,448,168	7.1	63,013,212	7.9	58,448,168	XXX
13.03 Commercial Mortgage-Backed Securities	1,538,249	5,152,492	23,332,457			XXX	30,023,198	3.7	27,904,971	3.5	30,023,198	XXX
13.04 Other Loan-Backed and Structured Securities	7,360,751	12,863,503	4,219,388			XXX	24,443,642	3.0	24,554,181	3.1	24,443,642	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						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0			0	XXX
13.08 Totals	84,045,584	306,369,047	246,668,175	12,275,620	3,069,219	0	652,427,645	79.3	642,040,361	80.4	652,427,645	XXX
13.09 Line 13.08 as a % of Col. 7	12.9	47.0	37.8	1.9	0.5	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	10.2	37.2	30.0	1.5	0.4	0.0	79.3	XXX	XXX	XXX	79.3	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	15,631,851	52,669,281	15,603,820	571,595	112,982	XXX	84,589,528	10.3	77,211,990	9.7	XXX	84,589,528
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	3,181,370	2,649,673	7,372,347	227,381		XXX	13,430,771	1.6	12,305,660	1.5	XXX	13,430,771
14.04 Other Loan-Backed and Structured Securities	14,759,648	45,548,123	9,263,792	1,904,635	618,116	XXX	72,094,314	8.8	66,612,423	8.3	XXX	72,094,314
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0			XXX	0
14.08 Totals	33,572,869	100,867,076	32,239,959	2,703,611	731,098	0	170,114,613	20.7	156,130,073	19.6	XXX	170,114,613
14.09 Line 14.08 as a % of Col. 7	19.7	59.3	19.0	1.6	0.4	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	4.1	12.3	3.9	0.3	0.1	0.0	20.7	XXX	XXX	XXX	XXX	20.7

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	2,354,343	2,354,343	0	0	0
2. Cost of short-term investments acquired	0				
3. Accrual of discount	657	657			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	2,355,000	2,355,000			
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	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				
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

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

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	589,937,816	25,789,937	564,147,879	0
2. Cost of cash equivalents acquired	6,893,651,770	794,936,767	6,098,715,003	
3. Accrual of discount	259,591	259,591		
4. Unrealized valuation increase (decrease)	22,070		22,070	
5. Total gain (loss) on disposals	(2,476)	247	(2,723)	
6. Deduct consideration received on disposals	6,644,991,452	809,488,504	5,835,502,948	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	838,877,319	11,498,037	827,379,282	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	838,877,319	11,498,037	827,379,282	0

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation and Admin-istrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated																			
000000-00-0	HLM Venture Partner III, L.P.		Boston	MA	Vincent J. Fabiani		02/10/2010	1	1,308,849	1,308,849	1,308,849	44,767							0.015
000000-00-0	Health Catalyst Capital, L.P.		New York	NY	Charles Boorady		01/01/2017	1	3,366,023	3,366,023	3,366,023	93,538							0.049
000000-00-0	RiverVest Venture Fund IV, L.P.		St. Louis	MO	Jay W. Schmelter		12/15/2017	1	601,351	601,351	601,351	(5,811)							0.030
000000-00-0	Archer Seed Fund, LP		Boston	MA	IPS Fund Services LLC		01/01/2017	1	913,429	913,429	913,429	105,907							0.071
000000-00-0	Palisade Capital Management, LLC		Fort Lee	NJ	Bradley Goldman		05/01/2018	1	10,541,138	10,541,138	10,541,138	73,145							0.025
000000-00-0	Flare Capital Partners II, L.P.		Boston	MA	Adam Bruce		07/08/2019	1	615,116	615,116	615,116	(84,884)							0.025
2199999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated									17,345,906	17,345,906	17,345,906	226,662	0	0	0	0	0	0	XXX
4899999 - Subtotals - Unaffiliated									17,345,906	17,345,906	17,345,906	226,662	0	0	0	0	0	0	XXX
4999999 - Subtotals - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 Totals									17,345,906	17,345,906	17,345,906	226,662	0	0	0	0	0	0	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated										
000000-00-0	HLM Venture Partner III, L.P.	Boston	MA	Vincent J. Fabiani	02/10/2010	1	100,000			0.015
000000-00-0	Health Catalyst Capital, L.P.	New York	NY	Charles Boorady	01/01/2017	1	1,497,432			0.049
000000-00-0	RiverVest Venture Fund IV, L.P.	St. Louis	MO	Jay W. Schmelter	12/15/2017	1	362,500			0.030
000000-00-0	Archer Seed Fund, LP	Boston	MA	IPS Fund Services LLC	01/01/2017	1	187,500			0.071
000000-00-0	Palisade Capital Management, LLC	Fort Lee	NJ	Bradley Goldman	05/01/2018	1	5,671,143			0.025
000000-00-0	Flare Capital Partners II, L.P.	Boston	MA	Adam Bruce	07/08/2019	1	700,000			0.015
2199999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated							8,518,575	0	0	XXX
4899999 – Subtotals - Unaffiliated							8,518,575	0	0	XXX
4999999 – Subtotals - Affiliated							0	0	0	XXX
5099999 Totals							8,518,575	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Affiliated																			
000000-00-0	HLM Venture Partners III, L.P	Boston	MA	Partner Distribution	02/10/2010	12/31/2019		0				0			148,947			0	
2299999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Affiliated							0	0	0	0	0	0	0	0	148,947	0	0	0	0
4499999 – Subtotals - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4599999 – Subtotals - Affiliated							0	0	0	0	0	0	0	0	148,947	0	0	0	0
4699999 Totals							0	0	0	0	0	0	0	0	148,947	0	0	0	0

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912828-2R-0	UNITED STATES TREASURY				1	292,009	102.8438	303,389	295,000	292,629		281			2.250	2.366	FA	2,507	6,638	10/06/2017	08/15/2027
912828-3S-7	UNITED STATES TREASURY				1	1,985,788	100.0313	2,000,625	2,000,000	1,998,943		12,875			2.000	2.657	JJ	16,739	40,000	12/21/2018	01/31/2020
912828-5G-1	UNITED STATES TREASURY				1	108,110	101.0000	109,080	108,000	108,049		(56)			2.875	2.819	AO	529	3,105	11/30/2018	10/31/2020
912828-RR-3	UNITED STATES TREASURY				1	1,698,447	100.7813	1,699,172	1,686,000	1,697,701		(746)			2.000	1.622	MN	4,354		11/15/2019	11/15/2021
912828-U2-4	UNITED STATES TREASURY				1	833,103	101.1406	874,866	865,000	841,787		3,067			2.000	2.426	MN	2,234	17,300	02/07/2017	11/15/2026
912828-V3-1	UNITED STATES TREASURY				1	1,974,694	99.9688	1,999,375	2,000,000	1,999,076		24,121			1.375	2.605	JJ	12,704	27,500	12/27/2018	01/15/2020
912828-WY-2	UNITED STATES TREASURY				1	210,230	101.0000	212,100	210,000	210,169		(61)			2.250	2.198	JJ	1,977	2,363	05/20/2019	07/31/2021
912828-XY-1	UNITED STATES TREASURY				1	2,496,200	100.4219	2,510,547	2,500,000	2,499,020		1,933			2.500	2.580	JD	172	62,500	07/13/2018	06/30/2020
912828-YB-0	UNITED STATES TREASURY				1	395,344	97.5000	390,000	400,000	395,438		94			1.625	1.754	FA	2,455		10/11/2019	08/15/2029
0199999 - Bonds - U.S. Governments - Issuer Obligations						9,993,925	XXX	10,099,154	10,064,000	10,042,811	0	41,508	0	0	XXX	XXX	XXX	43,671	159,405	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36179S-YQ-4	G2 MA4319 - RMBS			4	1	10,308,724	100.4527	10,990,791	10,941,266	10,337,769		10,007			2.500	3.492	MON	22,794	271,217	02/15/2018	03/20/2047
36179T-7K-5	G2 MA5398 - RMBS			4	1	1,408,698	104.0009	1,432,272	1,377,174	1,403,320		(3,974)			4.000	3.285	MON	4,591	55,011	08/07/2018	08/20/2048
36179T-Z5-7	G2 MA5264 - RMBS			4	1	2,096,386	103.4411	2,119,732	2,049,218	2,088,245		(5,375)			4.000	3.269	MON	6,831	81,770	06/25/2018	06/20/2048
38381V-Z2-9	GNR 1970E KY - CMO/RMBS			4	1	1,600,161	101.5401	1,568,795	1,545,000	1,598,620		(1,542)			3.000	2.546	MON	3,863	11,588	09/12/2019	08/20/2043
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						15,413,969	XXX	16,111,592	15,912,657	15,427,954	0	(884)	0	0	XXX	XXX	XXX	38,078	419,586	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						25,407,894	XXX	26,210,746	25,976,657	25,470,766	0	40,624	0	0	XXX	XXX	XXX	81,749	578,991	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
30216B-HB-1	EXPORT DEVELOPMENT CANADA		C		1FE	1,998,980	100.0068	2,000,136	2,000,000	1,999,944		512			2.300	2.326	FA	18,017	46,000	02/05/2018	02/10/2020
62944B-BT-0	BANK NEDERLANDSE GEMEENTEN NV		C		1FE	1,247,200	100.7812	1,259,765	1,250,000	1,248,925		930			2.500	2.578	FA	11,719	31,250	02/07/2018	02/16/2021
0699999 - Bonds - All Other Governments - Issuer Obligations						3,246,180	XXX	3,259,901	3,250,000	3,248,869	0	1,443	0	0	XXX	XXX	XXX	29,735	77,250	XXX	XXX
1099999 - Bonds - All Other Governments - Subtotals - All Other Governments						3,246,180	XXX	3,259,901	3,250,000	3,248,869	0	1,443	0	0	XXX	XXX	XXX	29,735	77,250	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063C-RR-3	CALIFORNIA ST			2	1FE	792,726	119.0540	785,756	660,000	750,093		(16,275)			5.000	2.190	MS	11,000	33,000	04/28/2017	03/01/2026
13063C-ZS-2	CALIFORNIA ST				1FE	670,791	120.5480	663,014	550,000	634,440		(13,867)			5.000	2.110	MS	9,167	27,500	04/28/2017	09/01/2025
13063D-AF-5	CALIFORNIA ST			2	1FE	1,262,610	100.2530	1,253,163	1,250,000	1,255,782		(3,233)			2.477	2.207	MON	2,538	38,554	11/10/2017	04/01/2047
13063D-GD-4	CALIFORNIA ST			2	1FE	4,246,295	112.7330	4,537,503	4,025,000	4,214,275		(19,154)			4.500	3.830	AO	45,281	181,125	04/18/2018	04/01/2033
20772K-AG-4	CONNECTICUT ST				1FE	975,050	104.0430	1,040,430	1,000,000	978,618		3,568			3.230	3.699	JJ	14,894	16,150	01/22/2019	01/15/2025
20772K-GP-8	CONNECTICUT ST				1FE	1,750,000	103.6340	1,813,595	1,750,000	1,750,000					3.136	3.136	AO	11,586	28,050	03/29/2019	04/15/2025
57582P-DM-9	MASSACHUSETTS (COMMONWEALTH OF)			2	1FE	690,000	100.0010	690,007	690,000	690,000					1.829	1.828	FMAN	2,103	11,554	03/18/2019	11/01/2025
70914P-WT-5	PENNSYLVANIA (COMMONWEALTH OF)				1FE	693,126	100.7680	604,608	600,000	604,041		(19,695)			5.000	1.660	MS	8,833	30,000	03/13/2015	03/15/2020
76222R-SV-5	RHODE ISLAND ST & PROVIDENCE PLANTATIONS				1FE	630,930	120.4120	602,060	500,000	582,612		(13,909)			5.000	1.870	FA	10,417	25,000	06/07/2016	08/01/2025
917542-QR-6	UTAH ST			1	1FE	2,361,578	106.0560	2,386,260	2,250,000	2,343,265		(18,312)			4.554	3.549	JJ	51,233	51,233	01/08/2019	07/01/2024
93974D-AR-9	WASHINGTON ST				1FE	682,045	102.3000	593,340	580,000	591,493		(19,437)			5.000	1.578	FA	12,083	29,000	03/13/2015	08/01/2020
97705M-JK-2	WISCONSIN ST			2	1FE	855,969	125.3270	858,490	685,000	820,352		(16,904)			5.000	2.080	MN	5,708	34,250	10/25/2017	11/01/2027
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						15,611,119	XXX	15,828,226	14,540,000	15,214,971	0	(137,220)	0	0	XXX	XXX	XXX	184,843	505,415	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						15,611,119	XXX	15,828,226	14,540,000	15,214,971	0	(137,220)	0	0	XXX	XXX	XXX	184,843	505,415	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
018471-LU-4	ALLENTOWN PA SCH DIST				1FE	745,712	100.3350	687,295	685,000	687,086		(16,966)			4.000	1.491	FA	10,351	27,400	05/26/2016	02/15/2020
059189-VM-9	BALTIMORE MD				1FE	326,220	123.8670	328,248	265,000	312,628		(6,447)			5.000	2.140	AO	2,797	13,250	11/02/2017	10/15/2026
059189-VN-7	BALTIMORE MD				1FE	1,081,567	126.3900	1,099,593	870,000	1,039,975		(19,739)			5.000	2.250	AO	9,183	43,500	11/02/2017	10/15/2027
059189-VX-5	BALTIMORE MD				1FE	350,000	101.6840	355,894	350,000	350,000					2.457	2.457	AO	1,815	8,600	11/02/2017	10/15/2022
074851-QL-3	BEAVER CNTY PA			1	1FE	219,031	100.3190	215,686	215,000	215,000					2.392	2.392	MN	657	538	08/08/2016	11/15/2020
123547-2N-0	BUTLER CNTY OHIO				1FE	2,415,420	121.4040	2,428,080	2,000,000	2,327,543		(42,616)			5.250	2.643	JD	8,750	105,000	11/27/2017	12/01/2026
167560-TK-7	CHICAGO ILL MET WTR RECLAMATION DIST GTR			2	1FE	725,205	119.1730	726,955	610,000	700,443		(11,769)			5.000	2.640	JD	2,542	30,500	11/09/2017	12/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
181070-EK-5	CLARK CNTY NEV WTR RECLAMATION DIST				1FE	1,262,040	116.8980	1,168,980	1,000,000	1,154,085		(32,901)			5.000	1.451	JJ	25,000	50,000	08/04/2016	07/01/2024
181288-RB-9	CLARK CNTY WASH SCH DIST NO 117 CAMAS			2	1FE	815,263	124.8240	836,321	670,000	788,024		(13,303)			5.000	2.530	JD	2,792	33,500	11/15/2017	12/01/2032
220885-5U-7	CORVALLIS ORE				1FE	1,260,860	125.7240	1,257,240	1,000,000	1,252,055		(8,805)			6.500	3.492	JJ	32,500		07/25/2019	01/01/2030
224437-BQ-5	CRANE CNTY TEX WTR DIST				1FE	544,035	115.6270	578,135	500,000	526,588		(5,883)			5.000	3.600	FA	9,444	25,000	11/29/2016	02/15/2024
287299-MG-3	ELK GROVE VILLAGE ILL			2	1FE	966,716	122.7420	988,073	805,000	936,793		(14,567)			5.000	2.710	JJ	20,125	40,250	11/15/2017	01/01/2030
296804-C3-9	ESSEX CNTY N J				1FE	1,671,615	113.1460	1,697,190	1,500,000	1,621,840		(25,044)			4.000	2.131	FA	25,000	60,000	12/21/2017	08/01/2024
346843-MA-0	FORT BEND TEX INDPT SCH DIST				1FE	1,248,740	124.3180	1,243,180	1,000,000	1,195,240		(25,223)			5.000	2.041	FA	18,889	50,000	11/07/2017	02/15/2027
373046-VQ-1	GEORGETOWN TEX INDPT SCH DIST				1FE	1,622,449	120.3560	1,594,717	1,325,000	1,546,053		(36,965)			5.000	1.861	FA	25,028	66,250	11/10/2017	08/15/2025
373046-VR-9	GEORGETOWN TEX INDPT SCH DIST				1FE	477,920	123.1490	474,124	385,000	457,071		(10,093)			5.000	1.971	FA	7,272	19,250	11/10/2017	08/15/2026
382406-PW-0	GOODRICH MICH AREA SCH DIST				1FE	765,000	100.6780	770,187	765,000	765,000					2.340	2.340	MN	2,984	17,901	11/02/2017	05/01/2021
382406-PX-8	GOODRICH MICH AREA SCH DIST				1FE	700,000	101.5690	710,983	700,000	700,000					2.520	2.520	MN	2,940	17,640	11/02/2017	05/01/2022
386155-FF-7	GRAND PRAIRIE TEX INDPT SCH DIST				1FE	626,100	120.8490	640,500	530,000	596,752		(9,882)			5.000	2.750	FA	10,011	26,500	12/07/2016	02/15/2026
442331-2V-5	HOUSTON TEX			1	1FE	280,000	100.1490	280,417	280,000	280,000					2.372	2.373	MS	2,214	6,642	12/20/2017	03/01/2020
481304-3P-6	JUDSON TEX INDPT SCH DIST	@			1FE	1,085,095	90.9880	1,246,536	1,370,000	1,164,458		30,704				2.690	N/A			05/05/2017	02/01/2026
495080-UM-3	KING CNTY WASH SCH DIST NO 403 RENTON			2	1FE	592,154	126.9290	602,913	475,000	569,826		(10,832)			5.000	2.234	JD	1,979	23,750	10/25/2017	12/01/2028
607114-3E-3	MOBILE ALA				1FE	1,000,000	101.1690	1,011,690	1,000,000	1,000,000					2.403	2.403	FA	9,078	24,030	11/16/2017	02/15/2022
623040-JH-6	MOUNT SAN ANTONIO CALIF CMNTY COLLEGE DI	@			1FE	1,784,460	97.3530	1,947,060	2,000,000	1,902,824		43,203				2.300	N/A			03/23/2017	04/01/2022
64966M-M9-7	NEW YORK N Y			1	1FE	1,606,812	104.5840	1,683,802	1,610,000	1,607,081		269			3.170	3.201	FA	21,265	18,714	03/07/2019	08/01/2026
650367-NX-9	NEWARK N J				1FE	1,006,570	106.2830	1,062,830	1,000,000	1,005,900		(670)			3.850	3.751	MN	6,417	25,988	02/14/2019	11/01/2026
68608D-CF-9	OREGON ST LOC GOVTS				1FE	605,063	119.6920	628,383	525,000	597,516		(6,835)			6.850	4.833	JD	2,997	35,963	11/20/2018	06/01/2028
717883-PQ-9	PHILADELPHIA PA SCH DIST				1FE	379,378	102.3250	337,673	330,000	336,553		(9,688)			5.000	1.976	MS	5,500	16,500	03/26/2015	09/01/2020
720594-NH-9	PIERCE CNTY WASH SCH DIST NO 402 FRANKLI				1FE	405,111	121.7860	401,894	330,000	386,574		(8,944)			5.000	1.920	JD	1,375	16,500	11/08/2017	12/01/2025
720594-NK-2	PIERCE CNTY WASH SCH DIST NO 402 FRANKLI				1FE	553,278	127.6090	561,480	440,000	531,530		(10,505)			5.000	2.130	JD	1,833	22,000	11/08/2017	12/01/2027
736688-LH-3	PORTLAND ORE CMNTY COLLEGE DIST				1FE	505,000	106.8400	539,542	505,000	505,000					3.650	3.650	JD	1,536	18,637	11/07/2018	06/01/2024
802385-RB-2	SANTA MONICA CALIF CMNTY COLLEGE DIST				1FE	1,000,000	106.6860	1,066,860	1,000,000	1,000,000					3.412	3.412	FA	14,217	34,120	04/05/2018	08/01/2027
810827-WZ-4	SCRANTON PA SCH DIST				1FE	411,541	121.8980	426,643	350,000	400,051		(5,533)			5.000	2.960	JD	1,458	17,500	11/01/2017	12/01/2027
815626-NM-4	SEDGWICK CNTY KANS UNI SCH DIST NO 259 W				1FE	1,943,445	110.2090	1,928,658	1,750,000	1,878,338		(32,640)			4.000	1.961	AO	17,500	70,000	12/15/2017	10/01/2023
815670-MW-1	SEDGWICK CNTY KANS UNI SCH DIST NO 266 M			2	1FE	1,436,665	117.0650	1,422,340	1,215,000	1,373,030		(31,899)			5.000	2.061	MS	20,250	60,750	12/06/2017	09/01/2025
882723-QX-0	TEXAS ST				1FE	691,728	100.9730	595,741	590,000	595,172		(20,625)			5.000	1.449	AO	7,375	29,500	03/12/2015	04/01/2020
882724-EG-8	TEXAS ST				1FE	672,357	124.8180	680,258	545,000	647,785		(12,283)			5.000	2.278	FA	11,354	27,250	12/06/2017	08/01/2027
926325-KH-3	VICTORIA TEX INDPT SCH DIST				1FE	1,300,567	118.8300	1,277,423	1,075,000	1,237,478		(29,936)			5.000	1.890	FA	20,306	53,750	11/10/2017	02/15/2025
93974D-NW-4	WASHINGTON ST				1FE	82,704	101.9690	71,378	70,000	71,250		(2,474)			5.000	1.404	JJ	1,750	3,500	03/30/2015	07/01/2020
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						35,165,819	XXX	35,574,898	31,635,000	34,262,542	0	(388,891)	0	0	XXX	XXX	XXX	366,485	1,140,171	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						35,165,819	XXX	35,574,898	31,635,000	34,262,542	0	(388,891)	0	0	XXX	XXX	XXX	366,485	1,140,171	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
052414-RT-8	AUSTIN TEX ELEC UTIL SYS REV			1	1FE	1,500,000	102.8530	1,542,795	1,500,000	1,500,000					2.837	2.837	MN	5,438	17,968	05/23/2019	11/15/2027
070102-AA-6	BASIN ELEC PWR COOP N D				1FE	47,932	121.2870	60,644	50,000	48,198		38			6.127	6.439	JD	255	3,064	05/04/2011	06/01/2041
083774-LE-7	BERGEN CNTY N J IMPT AUTH GOVERNMENTAL L				1FE	2,143,540	100.4660	2,009,320	2,000,000	2,008,269		(67,222)			5.000	1.592	FA	37,778	100,000	12/07/2017	02/15/2020
086377-DC-9	BESSEMER ALA GOVERNMENTAL UTIL SVCS CORP				1FE	631,776	114.7500	613,913	535,000	601,534		(14,253)			5.000	2.040	JD	2,229	26,750	10/27/2017	06/01/2024
114894-XC-7	BROWARD CNTY FLA ARPT SYS REV				1FE	386,879	112.8090	372,270	330,000	367,083		(9,449)			5.000	1.881	AO	4,125	16,500	11/08/2017	10/01/2023

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
13048V-LL-0	CALIFORNIA MUN FIN AUTH REV				1FE	660,000	98.3580	649,163	660,000	660,000					2.248	2.248	AO	3,050		10/09/2019	10/01/2026
13067W-PD-8	CALIFORNIA ST DEPT WTR RES CENT VY PROJ			1	1FE	260,000	101.0200	262,652	260,000	260,000					2.368	2.368	JD	513	1,186	12/07/2017	12/01/2021
15136E-AK-0	CENTENE PLAZA TRANSN DEV DIST MO TRANSN			9	4	10,000	100.0000	10,000	10,000	10,000					6.550	6.547	MS	218	655	06/10/2009	03/01/2021
15136E-AP-9	CENTENE PLAZA TRANSN DEV DIST MO TRANSN			9	4	60,000	100.0000	60,000	60,000	60,000					7.000	6.998	MS	1,400	4,200	06/10/2009	03/01/2030
154871-CT-2	CENTRAL PLAINS ENERGY PROJ NEB GAS PROJ			1	1FE	1,081,030	112.0830	1,120,830	1,000,000	1,064,659		(14,926)			5.000	3.263	MS	25,000	29,722	11/16/2018	03/01/2050
15567R-BD-4	CENTRAL UTAH WTR CONSERVANCY DIST WTR RE				1FE	1,656,329	126.1730	1,703,336	1,350,000	1,598,829		(28,878)			5.000	2.381	AO	16,875	67,500	11/30/2017	10/01/2027
167736-F3-6	CHICAGO ILL WTR REV				1FE	1,119,230	112.6290	1,126,290	1,000,000	1,076,014		(18,486)			5.000	2.890	MN	8,333	50,000	03/12/2018	11/01/2023
181008-BA-0	CLARK CNTY NEV POLLUTN CTL REV				1FE	490,000	100.0910	490,446	490,000	490,000					1.875	1.875	JD	766	9,188	03/20/2015	06/01/2031
182618-MV-7	CLARKSVILLE TENN WTR SWR & GAS REV			2	1FE	1,161,918	103.0870	1,113,340	1,080,000	1,108,331		(25,720)			4.000	1.550	FA	18,000	43,200	11/21/2017	02/01/2023
182618-MZ-8	CLARKSVILLE TENN WTR SWR & GAS REV			2	1FE	424,961	103.1290	407,360	395,000	405,362		(9,407)			4.000	1.550	FA	6,583	15,800	11/21/2017	02/01/2023
186352-RC-6	CLEVELAND OHIO ARPT SYS REV				1FE	1,275,896	113.8330	1,223,705	1,075,000	1,200,135		(29,788)			5.000	1.960	JJ	26,875	53,750	05/25/2017	01/01/2024
19633S-AM-5	COLORADO BRDG ENTERPRISE REV			2	1FE	1,223,060	114.3860	1,338,316	1,170,000	1,214,646		(4,772)			4.000	3.450	JD	130	46,800	03/09/2018	06/30/2028
20282E-AM-8	COMMONWEALTH FING AUTH PA TOB MASTER SET			2	1FE	1,279,927	121.9240	1,402,126	1,150,000	1,259,752		(10,943)			5.000	3.671	JD	4,792	57,500	02/14/2018	06/01/2031
207743-SM-8	CONNECTICUT ST HIGHER ED SUPPLEMENTAL LN				1FE	780,598	108.3040	758,128	700,000	743,578		(14,393)			5.000	2.730	MN	4,472	35,000	05/05/2017	11/15/2022
20774Y-2G-1	CONNECTICUT ST HEALTH & EDL FACS AUTH RE			1	1FE	850,000	100.5920	855,032	850,000	850,000					2.390	2.390	JJ	10,158	20,315	11/08/2017	07/01/2021
20774Y-2J-5	CONNECTICUT ST HEALTH & EDL FACS AUTH RE			1	1FE	500,000	101.9340	509,670	500,000	500,000					2.780	2.780	JJ	6,950	13,900	11/08/2017	07/01/2023
20774Y-2K-2	CONNECTICUT ST HEALTH & EDL FACS AUTH RE			1	1FE	700,000	102.3570	716,499	700,000	700,000					2.930	2.930	JJ	10,255	20,510	11/08/2017	07/01/2024
20774Y-J9-9	CONNECTICUT ST HEALTH & EDL FACS AUTH RE				1FE	955,120	103.5360	1,035,360	1,000,000	967,245		4,577			2.000	2.550	JJ	10,000	20,000	04/12/2017	07/01/2042
20774Y-Y6-8	CONNECTICUT ST HEALTH & EDL FACS AUTH RE				1FE	647,209	116.4680	634,751	545,000	616,012		(14,952)			5.000	1.961	JJ	13,625	27,250	11/08/2017	07/01/2024
20775C-R6-3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1FE	742,170	109.3690	760,115	695,000	738,447		(3,722)			4.000	3.145	MN	3,552	19,306	02/06/2019	11/15/2045
20775C-XB-5	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN				1FE	500,000	104.4630	522,315	500,000	500,000					2.450	2.450	MN	1,565	12,250	11/02/2017	05/15/2026
20775C-XC-3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN				1FE	500,000	104.8980	524,490	500,000	500,000					2.500	2.500	MN	1,597	12,500	11/02/2017	11/15/2026
212474-HW-3	CONVENTION CTR AUTH R I REV			1	1FE	1,000,000	101.2770	1,012,770	1,000,000	1,000,000					2.739	2.740	MN	3,500	27,390	11/22/2017	05/15/2022
235586-BT-0	DALTON GA UTILS REV				1FE	580,745	111.6120	558,060	500,000	549,307		(14,988)			5.000	1.781	MS	8,333	25,000	11/07/2017	03/01/2023
235586-BU-7	DALTON GA UTILS REV				1FE	738,313	114.8860	718,038	625,000	701,661		(17,486)			5.000	1.921	MS	10,417	31,250	11/07/2017	03/01/2024
235586-BV-5	DALTON GA UTILS REV				1FE	599,610	117.9120	589,560	500,000	572,172		(13,098)			5.000	2.041	MS	8,333	25,000	11/07/2017	03/01/2025
24917D-BD-4	DENVER COLO CITY & CNTY DEDICATED TAX RE				1FE	1,050,000	105.9020	1,111,971	1,050,000	1,050,000					3.443	3.443	FA	15,063	33,239	08/22/2018	08/01/2025
249182-KK-1	DENVER COLO CITY & CNTY ARPT REV				1FE	1,779,141	117.2430	1,787,956	1,525,000	1,707,677		(34,948)			5.000	2.381	MN	9,743	76,250	11/30/2017	11/15/2024
249189-CY-5	DENVER COLO CONVENTION CTR HOTEL AUTH RE				2FE	976,140	102.3230	920,907	900,000	917,641		(18,938)			4.000	1.830	JD	3,000	36,000	10/27/2016	12/01/2020
26822L-DP-6	E-470 PUB HWY AUTH COLO REV	@			1FE	592,241	96.4470	626,906	650,000	617,542		11,749				1.930	N/A			10/25/2017	09/01/2022
27183M-BM-4	EAST COLUMBIA BASIN IRR DIST WASH REV				1FE	794,213	101.4290	720,146	710,000	720,065		(23,975)			5.000	1.560	JD	2,958	35,500	10/28/2016	06/01/2020
34074M-TL-5	FLORIDA HSG FIN CORP REV			2	1FE	734,473	109.7130	729,591	665,000	732,061		(2,412)			4.000	2.666	JJ	9,088		07/25/2019	07/01/2050
347622-CL-4	FORT LAUDERDALE FLA SPL OBLIG			1,2	1FE	1,362,879	104.2760	1,407,726	1,350,000	1,359,627		(2,974)			4.074	3.820	JJ	27,500	54,999	11/19/2018	01/01/2025
368497-EZ-2	GEISINGER AUTH PA HEALTH SYS REV			2	1FE	100,000	100.0000	100,000	100,000	100,000					1.560	1.560	MON	99	1,403	07/31/2018	08/01/2022

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
37855P-JB-9	GLENDALE WIS CMNTY DEV AUTH LEASE REV			2	1FE	1,000,000	101.5050	1,015,050	1,000,000	1,000,000					2.550	2.549	AO	6,375	25,500	06/28/2017	10/01/2021
385785-AC-4	GRAND JCT COLO REGL ARPT AUTH REV				2FE	426,191	106.3140	409,309	385,000	405,577		(6,772)			4.000	2.100	JD	1,283	15,400	11/04/2016	12/01/2022
385785-AD-2	GRAND JCT COLO REGL ARPT AUTH REV				2FE	462,695	111.6580	441,049	395,000	434,087		(9,422)			5.000	2.340	JD	1,646	19,750	11/04/2016	12/01/2023
407287-MB-4	HAMILTON CNTY OHIO SALES TAX				1FE	1,412,191	124.0960	1,365,056	1,100,000	1,317,577		(29,126)			5.000	1.931	JD	4,583	55,000	08/04/2016	12/01/2026
419794-WW-8	HAWAII ST ARPTS SYS REV			2	1FE	1,459,256	101.9690	1,376,582	1,350,000	1,371,543		(42,517)			5.000	1.780	JJ	33,750	67,500	11/29/2017	07/01/2022
438701-Y5-7	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			1	1FE	1,250,000	99.6670	1,245,838	1,250,000	1,250,000					2.585	2.585	JJ	4,937		10/24/2019	07/01/2028
451443-A2-1	IDAHO ST BLDG AUTH BLDG REV			1	1FE	1,250,000	105.8510	1,323,138	1,250,000	1,250,000					3.431	3.431	MS	14,296	42,888	04/05/2018	09/01/2027
451443-A3-9	IDAHO ST BLDG AUTH BLDG REV			1	1FE	830,000	106.4810	883,792	830,000	830,000					3.531	3.531	MS	9,769	29,307	04/05/2018	09/01/2028
451443-ZY-4	IDAHO ST BLDG AUTH BLDG REV			1	1FE	1,000,000	105.2610	1,052,610	1,000,000	1,000,000					3.270	3.270	MS	10,900	32,700	04/05/2018	09/01/2025
451443-ZZ-1	IDAHO ST BLDG AUTH BLDG REV			1	1FE	1,260,000	105.6880	1,331,669	1,260,000	1,260,000					3.381	3.381	MS	14,200	42,601	04/05/2018	09/01/2026
45204E-A4-0	ILLINOIS FIN AUTH REV				1FE	2,115,053	110.5760	2,040,127	1,845,000	2,008,048		(53,134)			5.000	1.910	JJ	42,538	92,250	12/08/2017	07/15/2057
45470R-CS-3	INDIANA FIN AUTH HWY REV				1FE	1,767,045	118.2630	1,773,945	1,500,000	1,670,353		(32,144)			5.000	2.528	JD	6,250	75,000	11/25/2016	12/01/2024
454795-FE-0	INDIANA HEALTH & EDL FAC FING AUTH REV			2	1FE	1,000,000	100.8470	1,008,470	1,000,000	1,000,000					1.750	1.750	MN	2,236	17,500	10/27/2016	11/15/2031
454798-TE-9	INDIANA HEALTH FAC FING AUTH REV				1FE	680,000	100.1120	680,762	680,000	680,000					1.500	1.500	AO	2,550	9,007	05/26/2016	10/01/2027
454898-VA-2	INDIANA MUN PWR AGY PWR SUPPLY SYS REV				1FE	1,149,990	111.2190	1,112,190	1,000,000	1,090,906		(29,192)			5.000	1.870	JJ	25,000	50,000	12/13/2017	01/01/2023
454898-VN-4	INDIANA MUN PWR AGY PWR SUPPLY SYS REV			2	1FE	1,175,490	120.9210	1,209,210	1,000,000	1,143,605		(15,685)			5.000	2.970	JJ	25,000	50,000	10/27/2017	01/01/2035
454898-VP-9	INDIANA MUN PWR AGY PWR SUPPLY SYS REV			2	1FE	1,171,690	120.5950	1,205,950	1,000,000	1,140,548		(15,323)			5.000	3.010	JJ	25,000	50,000	10/27/2017	01/01/2036
454898-VQ-7	INDIANA MUN PWR AGY PWR SUPPLY SYS REV			2	1FE	1,753,275	120.2370	1,803,555	1,500,000	1,707,393		(22,579)			5.000	3.040	JJ	37,500	75,000	10/27/2017	01/01/2037
45505K-AZ-3	INDIANA ST FIN AUTH WTR UTIL REV				1FE	566,655	104.8410	524,205	500,000	522,633		(12,688)			4.000	1.371	AO	5,000	20,000	06/10/2016	10/01/2021
45506D-ZT-5	INDIANA ST FIN AUTH REV				1FE	352,531	101.7860	330,805	325,000	330,002		(7,412)			4.000	1.661	MS	4,333	13,000	11/02/2016	09/01/2020
45506D-ZU-2	INDIANA ST FIN AUTH REV				1FE	384,895	104.5010	365,754	350,000	362,564		(7,357)			4.000	1.801	MS	4,667	14,000	11/02/2016	09/01/2021
45528U-XJ-5	INDIANAPOLIS IND LOC PUB IMPT BD BK			2	1FE	1,730,938	124.8330	1,810,079	1,450,000	1,680,593		(25,417)			5.000	2.770	JJ	36,250	72,500	12/20/2017	01/01/2030
462467-YJ-4	IOWA FIN AUTH SINGLE FAMILY MTG REV			2	1FE	209,637	108.9190	206,946	190,000	209,127		(509)			3.500	2.258	JJ	1,755		08/22/2019	01/01/2049
462590-LZ-1	IOWA STUDENT LN LIQUIDITY CORP STUDENT L				1FE	400,000	99.5590	398,236	400,000	400,000					2.125	2.125	JD	1,606		10/09/2019	12/01/2022
469359-DU-4	JACKSONVILLE FLA CAP IMPT REV			2	1FE	1,152,890	109.8190	1,098,190	1,000,000	1,087,668		(30,849)			5.000	1.720	AO	12,500	50,000	11/10/2017	10/01/2025
47770V-AY-6	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1FE	1,477,588	107.3960	1,503,544	1,400,000	1,472,952		(4,636)			3.985	3.311	JJ	27,895	27,895	04/24/2019	01/01/2029
48504N-AR-0	KANSAS CITY MO INDL DEV AUTH ARPT SPL OB				1FE	1,242,840	126.1030	1,261,030	1,000,000	1,231,175		(11,665)			5.000	2.201	MS	16,667	8,889	06/13/2019	03/01/2029
490580-EN-3	KENT HOSP FIN AUTH MICH REV			1	1FE	460,000	99.3010	456,785	460,000	460,000					2.498	2.498	JJ	1,979		10/23/2019	07/15/2026
490580-EQ-6	KENT HOSP FIN AUTH MICH REV			1	1FE	1,250,000	98.8720	1,235,900	1,250,000	1,250,000					2.741	2.741	JJ	5,901		10/23/2019	07/15/2028
49127K-CC-2	KENTUCKY ECONOMIC DEV FIN AUTH LOUISVILL			1	1FE	90,000	105.9680	95,371	90,000	90,000					3.721	3.721	JD	279	3,349	12/07/2017	12/01/2026
494759-NV-1	KING CNTY WASH HSG AUTH HSG REV				1FE	522,928	107.5260	543,006	505,000	518,282		(2,839)			3.500	2.850	MN	2,946	17,675	04/19/2018	05/01/2024
511665-JT-9	LAKELAND FLA HOSP SYS REV				1FE	515,283	103.2160	459,311	445,000	459,953		(16,987)			5.000	1.111	MN	2,843	22,250	08/10/2016	11/15/2020
511665-JW-2	LAKELAND FLA HOSP SYS REV				1FE	1,464,288	113.6400	1,363,680	1,200,000	1,346,740		(36,331)			5.000	1.721	MN	7,667	60,000	08/10/2016	11/15/2023
516391-DL-0	LANSING MICH BRD WTR & LT UTIL SYS REV			1	1FE	380,000	100.5250	381,995	380,000	380,000					2.590	2.590	JJ	328		12/13/2019	07/01/2028
54148T-AL-0	LOMA LINDA CALIF REDEV AGY SUCCESSOR AGY			1	1FE	1,185,252	100.0230	1,200,276	1,200,000	1,197,605		4,031			1.875	2.221	FA	9,375	22,500	10/26/2016	08/01/2020
54242V-EM-4	LONG BEACH CALIF PENSION OBLIG				1FE	2,799,930	102.9820	2,759,918	2,680,000	2,738,571		(33,413)			5.180	3.812	MS	46,275	108,262	02/16/2018	09/01/2021

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
54465A-GL-0	LOS ANGELES CNTY CALIF REDEV REF AUTH TA				1FE	990,750	99.5590	995,590	1,000,000	998,432		2,327			1.250	1.488	MS	4,167	12,500	08/05/2016	09/01/2020
54627R-AD-2	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &				1FE	1,008,000	101.7540	1,017,540	1,000,000	1,006,506		(1,263)			3.960	3.804	FA	16,500	39,600	10/11/2018	08/01/2024
546398-6V-5	LOUISIANA PUB FACS AUTH REV				2FE	457,899	104.8160	434,986	415,000	430,668		(10,135)			5.000	2.422	JJ	10,375	20,750	03/09/2017	07/01/2021
546398-6Y-9	LOUISIANA PUB FACS AUTH REV				2FE	593,959	107.8500	582,390	540,000	571,809		(11,477)			5.000	2.553	JJ	13,500	21,000	02/12/2019	07/01/2022
546398-7C-6	LOUISIANA PUB FACS AUTH REV				2FE	554,510	119.9290	599,645	500,000	540,150		(5,391)			5.000	3.603	JJ	12,500	25,000	03/09/2017	07/01/2027
557363-DU-9	MADISON CNTY N Y CAP RESOURCE CORP REV			1	1FE	1,000,000	99.7770	997,770	1,000,000	1,000,000					2.844	2.844	JJ	3,239		11/08/2019	07/01/2029
57419R-L3-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1FE	985,910	105.2780	1,052,780	1,000,000	987,965		1,437			3.553	3.746	MS	11,843	35,530	07/26/2018	03/01/2027
57420P-GR-1	MARYLAND ST ECONOMIC DEV CORP LEASE REV			2	1FE	3,677,588	101.9060	3,821,475	3,750,000	3,693,791		9,314			3.050	3.355	JD	9,531	114,375	03/28/2018	06/01/2025
574218-X2-4	MARYLAND ST HEALTH & HIGHER EDL FACS AUT			1	1FE	502,910	106.6880	533,440	500,000	502,396		(320)			3.868	3.784	JJ	9,670	19,340	04/18/2018	07/01/2026
57563R-PX-1	MASSACHUSETTS EDL FING AUTH				1FE	1,127,040	121.2090	1,212,090	1,000,000	1,107,927		(12,458)			5.000	3.360	JJ	25,000	52,500	05/18/2018	07/01/2027
57584X-5Y-3	MASSACHUSETTS ST DEV FIN AGY REV				1FE	785,603	107.5700	752,990	700,000	743,241		(21,034)			5.000	1.840	JJ	17,500	35,000	12/13/2017	01/01/2022
57584Y-UC-1	MASSACHUSETTS ST DEV FIN AGY REV				1FE	1,400,000	99.9880	1,399,832	1,400,000	1,400,000					2.663	2.663	JJ	14,913		08/02/2019	07/01/2026
57604T-BY-1	MASSACHUSETTS ST TRANSN FD REV			2	1FE	1,182,320	105.4590	1,054,590	1,000,000	1,052,579		(36,588)			5.000	1.240	JD	4,167	50,000	05/20/2016	06/01/2025
592098-R7-4	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1FE	1,299,407	122.7340	1,288,707	1,050,000	1,241,063		(27,261)			5.000	2.001	JJ	26,250	52,500	10/26/2017	07/01/2026
59261A-KF-3	METROPOLITAN TRANSN AUTH N Y REV			9	1FE	281,218	100.8730	282,444	280,000	280,924		(294)			1.957	1.796	MON	465	4,369	04/22/2019	11/01/2026
59333H-CN-4	MIAMI-DADE CNTY FLA PROFESSIONAL SPORTS			1	1FE	1,000,000	105.8990	1,058,990	1,000,000	1,000,000					3.587	3.587	AO	8,968	38,461	08/09/2018	10/01/2024
59333P-V3-9	MIAMI-DADE CNTY FLA AVIATION REV				1FE	970,400	102.0180	1,020,180	1,000,000	974,478		4,078			2.504	3.086	AO	6,260	25,040	03/01/2019	10/01/2024
594381-FX-8	MICHIGAN CITY IND SCH BLDG CORP				1FE	1,326,000	104.6530	1,255,836	1,200,000	1,243,590		(27,438)			5.000	2.576	JJ	27,667	60,000	11/28/2016	07/15/2021
59447P-8C-8	MICHIGAN FIN AUTH REV			2	1FE	1,010,000	100.3120	1,013,151	1,010,000	1,010,000					1.733	1.730	MON	1,388	20,905	03/06/2015	12/01/2039
59447P-D7-3	MICHIGAN FIN AUTH REV			2	1FE	1,130,300	114.8420	1,148,420	1,000,000	1,081,411		(16,634)			5.000	3.050	JJ	25,000	50,000	12/15/2016	07/01/2026
59447T-KH-5	MICHIGAN FIN AUTH REV			1	1FE	1,250,000	101.1950	1,264,938	1,250,000	1,250,000					2.544	2.544	MN	5,300	31,800	07/29/2016	11/01/2022
59447T-LW-1	MICHIGAN FIN AUTH REV				1FE	1,348,640	106.6050	1,225,958	1,150,000	1,224,172		(38,789)			5.000	1.491	MN	7,347	57,500	09/14/2016	11/15/2021
60416S-VW-7	MINNESOTA ST HSG FIN AGY				1FE	1,300,000	105.1810	1,367,353	1,300,000	1,300,000					2.900	2.900	JJ	18,850	38,294	12/05/2017	07/01/2026
606094-BL-3	MISSOURI JT MUN ELEC UTIL COMMN PWR SUPP				1FE	1,118,470	107.1830	1,071,830	1,000,000	1,058,597		(29,765)			5.000	1.871	JD	4,167	50,000	12/14/2017	12/01/2021
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1FE	353,489	107.6630	355,288	330,000	348,917		(2,261)			4.000	3.119	MN	2,200	13,334	12/01/2017	05/01/2047
60637B-TX-8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1FE	660,746	114.9690	701,311	610,000	657,013		(3,733)			4.250	3.189	MN	4,321	15,583	03/01/2019	05/01/2047
64461X-AR-6	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			2	1FE	922,504	112.9850	903,880	800,000	876,960		(18,092)			5.000	2.460	JJ	20,000	40,000	05/24/2017	01/01/2027
64461X-CU-7	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV				1FE	745,000	101.7980	758,395	745,000	745,000					2.605	2.605	JJ	9,704	19,407	11/15/2017	07/01/2023
645424-AH-5	NEW HOPE CULTURAL ED FACS FIN CORP TEX H				1FE	605,905	124.4420	622,210	500,000	585,852		(10,100)			5.000	2.511	FA	9,444	25,000	12/14/2017	08/15/2027
64578E-LK-1	NEW JERSEY ECONOMIC DEV AUTH ST LEASE RE				2FE	500,000	101.9810	509,905	500,000	500,000					4.000	4.002	JD	889	20,000	10/18/2018	06/15/2021
646108-VV-9	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA				1FE	1,000,000	101.0310	1,010,310	1,000,000	1,000,000					2.300	2.300	MN	3,833	23,000	04/06/2017	11/01/2021
646140-CF-8	NEW JERSEY ST TPK AUTH TPK REV			1	1FE	2,200,000	100.7100	2,215,620	2,200,000	2,200,000					2.536	2.536	JJ	27,896	55,792	12/01/2017	01/01/2021
647201-FY-3	NEW MEXICO MTG FIN AUTH			2	1FE	676,381	108.5270	683,720	630,000	673,582		(2,799)			4.000	3.069	JJ	12,600	3,150	04/11/2019	01/01/2050
64763H-FQ-3	NEW ORLEANS LA AVIATION BRD REV				1FE	1,000,000	101.3590	1,013,590	1,000,000	1,000,000					2.666	2.666	JJ	13,330	26,660	05/12/2017	01/01/2022

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

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		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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64987D-UE-2	NEW YORK ST HSG FIN AGY REV			2	1FE	575,000	100.0000	575,000	575,000	575,000					1.780	1.780	MN	1,639	10,503	01/17/2019	11/01/2045
64990C-U9-0	NEW YORK STATE DORMITORY AUTHORITY				1FE	1,060,362	113.9070	1,025,163	900,000	1,003,910		(26,527)			5.000	1.801	AO	11,250	45,000	11/01/2017	10/01/2023
658909-PF-7	NORTH DAKOTA ST HSG FIN AGY			2	1FE	1,121,452	107.3510	1,121,818	1,045,000	1,106,068		(7,710)			4.000	3.066	JJ	20,900	42,281	12/01/2017	07/01/2048
658909-VB-9	NORTH DAKOTA ST HSG FIN AGY			2	1FE	219,604	113.3600	226,720	200,000	218,907		(697)			4.000	3.028	JJ	4,133		05/22/2019	01/01/2050
664556-BZ-9	NORTHEASTERN PA HOSP & ED AUTH UNIV REV				2FE	543,045	103.4320	517,160	500,000	512,442		(10,351)			5.000	2.812	MS	8,333	25,000	11/23/2016	03/01/2021
673588-GS-2	OAKLAND UNIV MICH REV				1FE	558,230	117.8130	530,159	450,000	516,384		(12,070)			5.000	1.981	MS	7,500	22,500	06/03/2016	03/01/2025
67756D-NQ-5	OHIO ST HIGHER EDL FAC COMMN REV				1FE	296,348	121.1400	302,850	250,000	286,147		(5,048)			5.000	2.570	JJ	6,250	12,500	12/01/2017	07/01/2026
67756Q-ZW-0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1FE	716,902	113.2290	724,666	640,000	713,698		(3,204)			4.500	2.982	MS	9,600	2,480	06/26/2019	03/01/2050
67759Y-AG-2	OHIO ST PRIVATE ACTIVITY REV			2	1FE	732,088	117.0780	731,738	625,000	703,725		(13,194)			5.000	2.530	JD	87	31,250	10/24/2017	12/31/2025
67759Y-AW-7	OHIO ST PRIVATE ACTIVITY REV				1FE	733,788	115.9000	724,375	625,000	702,621		(14,482)			5.000	2.350	JD	87	31,250	10/24/2017	12/31/2024
67886M-SA-8	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R			2	1FE	413,895	112.4380	421,643	375,000	412,703		(1,192)			4.000	2.781	MS	5,083		07/23/2019	09/01/2049
682440-BP-6	ONEIDA CNTY N Y LOC DEV CORP REV			1	1FE	1,800,000	100.2020	1,803,636	1,800,000	1,800,000					2.272	2.272	JD	4,544		10/31/2019	12/01/2021
68450L-FE-0	ORANGE CNTY FLA HEALTH FACS AUTH REV				1FE	1,002,211	102.6280	985,229	960,000	974,882		(9,157)			3.000	2.001	FA	12,000	28,800	11/04/2016	08/01/2021
68607V-Z9-9	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE			1	1FE	1,625,000	102.2590	1,661,709	1,625,000	1,625,000					2.715	2.715	AO	11,030	20,834	03/28/2019	04/01/2026
695317-DL-8	PADUCAH KY ELEC PLANT BRD REV				1FE	776,554	115.0370	741,989	645,000	723,495		(15,461)			5.000	2.281	AO	8,063	32,250	05/25/2016	10/01/2024
696499-DU-3	PALM BEACH CNTY FLA ARPT SYS REV			1,2	1FE	1,156,480	120.3900	1,203,900	1,000,000	1,139,023		(17,457)			5.000	2.730	AO	12,500	50,000	01/17/2019	10/01/2028
700387-DZ-3	PARK CREEK MET DIST COLO REV				1FE	827,470	116.1700	848,041	730,000	793,454		(11,779)			5.000	3.081	JD	3,042	36,500	01/06/2017	12/01/2024
708692-AJ-7	PENNSYLVANIA ECONOMIC DEV FING AUTH SOLI				1FE	660,699	101.9340	657,474	645,000	658,296		(2,403)			1.500	1.480	MN	2,822	8,466	08/28/2019	11/01/2021
708692-BP-2	PENNSYLVANIA ECONOMIC DEV FING AUTH SOLI			2	1FE	435,000	100.1790	435,779	435,000	435,000					1.750	1.750	FA	2,876		08/09/2019	08/01/2038
70869P-JG-3	PENNSYLVANIA ECONOMIC DEV FING AUTH REV				2FE	1,397,856	115.9630	1,391,556	1,200,000	1,331,261		(21,780)			5.000	2.836	JD	167	60,000	11/02/2016	06/30/2025
708796-8B-6	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1FE	1,259,244	106.8330	1,346,096	1,260,000	1,259,345		68			3.150	3.157	AO	9,923	39,690	12/19/2017	04/01/2028
70917S-2Z-5	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV				1FE	1,200,000	105.8470	1,270,164	1,200,000	1,200,000					3.600	3.601	JD	1,920	43,200	08/23/2018	06/15/2026
70917S-R9-6	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1FE	424,878	121.0090	441,683	365,000	413,584		(5,587)			5.000	3.031	FA	6,894	18,250	11/29/2017	08/15/2033
70917S-U5-0	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1FE	833,700	122.9280	860,496	700,000	809,180		(12,311)			5.000	2.771	MN	5,833	35,000	12/13/2017	05/01/2029
70917S-U7-6	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1FE	123,373	121.1190	127,175	105,000	120,026		(1,681)			5.000	2.941	MN	875	5,250	12/13/2017	05/01/2031
70917S-V3-4	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1FE	864,297	119.5620	890,737	745,000	842,704		(10,855)			5.000	3.101	MN	6,208	37,250	12/13/2017	05/01/2035
709224-B2-4	PENNSYLVANIA ST TPK COMMN TPK REV			2	1FE	434,475	119.2500	447,188	375,000	423,543		(5,322)			5.000	3.140	JD	1,563	18,750	11/01/2017	12/01/2035
709224-B3-2	PENNSYLVANIA ST TPK COMMN TPK REV			2	1FE	144,361	118.9400	148,675	125,000	140,808		(1,730)			5.000	3.180	JD	521	6,250	11/01/2017	12/01/2036
709224-B4-0	PENNSYLVANIA ST TPK COMMN TPK REV			2	1FE	489,647	118.5830	503,978	425,000	477,798		(5,770)			5.000	3.210	JD	1,771	21,250	11/01/2017	12/01/2037
70922P-AP-7	PENNSYLVANIA ST TPK COMMN SPL OBLIG				1FE	981,220	106.7450	1,067,450	1,000,000	983,979		1,723			3.329	3.563	JD	2,774	33,290	05/17/2018	12/01/2027
717817-TB-6	PHILADELPHIA PA ARPT REV				1FE	610,155	124.9310	624,655	500,000	588,742		(10,677)			5.000	2.400	JJ	12,500	25,000	12/16/2017	07/01/2027
717817-UD-0	PHILADELPHIA PA ARPT REV			2	1FE	864,557	121.4190	898,501	740,000	840,869		(11,847)			5.000	2.960	JJ	18,500	37,000	12/15/2017	07/01/2031
71783D-AD-7	PHILADELPHIA PA AUTH FOR INDL DEV CITY S			1	1FE	995,010	105.2860	1,052,860	1,000,000	995,857		568			3.964	4.039	AO	8,368	39,640	07/31/2018	04/15/2026

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
71883M-KP-8	PHOENIX ARIZ CIVIC IMPT CORP ARPT REV				1FE	814,149	112.7980	789,586	700,000	772,623		(19,872)			5.000	1.921	JJ	17,500	35,000	11/01/2017	07/01/2023
71883M-KQ-6	PHOENIX ARIZ CIVIC IMPT CORP ARPT REV				1FE	324,913	116.1120	319,308	275,000	309,695		(7,287)			5.000	2.051	JJ	6,875	13,750	11/01/2017	07/01/2024
71883M-KR-4	PHOENIX ARIZ CIVIC IMPT CORP ARPT REV				1FE	448,496	119.1260	446,723	375,000	429,310		(9,194)			5.000	2.191	JJ	9,375	18,750	11/01/2017	07/01/2025
726286-EH-6	PLAINFIELD IND CMNTY HIGH SCH BLDG CORP			2	1FE	598,180	116.4960	582,480	500,000	567,782		(14,182)			5.000	1.870	JJ	11,528	25,000	10/30/2017	01/15/2025
73358W-GW-8	PORT AUTH N Y & N J			2	1FE	1,504,975	108.6720	1,439,904	1,325,000	1,419,217		(40,676)			5.000	1.760	AO	16,563	66,250	11/14/2017	10/01/2026
73358W-GX-6	PORT AUTH N Y & N J			2	1FE	566,910	108.6580	543,290	500,000	534,981		(15,090)			5.000	1.810	AO	6,250	25,000	11/09/2017	10/01/2027
73541W-AU-6	PORT ST LUCIE FLA SPL OBLIG REV				1FE	1,165,000	100.4650	1,170,417	1,165,000	1,165,000					3.249	3.250	MN	6,308	36,484	10/19/2018	05/01/2020
74172W-AJ-5	PRINCE GEORGES CNTY MD REV AUTH LEASE RE				1FE	575,000	107.8810	620,316	575,000	575,000					3.660	3.660	MN	3,508	21,045	05/15/2018	05/01/2027
75076P-AX-3	RAILSPLITTER TOB SETTLEMENT AUTH ILL TOB				1FE	870,440	117.0630	883,826	755,000	855,588		(14,852)			5.000	2.364	JD	3,146	37,750	02/19/2019	06/01/2025
75845H-LG-6	REEDY CREEK IMPT DIST FLA UTILS REV			1	1FE	1,000,000	103.0990	1,030,990	1,000,000	1,000,000					3.279	3.280	AO	8,198	32,790	06/28/2018	10/01/2022
76221R-XE-8	RHODE ISLAND HSG & MTG FIN CORP				1FE	1,120,000	102.0200	1,142,624	1,120,000	1,120,000					2.050	2.050	AO	5,740	22,960	09/14/2016	10/01/2022
762232-AH-9	RHODE ISLAND ST COMM CORP REV				1FE	610,005	116.2390	581,195	500,000	563,380		(13,469)			5.000	2.010	JD	1,111	25,000	06/02/2016	06/15/2024
762315-PA-1	RHODE ISLAND ST STUDENT LN AUTH STUDENT			2	1FE	622,543	104.7620	623,334	595,000	621,524		(1,019)			3.500	1.920	JD	1,735	10,413	11/18/2019	12/01/2024
776032-KK-9	ROME GA WTR & SEW REV				1FE	1,089,890	100.0000	1,020,000	1,020,000	1,020,000		(34,471)			5.000	1.580	JJ	25,500	51,000	12/13/2017	01/01/2020
79020F-AX-4	ST JOHN BAPTIST PARISH LA REV				2FE	450,000	100.7670	453,452	450,000	450,000					2.100	2.100	AO	2,363		09/13/2019	06/01/2037
791638-F5-3	ST LOUIS MO ARPT REV				1FE	1,204,560	118.5270	1,185,270	1,000,000	1,144,301		(24,421)			5.000	2.200	JJ	25,000	50,000	06/09/2017	07/01/2025
79772E-AW-9	SAN FRANCISCO CALIF CITY & CNTY CMNTY FA				1FE	248,783	100.3060	250,765	250,000	249,453		318			2.250	2.385	MS	1,875	5,625	10/27/2017	09/01/2021
79772E-AY-5	SAN FRANCISCO CALIF CITY & CNTY CMNTY FA				1FE	651,882	101.6370	665,722	655,000	652,965		519			2.750	2.840	MS	6,004	18,013	10/27/2017	09/01/2023
798170-AJ-5	SUCCESSOR AGENCY TO THE REDEVELOPMENT AG				1FE	825,000	104.4460	861,680	825,000	825,000					3.176	3.176	FA	10,918	26,202	12/08/2017	08/01/2026
837542-HT-9	SOUTH DAKOTA BRD REGTS HSG & AUXILIARY F				1FE	1,213,210	123.9390	1,239,390	1,000,000	1,170,512		(21,248)			5.000	2.421	AO	12,500	50,000	12/13/2017	04/01/2027
837542-HU-6	SOUTH DAKOTA BRD REGTS HSG & AUXILIARY F			2	1FE	1,518,349	124.2010	1,558,723	1,255,000	1,468,891		(24,626)			5.000	2.561	AO	15,688	62,750	12/13/2017	04/01/2028
83756C-NW-1	SOUTH DAKOTA HSG DEV AUTH				1FE	375,000	100.4150	376,556	375,000	375,000					1.650	1.650	MN	1,031	6,188	11/02/2016	05/01/2021
83756C-NX-9	SOUTH DAKOTA HSG DEV AUTH				1FE	580,000	100.3640	582,111	580,000	580,000					1.700	1.700	MN	1,643	9,860	11/02/2016	11/01/2021
83756C-ZA-6	SOUTH DAKOTA HSG DEV AUTH			2	1FE	1,133,095	110.4750	1,121,321	1,015,000	1,129,807		(3,288)			4.000	2.488	MN	10,714		08/16/2019	11/01/2049
85732G-WC-0	STATE PUB SCH BLDG AUTH PA LEASE REV			1	1FE	635,000	99.6390	632,708	635,000	635,000					2.754	2.754	AO	1,992		10/18/2019	04/01/2025
85732G-WD-8	STATE PUB SCH BLDG AUTH PA LEASE REV			1	1FE	365,000	99.7080	363,934	365,000	365,000					2.854	2.854	AO	1,186		10/18/2019	04/01/2026
87638Q-JT-7	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			2	1FE	908,032	110.4100	883,280	800,000	856,905		(14,737)			4.200	2.170	MS	11,200	33,600	06/07/2016	09/01/2025
880461-D3-9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR			2	1FE	127,279	108.7130	125,020	115,000	127,007		(271)			3.750	2.553	JJ	1,090		09/05/2019	01/01/2050
880461-G9-3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR			2	1FE	1,129,211	108.6120	1,129,565	1,040,000	1,128,846		(365)			3.500	2.658	JJ	2,022		11/07/2019	01/01/2050
88256C-EX-3	TEXAS MUN GAS ACQUISITION & SUPPLY CORP			1	1FE	714,127	116.8400	712,724	610,000	707,024		(7,103)			6.250	3.640	JD	1,694	38,125	05/29/2019	12/15/2026
882750-PK-2	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE			2	1FE	688,300	111.8670	699,169	625,000	683,675		(4,625)			4.750	3.465	JJ	14,844	8,411	02/06/2019	01/01/2049
89602R-FE-0	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1FE	1,550,000	100.0000	1,550,000	1,550,000	1,550,000					1.680	1.680	MON	2,094	13,466	07/25/2019	11/15/2032
899518-GF-5	TULSA CNTY OKLA INDL AUTH CAP IMPTS REV			2	1FE	1,625,841	116.1890	1,667,312	1,435,000	1,585,293		(19,785)			4.000	2.350	JD	4,783	57,400	11/17/2017	12/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
899647-NK-3	TULSA OKLA ARPTS IMPT TR GEN REV				2FE	576,010	109.5930	547,965	500,000	538,969		(10,771)			5.000	2.600	JD	2,083	25,000	06/08/2016	06/01/2023
899673-DL-8	TULSA OKLA PUB FACS AUTH CAP IMPT REV			2	1FE	1,063,010	115.7070	1,157,070	1,000,000	1,054,407		(7,134)			4.000	3.100	AO	10,000	39,111	10/15/2018	10/01/2027
91417K-N3-1	UNIVERSITY COLO ENTERPRISE SYS REV			2	1FE	1,069,974	102.7210	1,093,979	1,065,000	1,069,496		(478)			3.039	2.954	JD	2,697	32,365	05/07/2019	06/01/2027
914716-L7-8	UNIVERSITY N C CHARLOTTE REV			1	1FE	675,000	100.8950	681,041	675,000	675,000					2.568	2.569	AO	4,334	17,334	12/06/2017	10/01/2021
914760-7M-9	UNIVERSITY OKLA REVS			2	1FE	50,000	104.5580	52,279	50,000	50,000					5.484	5.484	JJ	1,371	1,371	06/23/2011	07/01/2031
915138-NX-5	UNIVERSITY TOLEDO OHIO GEN RCPTS				1FE	2,053,175	126.6560	2,153,152	1,700,000	1,992,503		(30,559)			5.000	2.700	JD	7,083	85,000	12/20/2017	06/01/2028
92707U-AT-3	VILLAGE CMNTY DEV DIST NO 6 FLA SPL ASSM				1FE	360,213	100.8420	342,863	340,000	342,294		(6,818)			4.000	1.950	MN	2,267	13,401	04/13/2017	05/01/2020
92707U-AU-0	VILLAGE CMNTY DEV DIST NO 6 FLA SPL ASSM				1FE	385,394	103.3600	372,096	360,000	368,698		(6,364)			4.000	2.150	MN	2,400	14,300	04/13/2017	05/01/2021
927793-D5-5	VIRGINIA COMWLTH TRANSN BRD TRANSN REV				1FE	611,835	125.6630	628,315	500,000	589,540		(11,000)			5.000	2.341	MN	3,194	25,000	12/01/2017	05/15/2027
92812V-PJ-9	VIRGINIA ST HSG DEV AUTH			2	1FE	710,000	100.0410	710,291	710,000	710,000					1.600	1.600	JD	947	11,360	11/15/2017	12/01/2021
928172-U2-9	VIRGINIA ST PUB BLDG AUTH PUB FACS REV				1FE	2,481,180	118.6950	2,373,900	2,000,000	2,316,598		(53,093)			5.000	1.991	FA	41,667	100,000	10/26/2016	08/01/2025
939781-Z7-8	WASHINGTON ST HIGHER ED FACS AUTH REV			1	1FE	1,000,000	98.4950	984,950	1,000,000	1,000,000					2.294	2.294	AO	3,823		10/03/2019	04/01/2026
944514-MN-5	WAYNE CNTY MICH ARPT AUTH REV			2	1FE	1,124,160	106.7290	1,067,290	1,000,000	1,059,386		(30,184)			5.000	1.830	JD	4,167	50,000	10/30/2017	12/01/2022
95632C-DF-3	WEST TRAVIS CNTY TEX PUB UTIL AGY REV				1FE	1,624,442	121.4960	1,640,196	1,350,000	1,565,524		(29,712)			5.000	2.380	FA	25,500	67,500	12/14/2017	08/15/2026
95639R-HC-6	WEST VA HIGHER ED POL COMMN REV				1FE	1,088,190	121.4850	1,099,439	905,000	1,046,401		(20,785)			5.000	2.301	AO	11,313	45,250	12/13/2017	04/01/2026
956695-G9-5	WEST VIRGINIA ST WTR DEV AUTH WTR DEV RE				1FE	561,917	106.3790	531,895	500,000	524,123		(12,738)			5.000	2.295	MN	4,167	25,000	12/08/2016	11/01/2021
977123-U2-2	WISCONSIN ST TRANSN REV				1FE	1,227,900	124.3860	1,243,860	1,000,000	1,183,508		(22,156)			5.000	2.320	JJ	25,000	50,000	11/28/2017	07/01/2027
98322Q-KU-0	WYOMING CMNTY DEV AUTH HSG REV				1FE	850,000	100.0850	850,723	850,000	850,000					1.500	1.500	JD	1,063	12,750	09/09/2016	06/01/2020
98322Q-KV-8	WYOMING CMNTY DEV AUTH HSG REV				1FE	800,000	100.0690	800,552	800,000	800,000					1.550	1.550	JD	1,033	12,400	09/09/2016	12/01/2020
98322Q-KW-6	WYOMING CMNTY DEV AUTH HSG REV				1FE	400,000	100.2150	400,860	400,000	400,000					1.650	1.650	JD	550	6,600	09/09/2016	06/01/2021
98410A-CQ-6	XENIA RURAL WTR DIST IOWA WTR REV				2FE	1,399,820	111.9270	1,326,335	1,185,000	1,308,743		(29,935)			5.000	2.201	JD	4,938	59,250	06/28/2017	12/01/2023
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						177,451,090	XXX	178,228,978	163,850,000	173,072,794	0	(1,877,412)	0	0	XXX	XXX	XXX	1,788,557	5,670,211	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128MJ-ZA-1	FH G08736 - RMBS			4	1	1,169,621	99.7937	1,251,908	1,254,495	1,171,663		1,374			2.500	3.540	MON	2,614	31,298	08/08/2018	12/01/2046
3131XJ-HB-1	FH ZL2926 - RMBS			4	1	885,787	104.9078	939,833	895,866	885,954		(12)			3.500	3.697	MON	2,613	5,226	09/25/2018	04/01/2042
3132A9-UX-3	FH ZS8698 - RMBS			4	1	902,862	103.6886	924,965	892,060	901,087		(80)			3.500	3.125	MON	2,602	5,204	04/30/2018	05/01/2033
31335B-Z4-1	FH G61663 - RMBS			4	1	11,153,947	99.7274	11,884,916	11,917,406	11,165,797		12,536			2.500	3.492	MON	24,828	297,935	12/10/2018	12/01/2046
3138WH-6K-3	FN AS8073 - RMBS			4	1	1,276,756	98.8633	1,357,935	1,373,549	1,280,365		1,499			2.500	3.559	MON	2,862	34,133	02/15/2018	10/01/2046
3138WJ-WD-6	FN AS8743 - RMBS			4	1	2,373,781	101.2701	2,400,928	2,370,817	2,372,918		(349)			2.500	2.448	MON	4,939	58,532	11/16/2017	02/01/2032
3140FC-S9-0	FN BD5043 - RMBS			4	1	749,216	103.8916	779,957	750,741	749,219		(3)			3.500	3.518	MON	2,190	26,276	12/21/2018	02/01/2047
3140FE-Z2-3	FN BD7060 - RMBS			4	1	2,867,858	105.3901	2,908,814	2,760,044	2,861,505		(1,685)			4.000	3.067	MON	9,200	109,396	01/19/2018	03/01/2047
3140FU-TB-4	FN BE8645 - RMBS			4	1	1,949,232	104.8157	1,947,550	1,858,071	1,940,805		(2,098)			4.000	2.886	MON	6,194	73,838	11/17/2017	05/01/2047
3140GV-DB-8	FN BH6397 - RMBS			4	1	1,751,320	105.1383	1,750,241	1,664,703	1,739,664		(4,114)			4.000	2.882	MON	5,549	66,365	11/17/2017	11/01/2047
3140Q7-UE-5	FN CA0580 - RMBS			4	1	3,678,342	102.9766	3,690,384	3,583,710	3,661,612		(6,106)			3.000	2.384	MON	8,959	106,144	10/30/2017	10/01/2032
3140Q7-XR-3	FN CA0687 - RMBS			4	1	2,340,987	103.8726	2,357,691	2,269,790	2,332,413		(3,141)			3.500	2.892	MON	6,620	78,750	12/14/2017	11/01/2042
3140Q9-KU-6	FN CA2106 - RMBS			4	1	1,503,677	104.2457	1,552,119	1,488,904	1,501,817		(1,938)			3.500	3.175	MON	4,343	52,112	12/21/2018	07/01/2033
3140QA-NN-6	FN CA3096 - RMBS			4	1	1,107,716	105.6663	1,118,407	1,058,433	1,101,252		(6,464)			4.500	3.033	MON	3,969	31,753	04/02/2019	02/01/2049

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31418C-A8-7	FN MA2730 - RMBS			4	1	8,309,656	98.8642	8,981,512	9,084,694	8,323,424		12,351			2.500	3.829	MON	18,926	227,013	11/01/2018	08/01/2046
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						42,020,760	XXX	43,847,159	43,223,283	41,989,494	0	1,772	0	0	XXX	XXX	XXX	106,407	1,203,975	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																					
3137FE-BP-4	FHMS K072 A1 - CMBS			4	1	2,641,467	104.7020	2,711,456	2,589,689	2,627,197		(7,669)			3.252	2.865	MON	7,018	84,025	01/23/2018	11/26/2027
3140HV-KH-6	FN BL3895 - CMBS/RMBS			4	1	997,539	98.3600	983,600	1,000,000	997,569		30			2.250	2.239	MON	1,938	3,813	10/23/2019	10/01/2029
2799999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities						3,639,006	XXX	3,695,056	3,589,689	3,624,767	0	(7,639)	0	0	XXX	XXX	XXX	8,956	87,838	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities																					
033167-CH-8	ANCHORAGE ALASKA CTFS PARTN			1	1FE	130,000	103.2620	134,241	130,000	130,000					3.058	3.054	JJ	1,988	6,085	12/08/2017	07/01/2024
033167-CJ-4	ANCHORAGE ALASKA CTFS PARTN			1	1FE	180,000	103.7830	186,809	180,000	180,000					3.140	3.136	JJ	2,826	8,651	12/08/2017	07/01/2025
033167-CK-1	ANCHORAGE ALASKA CTFS PARTN			1	1FE	230,000	104.0810	239,386	230,000	230,000					3.240	3.236	JJ	3,726	11,406	12/08/2017	07/01/2026
19668Q-HJ-7	COLORADO ST BLDG EXCELLENT SCHS TODAY CT			2	1FE	1,478,750	121.6740	1,520,925	1,250,000	1,432,549		(22,586)			5.000	2.751	MS	18,403	62,500	11/22/2017	03/15/2032
373292-BD-2	GEORGIA MUN ASSN INC INSTALLMENT SALE PR				1FE	633,477	120.4480	608,262	505,000	588,193		(13,102)			5.000	2.030	JD	2,104	25,250	06/03/2016	12/01/2025
42766M-EC-7	HERNANDO CNTY FLA SCH BRD CTFS PARTN				1FE	614,625	116.4300	582,150	500,000	566,318		(13,983)			5.000	1.910	JJ	12,500	25,000	06/09/2016	07/01/2024
576550-CH-8	MATANUSKA-SUSITNA BORO ALASKA CTFS PARTN				1FE	337,934	107.9540	329,260	305,000	319,245		(6,291)			5.000	2.762	MS	5,083	15,250	12/01/2016	03/01/2022
576550-CJ-4	MATANUSKA-SUSITNA BORO ALASKA CTFS PARTN				1FE	357,542	111.5460	356,947	320,000	339,961		(5,926)			5.000	2.922	MS	5,333	16,000	12/01/2016	03/01/2023
576550-CK-1	MATANUSKA-SUSITNA BORO ALASKA CTFS PARTN				1FE	229,565	114.9250	235,596	205,000	219,846		(3,282)			5.000	3.131	MS	3,417	10,250	12/01/2016	03/01/2024
90341U-DJ-8	USF FING CORP FLA CTFS PARTN			2	1FE	1,821,008	116.4080	1,862,528	1,600,000	1,788,647		(31,429)			5.000	2.680	JJ	40,000	80,000	12/18/2018	07/01/2028
2899999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities						6,012,902	XXX	6,056,105	5,225,000	5,794,759	0	(96,600)	0	0	XXX	XXX	XXX	95,380	260,391	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						229,123,757	XXX	231,827,298	215,887,972	224,481,814	0	(1,979,879)	0	0	XXX	XXX	XXX	1,999,299	7,222,414	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00182E-AZ-2	ANZ NEW ZEALAND (INTL) LTD (LONDON BRANC		C		1FE	220,867	100.6893	226,551	225,000	223,169		1,621			2.750	3.518	FA	2,544	6,188	07/24/2018	02/03/2021
00206R-CL-4	AT&T INC			1,2	2FE	729,628	100.2763	732,017	730,000	730,016		(45)			2.450	2.445	JD	50	17,885	04/23/2015	06/30/2020
00206R-CR-1	AT&T INC			1,2	2FE	309,702	100.8030	302,409	300,000	302,321		(2,175)			2.800	2.048	FA	3,127	8,400	07/05/2016	02/17/2021
00206R-DD-1	AT&T INC			1,2	2FE	776,820	107.1735	803,801	750,000	767,051		(3,216)			3.950	3.432	JJ	13,660	29,625	11/01/2016	01/15/2025
00216L-AA-1	ASB BANK LTD		C		1FE	1,591,368	104.6946	1,675,114	1,600,000	1,593,857		1,633			3.750	3.870	JD	2,833	60,000	06/25/2018	06/14/2023
00287Y-AT-6	ABBVIE INC			1,2	2FE	1,290,507	100.1794	1,297,323	1,295,000	1,293,951		2,607			2.500	2.708	MN	4,227	32,375	02/13/2018	05/14/2020
00287Y-BQ-1	ABBVIE INC			1,2	2FE	999,110	100.7242	1,007,242	1,000,000	999,129		19			2.600	2.619	MN	2,889		11/12/2019	11/21/2024
00287Y-BU-2	ABBVIE INC			1,2	2FE	499,405	101.4665	507,333	500,000	499,414		9			2.950	2.969	MN	1,639		11/12/2019	11/21/2026
00772B-AP-6	AERCAP IRELAND CAPITAL LTD		C	1	2FE	2,018,902	105.6250	2,006,875	1,900,000	1,958,555		(22,101)			4.625	3.330	JJ	43,938	87,875	03/02/2017	07/01/2022
00912X-AT-1	AIR LEASE CORP			1,2	2FE	1,182,996	102.3811	1,228,573	1,200,000	1,190,526		2,368			3.000	3.228	MS	10,600	36,000	09/21/2016	09/15/2023
01400E-AB-9	ALCON FINANCE CORP			1,2	2FE	1,223,202	101.7053	1,220,464	1,200,000	1,223,047		(154)			3.000	2.768	MS	9,800		12/03/2019	09/23/2029
023135-BC-9	AMAZON.COM INC			1,2	1FE	698,747	105.7368	740,158	700,000	699,026		111			3.150	3.171	FA	7,901	22,050	08/15/2017	08/22/2027
025816-BY-4	AMERICAN EXPRESS CO			2	1FE	1,214,733	102.9998	1,251,448	1,215,000	1,214,832		86			3.700	3.708	MN	6,993	44,830	11/01/2018	11/05/2021
026351-AU-0	AIG LIFE HOLDINGS INC				2FE	594,085	123.7212	618,606	500,000	575,578		(11,812)			7.500	4.395	JJ	17,292	37,500	05/24/2018	07/15/2025
02665W-CB-5	AMERICAN HONDA FINANCE CORP			9	1FE	1,500,000	100.2515	1,503,773	1,500,000	1,500,000					2.374	2.408	FMAN	4,353	45,377	11/13/2017	11/16/2022
02665W-CP-4	AMERICAN HONDA FINANCE CORP			1	1FE	999,520	103.0187	1,030,187	1,000,000	999,680		157			3.375	3.392	JD	1,969	33,750	10/03/2018	12/10/2021

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03040W-AN-5	AMERICAN WATER CAPITAL CORP.			1,2	2FE	1,247,725	101.6428	1,270,535	1,250,000	1,248,369		209			3.000	3.021	JD	3,125	37,500	11/14/2016	12/01/2026
031162-BE-9	AMGEN INC.			1	2FE	67,751	118.9289	89,197	75,000	68,792		143			4.950	5.614	AO	928	3,713	02/09/2011	10/01/2041
031162-BN-9	AMGEN INC.			1,2	2FE	1,006,239	103.4418	1,034,418	1,000,000	1,003,901		(1,744)			3.625	3.433	MN	4,632	36,250	10/17/2018	05/15/2022
031162-CP-3	AMGEN INC.			1,2	2FE	522,418	101.4619	547,894	540,000	528,081		4,751			2.650	3.635	MN	1,988	14,310	10/18/2018	05/11/2022
032654-AL-9	ANALOG DEVICES INC.			1,2	2FE	398,376	100.7928	403,171	400,000	399,350		325			2.500	2.587	JD	722	10,000	11/30/2016	12/05/2021
03523T-BX-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC.			1,2	2FE	1,668,330	108.8369	1,817,576	1,670,000	1,668,565		235			4.150	4.169	JJ	30,417	34,653	01/10/2019	01/23/2025
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC.			1	2FE	12,820	134.1262	13,413	10,000	12,441		(130)			6.625	4.246	FA	250	663	12/16/2016	08/15/2033
035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE INC.			1,2	2FE	723,936	103.5029	717,275	693,000	707,973		(4,898)			3.300	2.526	FA	9,529	24,070	03/23/2017	02/01/2023
036752-AE-3	ANTHEM INC.			1	2FE	2,595,372	100.4127	2,610,730	2,600,000	2,598,595		1,546			2.500	2.562	MN	7,222	65,000	11/14/2017	11/21/2020
03765H-AD-3	APOLLO MANAGEMENT HOLDINGS LP			1,2	1FE	733,684	112.2289	785,602	700,000	732,091		(1,593)			4.872	4.247	FA	12,884	17,810	06/06/2019	02/15/2029
037833-AX-8	APPLE INC.			1	1FE	373,141	99.9640	379,863	380,000	379,837		1,606			1.550	1.980	FA	2,323	5,890	09/11/2015	02/07/2020
037833-BS-8	APPLE INC.			1,2	1FE	289,794	100.4918	291,426	290,000	289,951		42			2.250	2.265	FA	2,320	6,525	02/16/2016	02/23/2021
037833-DJ-6	APPLE INC.			1	1FE	1,498,740	100.2512	1,503,768	1,500,000	1,499,629		421			2.000	2.029	MN	4,000	30,000	11/06/2017	11/13/2020
046353-AQ-1	ASTRAZENECA PLC	C		1,2	2FE	1,195,775	100.8356	1,260,445	1,250,000	1,211,165		14,904			2.375	3.716	JD	1,567	29,688	12/18/2018	06/12/2022
046353-AT-5	ASTRAZENECA PLC	C		1,2	2FE	1,701,030	110.8750	1,674,213	1,510,000	1,694,940		(6,090)			4.000	2.444	JJ	27,516		08/30/2019	01/17/2029
04685A-2B-6	ATHENE GLOBAL FUNDING				1FE	1,191,474	103.3318	1,214,149	1,175,000	1,182,445		(3,416)			4.000	3.678	JJ	20,367	47,000	04/04/2017	01/25/2022
05253J-AR-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP				1FE	1,031,885	100.1647	1,036,705	1,035,000	1,034,373		974			2.125	2.222	FA	8,064	21,994	05/15/2017	08/19/2020
053807-AR-4	AVNET INC.			1	2FE	720,453	105.9786	703,698	664,000	691,655		(8,881)			4.875	3.363	JD	2,698	32,370	08/12/2016	12/01/2022
05401A-AF-8	AVOLON HOLDINGS FUNDING LTD.	C		1,2	2FE	586,802	104.2039	614,803	590,000	587,258		456			3.950	4.064	JJ	16,508		04/11/2019	07/01/2024
05523U-AK-6	BAE SYSTEMS (HOLDINGS) LTD.			1	2FE	249,555	105.2259	263,065	250,000	249,634		79			3.800	3.834	AO	2,217	9,500	01/07/2019	10/07/2024
05526D-AV-7	BAT CAPITAL CORP.			1,2	2FE	800,000	101.4064	811,251	800,000	800,000					2.764	2.763	FA	8,353	22,112	08/08/2017	08/15/2022
05531F-BE-2	BB&T CORP.			2	1FE	997,980	107.7624	1,077,624	1,000,000	998,390		263			3.700	3.733	JD	2,672	37,000	05/31/2018	06/05/2025
05531F-BF-9	BB&T CORP.			2	1FE	1,727,336	105.7340	1,829,198	1,730,000	1,727,866		495			3.750	3.784	JD	4,505	64,875	11/29/2018	12/06/2023
05565E-AF-2	BMW US CAPITAL LLC.			1,2	1FE	400,196	100.0475	400,190	400,000	400,054		(42)			2.000	1.989	AO	1,778	8,000	06/08/2016	04/11/2021
05567L-T3-1	BNP PARIBAS SA	C			1FE	3,091,740	102.9241	3,087,723	3,000,000	3,044,768		(41,617)			5.000	3.523	JJ	69,167	150,000	11/08/2018	01/15/2021
05579H-AB-8	BNZ INTERNATIONAL FUNDING LIMITED (LONDO	C			1FE	459,678	100.8107	463,729	460,000	459,921		66			2.750	2.765	MS	4,182	12,650	02/23/2016	03/02/2021
05579H-AE-2	BNZ INTERNATIONAL FUNDING LIMITED (LONDO	C			1FE	942,033	101.7100	981,502	965,000	951,515		5,965			2.900	3.585	FA	10,106	27,985	05/23/2018	02/21/2022
06051G-FY-0	BANK OF AMERICA CORP.			2	1FE	1,538,010	101.4282	1,521,423	1,500,000	1,518,834		(10,431)			3.146	2.478	JAJO	9,438	56,184	02/27/2018	10/21/2022
06051G-FZ-7	BANK OF AMERICA CORP.			1,2	1FE	964,246	100.8784	983,564	975,000	968,784		2,104			2.503	2.741	AO	4,745	24,404	10/20/2017	10/21/2022
06051G-GZ-6	BANK OF AMERICA CORP.			1,2,5	1FE	1,000,000	104.3496	1,043,496	1,000,000	1,000,000					3.366	3.367	JJ	14,773	33,660	01/18/2018	01/23/2026
06368B-Q6-8	BANK OF MONTREAL	C		2	2FE	2,500,000	105.5000	2,637,500	2,500,000	2,500,000					4.338	4.337	AO	25,908	108,450	10/02/2018	10/05/2028
06406R-AD-9	BANK OF NEW YORK MELLON CORP.			2	1FE	2,009,658	105.1177	2,181,192	2,075,000	2,018,891		6,511			3.250	3.672	MN	8,430	67,438	07/31/2018	05/16/2027
064159-HM-1	BANK OF NOVA SCOTIA	C			1FE	1,405,642	100.5633	1,448,112	1,440,000	1,424,792		11,983			2.450	3.340	MS	9,702	35,280	05/21/2018	03/22/2021
07274E-AF-0	BAYER US FINANCE LLC.			1	2FE	411,164	101.2854	405,142	400,000	403,872		(2,116)			3.000	2.437	AO	2,767	12,000	06/08/2016	10/08/2021
07284R-AA-0	BAYLOR COLLEGE OF MEDICINE			1	1FE	50,000	125.4148	62,707	50,000	50,000					5.259	5.259	MN	336	2,630	09/01/2012	11/15/2046
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO LLC.			1,2	1FE	493,670	98.4364	492,182	500,000	493,827		157			2.500	2.641	JJ	3,854		09/03/2019	01/10/2030
09659W-2A-1	BNP PARIBAS SA	C			1FE	2,848,278	101.8420	2,877,037	2,825,000	2,837,542		(5,001)			2.950	2.757	MN	8,797	83,338	10/20/2017	05/23/2022
09659W-2G-8	BNP PARIBAS SA	C		2,5	1FE	1,365,000	108.3284	1,478,683	1,365,000	1,365,000					4.705	4.705	JJ	30,506	32,112	01/03/2019	01/10/2025
10112R-AS-3	BOSTON PROPERTIES LP.			1,2	2FE	950,733	102.3230	920,907	900,000	917,669		(15,352)			4.125	2.342	MN	4,744	37,125	10/24/2017	05/15/2021
101137-AW-7	BOSTON SCIENTIFIC CORP.			1,2	2FE	2,672,603	107.1526	2,871,690	2,680,000	2,673,416		813			3.750	3.795	MS	33,500	51,925	02/21/2019	03/01/2026
10373Q-AD-2	BP CAPITAL MARKETS AMERICA INC.			1,2	1FE	1,000,000	106.3742	1,063,742	1,000,000	1,000,000					3.790	3.791	FA	15,265	28,425	11/01/2018	02/06/2024
10948W-AA-1	BRIGHTSPHERE INVESTMENT GROUP INC.			1	2FE	409,105	103.4372	439,608	425,000	410,582		1,477			4.800	5.421	JJ	8,727	10,200	03/08/2019	07/27/2026
110122-BK-3	BRISTOL-MYERS SQUIBB CO.			1,2	1FE	371,568	102.7932	390,614	380,000	374,239		1,709			3.250	3.766	FA	4,494	12,730	06/01/2018	02/20/2023
110122-BZ-0	BRISTOL-MYERS SQUIBB CO.			1,2	1FE	1,060,868	103.1054	1,098,073	1,065,000	1,061,381		514			2.900	2.980	JJ	19,303		05/07/2019	07/26/2024
110122-CA-4	BRISTOL-MYERS SQUIBB CO.			1,2	1FE	747,960	104.8322	786,242	750,000	748,139		179			3.200	3.243	JD	1,067	13,933	05/07/2019	06/15/2026
11135F-AA-9	BROADCOM INC.			1	2FE	3,695,634	101.1817	3,743,723	3,700,000	3,697,216		1,582			3.125	3.185	AO	24,410	61,024	03/29/2019	04/15/2021
115637-AS-9	BROWN-FORMAN CORP.			1,2	1FE	994,540	106.5635	1,065,635	1,000,000	995,702		725			3.500	3.590	AO	7,389	35,000	06/15/2018	04/15/2025
120568-AW-0	BUNGE LIMITED FINANCE CORP.			1	2FE	460,759	100.8587	463,950	460,000	460,280		(302)			3.500	3.430	MN	1,655	16,100	05/23/2018	11/24/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12189L-AM-3	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	991,850	102.8023	1,028,023	1,000,000	994,590		1,578			3.000	3.179	MS	8,833	30,000	03/29/2018	03/15/2023
12325J-AB-7	BUSINESS DEVELOPMENT CORPORATION OF AMER			1,2	2FE	850,263	100.0506	855,433	855,000	851,984		914			4.750	4.878	JD	113	40,613	12/14/2017	12/30/2022
124857-AM-5	CBS CORP			1,2	2FE	502,945	105.5017	527,509	500,000	502,546		(399)			3.700	3.574	FA	6,989	9,250	03/18/2019	08/15/2024
125523-AF-7	CIGNA CORP			1,2	2FE	999,470	104.3814	1,043,814	1,000,000	999,600		133			3.750	3.762	JJ	17,292	31,042	09/06/2018	07/15/2023
125523-AN-0	CIGNA CORP			1,2	2FE	2,881,279	103.0902	2,809,208	2,725,000	2,799,167		(38,120)			4.000	2.503	FA	41,178	111,725	10/20/2017	02/15/2022
125523-BE-9	CIGNA CORP			1,2	2FE	64,703	126.4170	82,171	65,000	64,784		7			5.875	5.902	MS	1,124	3,884	07/05/2011	03/15/2041
126650-BW-9	CVS CAREMARK CORP			1,2	2FE	1,437,013	102.2891	1,406,475	1,375,000	1,397,011		(19,050)			4.125	2.668	MN	7,247	56,719	11/13/2017	05/15/2021
126650-CV-0	CVS HEALTH CORP			1,2	2FE	1,238,800	104.1188	1,301,485	1,250,000	1,242,616		2,133			3.700	3.899	MS	14,389	46,250	03/06/2018	03/09/2023
13607G-KW-3	CANADIAN IMPERIAL BANK OF COMMERCE		C	5	1FE	855,000	100.3750	858,206	855,000	855,000					2.350	2.382	MJSD	834		12/10/2019	03/17/2023
136385-AG-6	CANADIAN NATURAL RESOURCES LIMITED		C	1	2FE	72,287	123.0751	86,153	70,000	71,773		(73)			5.850	5.599	FA	1,706	4,095	04/15/2011	02/01/2035
14040H-BT-1	CAPITAL ONE FINANCIAL CORP			2	2FE	3,164,818	103.2130	3,354,423	3,250,000	3,186,535		11,775			3.300	3.746	AO	18,173	107,250	02/20/2018	10/30/2024
14042R-HC-8	CAPITAL ONE NA			2	2FE	915,926	101.5071	974,468	960,000	928,131		11,410			2.650	4.006	FA	10,105	25,440	12/03/2018	08/08/2022
141781-AY-0	CARGILL INC			1	1FE	663,510	103.1665	618,999	600,000	618,336		(13,081)			4.307	2.030	MN	3,374	25,842	06/14/2016	05/14/2021
141781-AZ-7	CARGILL INC			1	1FE	1,020,293	102.1721	975,744	955,000	979,006		(12,486)			3.250	1.876	MN	3,966	31,038	08/10/2016	11/15/2021
141781-BG-8	CARGILL INC			1	1FE	501,780	103.4736	517,368	500,000	501,435		(345)			3.250	3.154	MS	5,417	8,125	03/06/2019	03/01/2023
14913Q-2E-8	CATERPILLAR FINANCIAL SERVICES CORP			1	1FE	1,248,950	101.8714	1,273,393	1,250,000	1,249,373		205			2.550	2.568	MN	2,833	31,875	11/27/2017	11/29/2022
14913Q-2N-8	CATERPILLAR FINANCIAL SERVICES CORP			1	1FE	604,534	102.0272	617,265	605,000	604,734		152			3.150	3.177	MS	6,035	19,058	09/04/2018	09/07/2021
14913Q-2S-7	CATERPILLAR FINANCIAL SERVICES CORP			1	1FE	689,655	106.0255	731,576	690,000	689,724		64			3.650	3.661	JD	1,679	25,185	12/03/2018	12/07/2023
15189W-AG-5	CENTERPOINT ENERGY RESOURCES CORP			1,2	2FE	3,083,959	101.7768	2,976,971	2,925,000	2,969,287		(54,826)			4.500	2.551	JJ	60,694	131,625	12/04/2017	01/15/2021
15189W-AH-3	CENTERPOINT ENERGY RESOURCES CORP			1,2	2FE	74,152	126.3547	88,448	70,000	75,274		(140)			5.850	5.246	JJ	1,888	4,095	07/13/2011	01/15/2041
15189Y-AD-8	CENTERPOINT ENERGY RESOURCES CORP			1	2FE	101,128	123.5928	106,290	86,000	98,251		(446)			6.250	5.000	FA	2,240	5,375	06/05/2012	02/01/2037
166764-AR-1	CHEVRON CORP			1,2	1FE	1,374,913	100.0171	1,375,235	1,375,000	1,374,992		23			1.961	1.963	MS	8,838	26,964	03/30/2017	03/03/2020
171798-AD-3	CIMAREX ENERGY CO			1,2	2FE	3,477,204	103.4657	3,724,765	3,600,000	3,494,144		11,928			3.900	4.371	MN	17,940	140,400	07/31/2018	05/15/2027
17252M-AG-5	CINTAS CORP NO. 2			1	1FE	52,391	133.0635	66,532	50,000	53,119		(112)			6.150	5.570	FA	1,162	3,075	02/10/2011	08/15/2036
17275R-AV-4	CISCO SYSTEMS INC			1	1FE	2,958,330	102.9044	3,087,132	3,000,000	2,970,878		11,191			3.000	3.416	JD	4,000	90,000	11/15/2018	06/15/2022
172967-FT-3	CITIGROUP INC				1FE	965,655	104.7616	942,854	900,000	932,577		(15,377)			4.500	2.661	JJ	18,788	40,500	10/20/2017	01/14/2022
172967-KG-5	CITIGROUP INC				1FE	1,389,788	106.4456	1,516,850	1,425,000	1,395,712		4,206			3.700	4.088	JJ	24,751	52,725	07/31/2018	01/12/2026
172967-KW-0	CITIGROUP INC			9	1FE	1,278,838	101.3488	1,266,860	1,250,000	1,263,262		(8,360)			3.092	2.450	FMAN	6,227	47,407	02/15/2018	08/02/2021
172967-LD-1	CITIGROUP INC			1,2,5	1FE	970,080	107.2493	1,072,493	1,000,000	974,214		2,654			3.887	4.271	JJ	18,463	38,870	06/06/2018	01/10/2028
191216-BS-8	COCA-COLA CO			1	1FE	1,874,777	104.2440	1,964,999	1,885,000	1,877,811		1,114			2.875	2.947	AO	9,634	54,194	03/24/2017	10/27/2025
20030N-CQ-2	COMCAST CORP			1	1FE	998,990	102.8334	1,028,334	1,000,000	999,395		328			3.450	3.486	AO	8,625	34,117	10/02/2018	10/01/2021
20268J-AA-1	COMMONSPIRIT HEALTH			1,2	2FE	1,500,000	100.6424	1,509,636	1,500,000	1,500,000					2.760	2.759	AO	14,950		08/07/2019	10/01/2024
202795-HG-8	COMMONWEALTH EDISON COMPANY			1	1FE	30,817	128.7671	38,630	30,000	30,599		(30)			5.875	5.657	FA	734	1,763	01/10/2011	02/01/2033
202795-HK-9	COMMONWEALTH EDISON CO			1	1FE	20,166	132.5924	26,518	20,000	20,133		(5)			5.900	5.836	MS	347	1,180	02/11/2011	03/15/2036
209111-FS-7	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1FE	949,297	110.8042	1,052,640	950,000	949,362		59			4.000	4.009	JD	3,167	38,106	11/27/2018	12/01/2028
22003B-AG-1	CORPORATE OFFICE PROPERTIES LP			1,2	2FE	1,030,550	102.6335	1,026,335	1,000,000	1,028,693		(1,857)			3.600	2.637	MN	4,600	18,000	10/10/2019	05/15/2023
22160K-AJ-4	COSTCO WHOLESALE CORP			1,2	1FE	1,001,920	100.4664	1,004,664	1,000,000	1,000,745		(555)			2.150	2.092	MN	2,568	21,500	11/07/2017	05/18/2021
22160K-AL-9	COSTCO WHOLESALE CORP			1,2	1FE	974,820	103.1732	1,031,732	1,000,000	981,468		3,880			2.750	3.207	MN	3,285	27,500	04/06/2018	05/18/2024
224044-CA-3	COX COMMUNICATIONS INC			1,2	2FE	670,086	101.6712	686,281	675,000	671,871		835			2.950	3.091	JD	55	19,913	11/02/2017	06/30/2023
224044-CG-0	COX COMMUNICATIONS INC			1,2	2FE	698,817	103.2586	722,810	700,000	699,166		109			3.350	3.370	MS	6,905	23,450	09/08/2016	09/15/2026
225401-AB-4	CREDIT SUISSE GROUP AG		C	1,2	2FE	946,590	102.6639	949,641	925,000	935,721		(5,071)			3.574	2.979	JJ	15,795	33,060	10/20/2017	01/09/2023
225433-AT-8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L		C		2FE	299,835	104.6637	313,991	300,000	299,917		22			3.800	3.809	JD	665	11,400	06/08/2016	06/09/2023
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)				1FE	3,509,625	106.2125	3,717,438	3,500,000	3,501,843		(509)			3.625	3.608	MS	39,472	126,875	11/08/2018	09/09/2024
231021-AJ-5	CUMMINS ENGINE COMPANY, INC			1	1FE	110,805	132.9798	132,980	100,000	106,567		(604)			7.125	6.092	MS	2,375	7,125	04/01/2011	03/01/2028

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
23329P-AC-4	DNB BANK ASA		C		1FE	900,220	100.1178	921,084	920,000	913,985		7,798			2.125	3.013	AO	4,833	19,550	03/16/2018	10/02/2020
23329P-AE-0	DNB BANK ASA		C		1FE	199,838	100.2693	200,539	200,000	199,842		4			2.150	2.178	JD	346		11/25/2019	12/02/2022
233851-BV-5	DAIMLER FINANCE NORTH AMERICA LLC			1	1FE	333,338	100.1051	335,352	335,000	334,438		1,100			2.450	2.899	MN	980	8,208	03/29/2019	05/18/2020
233851-CH-5	DAIMLER FINANCE NORTH AMERICA LLC			1	1FE	449,829	99.6057	448,226	450,000	449,946		35			2.000	2.008	JJ	4,375	9,000	06/30/2016	07/06/2021
23636A-AM-3	DANSKE BANK A/S		C		1FE	2,895,700	100.6970	2,895,039	2,875,000	2,885,606		(4,695)			2.700	2.524	MS	25,659	77,625	10/20/2017	03/02/2022
23636T-AE-0	DANONE SA		C	1,2	2FE	1,279,429	101.2967	1,291,533	1,275,000	1,279,190		(239)			2.947	2.892	MN	6,158	18,787	07/09/2019	11/02/2026
244199-BE-4	DEERE & CO			2	1FE	1,516,755	101.6416	1,524,624	1,500,000	1,508,667		(3,810)			2.600	2.328	JD	2,492	39,000	11/02/2017	06/08/2022
24422E-TB-5	JOHN DEERE CAPITAL CORP				1FE	251,473	100.3558	255,907	255,000	253,656		1,895			2.450	3.227	MS	1,909	6,248	11/05/2018	09/11/2020
24422E-TF-6	JOHN DEERE CAPITAL CORP				1FE	583,823	100.5113	581,960	579,000	580,350		(1,295)			2.550	2.317	JJ	7,095	14,765	03/29/2017	01/08/2021
24422E-UC-1	JOHN DEERE CAPITAL CORP			9	1FE	1,000,000	100.0201	1,000,201	1,000,000	1,000,000					2.127	2.156	MJSD	1,182	27,622	03/08/2018	03/12/2021
25156P-AC-7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	9	2FE	55,201	146.8274	73,414	50,000	52,826		(168)			8.750	7.943	JD	194	4,375	12/05/2002	06/15/2030
25156P-AY-9	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2FE	1,056,962	101.4514	1,065,240	1,050,000	1,053,408		(1,661)			2.820	2.650	JJ	13,325	29,610	10/20/2017	01/19/2022
25243Y-AU-3	DIAGEO CAPITAL PLC		C	1,2	1FE	1,916,460	101.6924	2,033,848	2,000,000	1,936,681		17,631			2.625	3.645	AO	9,042	52,500	11/06/2018	04/29/2023
25243Y-BA-6	DIAGEO CAPITAL PLC		C	1,2	1FE	999,710	99.8884	998,884	1,000,000	999,726		16			2.125	2.131	AO	5,194		09/30/2019	10/24/2024
25245B-AB-3	DIAGEO INVESTMENT CORP			1	1FE	740,240	101.9273	738,973	725,000	732,436		(3,024)			2.875	2.425	MN	2,895	20,844	05/10/2017	05/11/2022
25272K-AD-5	DIAMOND 1 FINANCE CORP			1,2	2FE	1,153,460	102.7817	1,130,599	1,100,000	1,117,001		(11,922)			4.420	3.259	JD	2,161	48,620	10/27/2016	06/15/2021
25466A-AJ-0	DISCOVER BANK			2	2FE	1,258,673	103.7863	1,401,115	1,350,000	1,272,793		9,909			3.450	4.464	JJ	19,924	46,575	07/20/2018	07/27/2026
26078J-AA-8	DOWDUPONT INC			1	2FE	2,789,490	101.3213	2,786,336	2,750,000	2,770,820		(18,670)			3.766	2.879	MN	13,233	99,825	03/11/2019	11/15/2020
26078J-AB-6	DOWDUPONT INC			1,2	2FE	1,620,321	106.9475	1,732,550	1,620,000	1,620,254		(61)			4.205	4.201	MN	8,704	65,661	11/20/2018	11/15/2023
26441C-AN-5	DUKE ENERGY CORP			1,2	2FE	2,882,165	106.0126	2,915,347	2,750,000	2,838,408		(20,317)			3.750	2.901	AO	21,771	103,125	10/20/2017	04/15/2024
26441C-AR-6	DUKE ENERGY CORP			1,2	2FE	1,249,875	99.7408	1,246,760	1,250,000	1,249,960		24			1.800	1.802	MS	7,500	22,500	08/09/2016	09/01/2021
26441Y-BB-2	DUKE REALTY LP			1,2	2FE	2,185,780	107.9433	2,158,866	2,000,000	2,181,773		(4,007)			4.000	2.786	MS	23,556		10/11/2019	09/15/2028
26442C-AV-6	DUKE ENERGY CAROLINAS LLC			1,2	1FE	1,248,538	103.0064	1,287,580	1,250,000	1,249,053		277			3.050	3.075	MS	11,226	38,125	02/26/2018	03/15/2023
268317-AN-4	ELECTRICITE DE FRANCE SA		C	1,2	1FE	467,462	100.1413	475,671	475,000	473,715		1,605			2.350	2.702	AO	2,419	11,163	12/15/2015	10/13/2020
268317-AU-8	ELECTRICITE DE FRANCE SA		C	1,2	1FE	246,970	110.9740	277,435	250,000	247,285		247			4.500	4.653	MS	3,125	11,250	09/18/2018	09/21/2028
26884T-AA-0	ERAC USA FINANCE LLC				2FE	815,631	102.2655	741,425	725,000	742,054		(22,364)			5.250	2.065	AO	9,516	38,063	08/17/2016	10/01/2020
26884T-AL-6	ERAC USA FINANCE LLC			1,2	2FE	3,299,823	106.2056	3,451,682	3,250,000	3,286,810		(7,171)			3.850	3.583	MN	15,988	125,125	02/20/2018	11/15/2024
26884T-AQ-5	ERAC USA FINANCE LLC			1,2	2FE	299,586	100.8446	302,534	300,000	299,850		76			2.600	2.627	JD	650	7,800	05/23/2016	12/01/2021
29103D-AF-3	EMERA US FINANCE LP			1,2	2FE	349,661	100.7638	352,673	350,000	349,898		68			2.700	2.721	JD	420	9,450	06/09/2016	06/15/2021
292480-AM-2	ENABLE MIDSTREAM PARTNERS LP			1,2	2FE	643,845	94.5870	610,086	645,000	643,875		29			4.150	4.172	MS	8,030		09/04/2019	09/15/2029
29273R-AP-4	ENERGY TRANSFER PARTNERS LP			1,2	2FE	49,874	112.3003	56,150	50,000	49,914		2			6.050	6.064	JD	252	3,025	05/09/2011	06/01/2041
29359U-AB-5	ENSTAR GROUP LTD		C	1,2	2FE	861,627	107.1292	926,668	865,000	861,788		161			4.950	5.000	JD	3,568	21,766	05/22/2019	06/01/2029
302635-AE-7	FS KKR CAPITAL CORP			1,2	2FE	708,944	101.3784	724,856	715,000	709,078		134			4.125	4.306	FA	3,359		11/13/2019	02/01/2025
31429K-AB-9	FEDERATION DES CAISSES DESJARDINS DU QUE		C		1FE	1,331,938	100.0769	1,341,030	1,340,000	1,337,464		2,987			2.250	2.482	AO	5,109	30,150	04/04/2018	10/30/2020
31620M-AK-2	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2FE	3,262,220	104.1277	3,384,150	3,250,000	3,257,920		(2,396)			3.500	3.416	AO	24,014	113,750	02/20/2018	04/15/2023
31620M-AS-5	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2FE	999,860	100.7633	1,007,633	1,000,000	999,953		28			2.250	2.253	FA	8,500	22,500	08/11/2016	08/15/2021
316773-CU-2	FIFTH THIRD BANCORP			2	2FE	948,290	101.1492	960,917	950,000	949,079		359			2.600	2.641	JD	1,098	24,700	10/20/2017	06/15/2022
31677Q-BG-3	FIFTH THIRD BANK (OHIO)			2	1FE	499,625	100.3917	501,959	500,000	499,887		76			2.250	2.266	JD	531	11,250	06/09/2016	06/14/2021
337738-AT-5	FISERV INC			1,2	2FE	549,962	103.5994	569,797	550,000	549,967		5			3.200	3.201	JJ	9,142		06/10/2019	07/01/2026
33829T-AA-4	FIVE CORNERS FUNDING TRUST			1	1FE	1,654,533	108.6307	1,689,207	1,555,000	1,615,894		(14,498)			4.419	3.332	MN	8,780	68,715	03/30/2017	11/15/2023
33938E-AS-6	FLEXTRONICS INTERNATIONAL LTD		C	1	2FE	1,199,000	106.6905	1,173,596	1,100,000	1,151,089		(15,256)			5.000	3.419	FA	20,778	55,000	09/21/2016	02/15/2023
345397-XF-5	FORD MOTOR CREDIT CO LLC				2FE	405,000	100.0356	400,142	400,000	400,330		(1,381)			2.459	2.106	MS	2,568	9,836	07/08/2016	03/27/2020
36158F-AD-2	SWISS RE SOLUTIONS HOLDING CORP			1	1FE	355,456	137.9320	455,176	330,000	345,380		(965)			7.750	7.111	JD	1,137	25,575	04/23/2002	06/15/2030
369550-BE-7	GENERAL DYNAMICS CORP			1	1FE	2,153,460	101.6014	2,194,590	2,160,000	2,156,956		2,156			3.000	3.107	MN	9,000	64,800	05/30/2018	05/11/2021
370334-CD-4	GENERAL MILLS INC			1	2FE	999,860	101.5290	1,015,290	1,000,000	999,938		46			3.200	3.205	AO	6,667	32,000	04/03/2018	04/16/2021
375558-BB-8	GILEAD SCIENCES INC			1	1FE	771,264	100.4063	768,108	765,000	765,917		(1,352)			2.550	2.367	MS	6,503	19,508	12/02/2015	09/01/2020
375558-BL-6	GILEAD SCIENCES INC			1,2	1FE	3,611,500	101.5486	3,808,073	3,750,000	3,642,999		26,820			2.500	3.329	MS	31,250	93,750	11/14/2018	09/01/2023
377373-AE-5	GLAXOSMITHKLINE CAPITAL PLC		C	1	1FE	1,159,887	101.5959	1,173,433	1,155,000	1,157,321		(1,638)			3.125	2.974	MN	4,712	36,094	05/30/2018	05/14/2021
38141G-RD-8	GOLDMAN SACHS GROUP INC				1FE	1,423,813	103.8628	1,428,114	1,375,000	1,404,366		(9,061)			3.625	2.890	JJ	22,014	49,844	10/20/2017	01/22/2023
38141G-WB-6	GOLDMAN SACHS GROUP INC			1,2	1FE	1,025,160	106.3813	1,063,813	1,000,000	1,019,258		(2,803)			3.850	3.495	JJ	16,576	38,500	11/01/2017	01/26/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38141G-WZ-3	GOLDMAN SACHS GROUP INC			1,2,5	1FE	1,630,590	109.9338	1,649,007	1,500,000	1,626,871		(3,719)			4.223	3.065	MN	10,558	31,673	09/18/2019	05/01/2029
38145G-AH-3	GOLDMAN SACHS GROUP INC			1,2	1FE	1,396,374	104.3742	1,461,239	1,400,000	1,397,375		332			3.500	3.531	MN	6,125	49,000	11/10/2016	11/16/2026
38148L-AE-6	GOLDMAN SACHS GROUP INC			2	1FE	1,516,368	105.8886	1,588,329	1,500,000	1,511,299		(1,939)			3.750	3.589	MN	6,094	56,250	03/18/2019	05/22/2025
40139L-AA-1	GUARDIAN LIFE GLOBAL FUNDING				1FE	715,861	100.1399	741,035	740,000	726,497		9,881			2.000	3.430	AO	2,672	14,800	11/30/2018	04/26/2021
40414L-AJ-8	HCP INC			1,2	2FE	2,358,278	106.7349	2,374,852	2,225,000	2,310,911		(22,046)			4.250	3.115	MN	12,083	94,563	10/20/2017	11/15/2023
404280-BS-7	HSBC HOLDINGS PLC		C	2,5	1FE	1,516,335	104.9151	1,573,727	1,500,000	1,513,369		(2,966)			3.950	3.667	MN	7,077	59,250	02/28/2019	05/18/2024
40434C-AD-7	HSBC USA INC (NEW)				1FE	1,544,325	105.8569	1,587,854	1,500,000	1,531,006		(6,380)			3.500	3.003	JD	1,167	52,354	11/14/2017	06/23/2024
413875-AN-5	HARRIS CORP			1	2FE	165,497	135.8663	210,593	155,000	163,983		(223)			6.150	5.672	JD	424	9,533	02/10/2012	12/15/2040
42217K-BF-2	HEALTH CARE REIT INC			1,2	2FE	2,286,608	107.4736	2,418,156	2,250,000	2,275,018		(4,292)			4.000	3.762	JD	7,500	90,000	03/03/2017	06/01/2025
423074-AS-2	KRAFT HEINZ FOODS CO			1,2	2FE	612,651	102.7516	590,822	575,000	590,337		(10,667)			4.875	2.902	FA	10,590	28,031	11/13/2017	02/15/2025
42809H-AD-9	HESS CORP			1	2FE	58,568	116.9516	70,171	60,000	58,778		29			5.600	5.768	FA	1,269	3,360	04/25/2011	02/15/2041
428236-BQ-5	HP INC			1	2FE	2,873,637	103.4203	2,792,348	2,700,000	2,778,164		(44,247)			4.375	2.625	MS	34,781	118,125	10/20/2017	09/15/2021
42824C-AG-4	HEWLETT PACKARD ENTERPRISE CO			1,2	2FE	1,130,021	101.0870	1,111,957	1,100,000	1,107,764		(10,785)			3.600	2.582	AO	8,360	39,600	11/28/2017	10/15/2020
42824C-AN-9	HEWLETT PACKARD ENTERPRISE CO			1,2	2FE	959,355	105.5859	950,273	900,000	933,593		(12,143)			4.400	2.911	AO	8,360	39,600	11/02/2017	10/15/2022
446150-AK-0	HUNTINGTON BANCSHARES INC			2	2FE	1,497,735	100.3907	1,505,861	1,500,000	1,499,113		421			2.300	2.330	JJ	16,004	34,500	08/04/2016	01/14/2022
44891A-AH-0	HYUNDAI CAPITAL AMERICA			1	2FE	299,550	100.0678	300,203	300,000	299,864		91			2.450	2.482	JD	327	7,350	06/07/2016	06/15/2021
44932H-AC-7	IBM CREDIT LLC			1	1FE	1,229,575	100.7284	1,259,105	1,250,000	1,238,306		4,151			2.200	2.563	MS	8,632	27,500	11/15/2017	09/08/2022
454889-AS-5	INDIANA MICHIGAN POWER CO			1,2	1FE	2,181,784	108.3211	2,383,064	2,200,000	2,183,675		1,615			3.850	3.955	MN	10,823	84,700	11/01/2018	05/15/2028
455434-BH-2	INDIANAPOLIS POWER & LIGHT CO			1	1FE	78,455	130.4975	97,873	75,000	77,767		(97)			6.050	5.705	AO	1,134	4,538	03/02/2011	10/01/2036
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CORP			1	1FE	1,657,626	106.4619	1,703,390	1,600,000	1,642,306		(6,201)			3.450	2.975	FA	20,240	55,200	06/14/2017	02/19/2026
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CORP			1	1FE	1,971,380	107.4082	2,003,163	1,865,000	1,968,628		(2,752)			3.500	2.821	MN	8,341	32,638	09/13/2019	05/15/2029
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES INC			1,2	2FE	554,650	112.4180	609,306	542,000	553,779		(871)			4.650	4.342	AO	6,301	25,903	03/19/2019	10/01/2028
46625H-JC-5	JPMORGAN CHASE & CO				1FE	1,443,596	103.7186	1,400,201	1,350,000	1,390,930		(24,451)			4.350	2.432	FA	22,185	58,725	10/20/2017	08/15/2021
46625H-JX-9	JPMORGAN CHASE & CO				1FE	1,557,975	105.7395	1,586,093	1,500,000	1,540,188		(8,497)			3.625	2.966	MN	7,250	54,375	11/14/2017	05/13/2024
46625H-RT-9	JPMORGAN CHASE & CO			1,2	1FE	452,777	100.6240	452,808	450,000	450,800		(575)			2.400	2.266	JD	720	10,800	06/14/2016	06/07/2021
46625H-RY-8	JPMORGAN CHASE & CO			1,2,5	1FE	974,080	107.4781	1,074,781	1,000,000	977,283		2,327			3.782	4.115	FA	15,758	37,820	08/09/2018	02/01/2028
46647P-AP-1	JPMORGAN CHASE & CO			1,2,5	1FE	550,000	104.2717	573,494	550,000	550,000					3.559	3.560	AO	3,697	19,575	04/16/2018	04/23/2024
46849L-SN-2	JACKSON NATIONAL LIFE GLOBAL FUNDING				1FE	462,821	100.6012	452,705	450,000	452,773		(2,904)			2.600	1.933	JD	715	11,700	06/13/2016	12/09/2020
478375-AJ-7	JOHNSON CONTROLS INTERNATIONAL PLC		C	1	2FE	110,218	115.8421	115,842	100,000	109,510		(249)			5.700	4.969	MS	1,900	5,700	12/28/2016	03/01/2041
48305Q-AA-1	KAISER FOUNDATION HOSPITALS			1	1FE	1,528,635	103.3248	1,560,204	1,510,000	1,523,046		(5,473)			3.500	3.099	AO	13,213	52,850	12/20/2018	04/01/2022
49327M-2G-8	KEYBANK NA				1FE	458,019	100.0007	450,003	450,000	450,462		(2,223)			2.250	1.747	MS	2,953	10,125	07/08/2016	03/16/2020
49446R-AP-4	KIMCO REALTY CORP			1,2	2FE	720,064	99.8119	798,495	800,000	731,377		8,592			2.800	4.277	AO	5,600	22,400	09/04/2018	10/01/2026
50077L-AQ-9	KRAFT HEINZ FOODS CO			9	2FE	1,000,000	100.3798	1,003,798	1,000,000	1,000,000					2.721	2.758	FMAN	3,779	33,648	08/07/2017	08/10/2022
532457-BP-2	ELI LILLY AND CO			1,2	1FE	2,912,750	104.8272	3,197,230	3,050,000	2,929,078		14,010			3.100	3.720	MN	12,081	94,550	10/31/2018	05/15/2027
534187-BH-1	LINCOLN NATIONAL CORP			1,2	2FE	448,952	106.3863	478,738	450,000	449,127		89			3.800	3.828	JD	1,425	17,100	02/07/2018	03/01/2028
53944Y-AH-6	LLOYDS BANKING GROUP PLC		C		1FE	1,419,089	105.4204	1,491,699	1,415,000	1,418,481		(608)			3.900	3.836	MS	16,709	27,593	03/08/2019	03/12/2024
539830-AU-3	LOCKHEED MARTIN CORP			1	1FE	53,485	130.4134	65,207	50,000	52,904		(84)			5.500	5.034	MN	351	2,750	08/26/2011	11/15/2039
55608J-AC-2	MACQUARIE GROUP LTD		C		1FE	1,428,416	100.0958	1,326,269	1,325,000	1,326,682		(47,308)			6.000	2.363	JJ	36,879	79,500	10/24/2017	01/14/2020
55608P-AV-6	MACQUARIE BANK LTD		C		1FE	1,031,600	100.7077	1,007,077	1,000,000	1,007,701		(7,264)			2.850	2.096	JJ	13,142	28,500	08/12/2016	01/15/2021
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP			1	2FE	54,074	126.5288	63,264	50,000	53,309		(109)			6.400	5.790	MN	533	3,200	04/19/2011	05/01/2037
56035L-AD-6	MAIN STREET CAPITAL CORP			1	2FE	550,144	107.4976	596,612	555,000	550,745		602			5.200	5.401	MN	4,810	15,071	04/17/2019	05/01/2024
571748-AR-3	MARSH & MCLENNAN CO INC			1,2	1FE	1,035,960	103.6759	1,036,759	1,000,000	1,022,475		(13,485)			4.800	3.011	JJ	22,133	24,000	03/11/2019	07/15/2021
571748-AY-8	MARSH &AMP MCLENNAN COMPANIES INC			1,2	1FE	527,048	100.0771	530,409	530,000	529,870		717			2.350	2.489	MS	3,979	12,455	12/09/2015	03/06/2020
571748-BF-8	MARSH & MCLENNAN COMPANIES INC			1,2	1FE	1,529,159	106.4353	1,628,460	1,530,000	1,529,406		248			3.875	3.885	MS	17,457	39,525	01/08/2019	03/15/2024
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II				1FE	1,496,940	105.3599	1,580,399	1,500,000	1,497,261		321			3.400	3.433	MS	16,008	25,500	03/05/2019	03/08/2026
57636Q-AB-0	MASTERCARD INC			1	1FE	988,730	106.0416	1,060,416	1,000,000	990,975		1,948			3.375	3.606	AO	8,438	33,750	11/05/2018	04/01/2024
58155Q-AE-3	MCKESSON CORP			1,2	2FE	100,374	120.9299	120,930	100,000	100,419		(10)			6.000	5.964	MS	2,000	6,000	02/23/2011	03/01/2041
585055-BS-4	MEDTRONIC INC			1	1FE	556,515	107.1500	596,826	557,000	556,633		63			3.500	3.514	MS	5,740	23,008	03/05/2018	03/15/2025
58933Y-AR-6	MERCK & CO INC			1,2	1FE	134,976	103.3541	139,528	135,000	134,981		5			2.750	2.753	FA	1,454	1,856	05/15/2019	02/10/2025
58933Y-AS-4	MERCK & CO INC			1	1FE	699,867	100.0161	700,113	700,000	700,001		(10)			1.850	1.849	FA	5,072	12,950	02/05/2015	02/10/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59156R-BB-3	METLIFE INC.			1	1FE	2,681,175	108.2161	2,705,403	2,500,000	2,602,866		(27,750)			4.368	3.135	MJSD	4,853	109,200	03/02/2017	09/15/2023
59156R-BF-4	METLIFE INC.			1	1FE	360,724	103.5271	362,345	350,000	355,163		(1,662)			3.048	2.528	MJSD	474	10,668	07/15/2016	12/15/2022
59217G-BP-3	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	1,385,331	99.9817	1,399,744	1,400,000	1,398,232		6,124			2.000	2.450	AO	5,989	28,000	03/21/2018	04/14/2020
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	3,453,014	106.7339	3,789,053	3,550,000	3,467,391		10,171			3.450	3.834	JD	4,423	122,475	08/01/2018	12/18/2026
59217G-CK-3	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	1,488,045	102.9692	1,544,538	1,500,000	1,490,389		1,086			3.000	3.094	MS	12,750	45,000	11/01/2017	09/19/2027
594918-BP-8	MICROSOFT CORP.			1,2	1FE	449,528	99.8077	449,135	450,000	449,844		95			1.550	1.572	FA	2,771	6,975	08/01/2016	08/08/2021
59523U-AN-7	MID AMERICA APARTMENTS LP			1,2	2FE	2,832,620	106.2111	3,133,227	2,950,000	2,848,807		11,437			3.600	4.142	JD	8,850	106,200	07/31/2018	06/01/2027
595620-AQ-8	MIDAMERICAN ENERGY CO.			1,2	1FE	1,508,040	103.9215	1,558,823	1,500,000	1,506,398		(792)			3.100	3.033	MN	7,750	46,500	11/15/2017	05/01/2027
606822-AG-9	MITSUBISHI UFJ FINANCIAL GROUP INC.		C		1FE	1,250,000	100.1510	1,251,888	1,250,000	1,250,000					2.190	2.190	MS	8,213	27,375	09/06/2016	09/13/2021
60687Y-AE-9	MIZUHO FINANCIAL GROUP INC.		C		1FE	1,325,000	100.2718	1,328,601	1,325,000	1,325,000					2.273	2.273	MS	9,035	30,117	09/07/2016	09/13/2021
614810-AB-5	MONTPELIER RE HOLDINGS LTD.		C	1	1FE	540,800	106.1750	530,875	500,000	522,501		(7,622)			4.700	3.004	AO	4,961	23,500	07/14/2017	10/15/2022
61746B-DJ-2	MORGAN STANLEY			1	1FE	1,910,337	104.4890	1,906,924	1,825,000	1,876,911		(15,558)			3.750	2.800	FA	23,953	68,438	10/20/2017	02/25/2023
61746B-DQ-6	MORGAN STANLEY			1	1FE	1,016,660	106.1282	1,061,282	1,000,000	1,014,209		(2,451)			3.875	3.518	AO	6,674	38,750	02/28/2019	04/29/2024
61746B-EA-0	MORGAN STANLEY				1FE	301,620	100.4356	301,307	300,000	300,455		(340)			2.500	2.381	AO	1,458	7,500	06/13/2016	04/21/2021
61746B-EE-2	MORGAN STANLEY			2	1FE	1,274,225	100.8935	1,261,169	1,250,000	1,258,757		(8,302)			3.146	2.522	JAJO	7,865	46,814	02/15/2018	01/20/2022
61761J-B3-2	MORGAN STANLEY				1FE	1,012,520	100.3766	1,003,766	1,000,000	1,002,259		(4,871)			2.800	2.299	JD	1,167	28,000	11/09/2017	06/16/2020
638612-AK-7	NATIONWIDE FINANCIAL SERVICES INC.			1	2FE	51,370	103.4647	51,732	50,000	50,209		(161)			5.375	5.019	MS	717	2,688	05/04/2011	03/25/2021
63946B-AE-0	NBCUNIVERSAL MEDIA LLC			1	1FE	1,070,700	103.1042	1,031,042	1,000,000	1,026,592		(20,762)			4.375	2.203	AO	10,938	43,750	11/06/2017	04/01/2021
641423-CB-2	NEVADA POWER CO.			1	1FE	739,837	100.2570	741,902	740,000	739,976		81			2.750	2.761	AO	4,296	20,350	04/09/2018	04/15/2020
64952W-CE-1	NEW YORK LIFE GLOBAL FUNDING				1FE	299,559	100.2395	300,719	300,000	299,883		89			2.000	2.031	AO	1,300	6,000	04/06/2016	04/13/2021
64952W-CX-9	NEW YORK LIFE GLOBAL FUNDING				1FE	1,406,115	103.8868	1,558,302	1,500,000	1,417,073		8,691			3.000	3.806	JJ	21,375	45,000	09/25/2018	01/10/2028
64952W-DA-8	NEW YORK LIFE GLOBAL FUNDING				1FE	624,469	102.1921	638,701	625,000	624,711		174			3.250	3.280	FA	8,181	20,313	08/01/2018	08/06/2021
654740-AX-7	NISSAN MOTOR ACCEPTANCE CORP.			1	2FE	1,100,014	99.9172	1,124,069	1,125,000	1,116,841		14,931			2.150	3.537	JJ	11,288	24,188	11/13/2018	07/13/2020
654894-AF-1	NOBLE AFFILIATES INC.				2FE	3,705,050	125.0726	3,996,070	3,195,000	3,648,465		(49,364)			8.000	5.591	AO	63,900	255,600	11/05/2018	04/01/2027
655044-AE-5	NOBLE ENERGY INC.			1,2	2FE	49,668	119.7756	59,888	50,000	49,737		6			6.000	6.044	MS	1,000	3,000	02/15/2011	03/01/2041
65557C-AS-2	NORDEA BANK AB		C		1FE	1,807,785	100.3566	1,806,419	1,800,000	1,802,195		(1,860)			2.250	2.142	FA	3,825	40,500	11/09/2016	05/27/2021
67021C-AN-7	NSTAR ELECTRIC CO.			1,2	1FE	3,604,920	104.3934	3,653,769	3,500,000	3,603,694		(1,226)			3.250	2.874	MN	14,535	56,243	11/08/2019	05/15/2029
674599-CM-5	OCCIDENTAL PETROLEUM CORP.			1,2	2FE	1,244,738	99.6306	1,245,383	1,250,000	1,246,266		463			3.000	3.047	FA	14,167	37,500	11/02/2016	02/15/2027
681936-BB-5	OMEGA HEALTHCARE INVESTORS INC.			1,2	2FE	1,312,100	109.4343	1,367,929	1,250,000	1,287,019		(8,322)			4.950	4.140	AO	15,469	61,875	11/03/2016	04/01/2024
68268N-AG-8	ONEOK PARTNERS LP.			1,2	2FE	51,945	120.1865	60,093	50,000	51,668		(41)			6.125	5.844	FA	1,276	3,063	05/10/2011	02/01/2041
68389X-BK-0	ORACLE CORP.			1,2	1FE	449,217	100.1325	450,596	450,000	449,738		150			1.900	1.935	MS	2,518	8,550	06/29/2016	09/15/2021
68389X-BM-6	ORACLE CORP.			1,2	1FE	202,815	102.1488	209,405	205,000	203,466		211			2.650	2.776	JJ	2,505	5,433	11/02/2016	07/15/2026
68620Y-AA-0	ORIGIN ENERGY FINANCE LTD.		C	1	2FE	63,350	105.2912	65,281	62,000	62,297		(155)			5.450	5.165	AO	723	3,379	11/22/2011	10/14/2021
69121K-AA-2	OWL ROCK CAPITAL CORP.			1,2	2FE	563,992	105.8083	597,817	565,000	564,167		175			5.250	5.287	AO	6,262	15,243	05/17/2019	04/15/2024
69349L-AM-0	PNC BANK NA			2	1FE	1,233,401	104.7542	1,190,008	1,136,000	1,187,516		(14,007)			3.800	2.434	JJ	18,706	43,168	08/15/2016	07/25/2023
69353R-EY-0	PNC BANK NA			2	1FE	644,059	100.8427	670,604	665,000	651,210		6,747			2.550	3.669	JD	1,036	16,958	12/06/2018	12/09/2021
69353R-FC-7	PNC BANK NA			2	1FE	997,720	100.0500	1,000,500	1,000,000	999,649		906			2.000	2.093	MN	2,333	20,000	11/06/2017	05/19/2020
69353R-FJ-2	PNC BANK NA			2	1FE	2,539,840	105.0655	2,784,236	2,650,000	2,553,946		10,033			3.250	3.776	JJ	38,039	86,125	07/31/2018	01/22/2028
69353R-FM-5	PNC BANK NA			2	1FE	1,725,000	100.0358	1,725,618	1,725,000	1,725,000					2.237	2.267	MJSD	2,144	36,091	03/05/2019	03/12/2021
69362B-BB-7	PSEG POWER LLC.			1,2	2FE	642,781	101.1905	652,679	645,000	643,516		735			3.000	3.163	JD	860	19,350	04/08/2019	06/15/2021
701094-AM-6	PARKER-HANNIFIN CORP.			1,2	2FE	999,540	101.3937	1,013,937	1,000,000	999,588		48			2.700	2.710	JD	1,275	13,500	06/05/2019	06/14/2024
709599-AH-7	PENSKE TRUCK LEASING CO LP.			1	2FE	598,593	106.3141	584,728	550,000	571,434		(8,011)			4.875	3.256	JJ	12,661	26,813	06/15/2016	07/11/2022
709599-AS-3	PENSKE TRUCK LEASING CORP.			1,2	2FE	2,872,604	102.1129	2,859,161	2,800,000	2,834,996		(17,517)			3.375	2.703	FA	39,375	94,500	10/20/2017	02/01/2022
713448-DC-9	PEPSICO INC.			1,2	1FE	99,892	100.1802	100,180	100,000	99,988		15			2.150	2.165	AO	460	2,150	10/08/2015	10/14/2020
717081-ES-8	PFIZER INC.			1,2	1FE	999,490	103.8331	1,038,331	1,000,000	999,569		79			2.950	2.961	MS	8,686	15,078	03/04/2019	03/15/2024
72650R-BA-9	PLAINS ALL AMERICAN PIPELINE LP.			1,2	2FE	49,878	100.2175	50,109	50,000	49,956		1			5.150	5.157	JD	215	2,575	03/13/2012	06/01/2042
74052B-AA-5	PREMIER HEALTH PARTNERS			1,2	2FE	949,630	96.3211	963,211	1,000,000	952,986		3,356			2.911	3.692	MN	3,720	14,555	06/06/2019	11/15/2026
74153W-CH-0	PRICOA GLOBAL FUNDING I				1FE	459,023	100.2390	451,076	450,000	452,702		(1,861)			2.200	1.770	JD	770	9,900	07/07/2016	06/03/2021
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC.			1,2	1FE	1,348,029	103.5553	1,397,997	1,350,000	1,348,587		182			3.100	3.117	MN	5,348	41,850	11/03/2016	11/15/2026
742718-ER-6	PROCTER & GAMBLE CO.			1	1FE	1,104,512	102.9317	1,209,447	1,175,000	1,112,445		7,934			2.450	3.327	MN	4,638	28,788	01/03/2019	11/03/2026
744448-CL-3	PUBLIC SERVICE CO OF COLORADO			1,2	1FE	1,225,908	102.2763	1,227,316	1,200,000	1,223,930		(1,978)			2.900	2.463	MN	4,447	17,400	07/23/2019	05/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
744533-BJ-8	PUBLIC SERVICE CO OF OKLAHOMA			1	1FE	82,907	138.8373	104,128	75,000	81,465		(201)			6.625	5.841	MN	635	4,969	01/24/2011	11/15/2037
74456Q-BY-1	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1FE	1,495,408	105.6112	1,584,168	1,500,000	1,495,670		262			3.200	3.236	MN	6,133	24,933	05/07/2019	05/15/2029
744573-AN-6	PUBLIC SERVICE ENTERPRISE GROUP INC			1,2	2FE	2,998,590	101.9071	3,057,213	3,000,000	2,998,757		167			2.875	2.885	JD	3,833	45,521	06/03/2019	06/15/2024
745332-CD-6	PUGET SOUND ENERGY INC			1,2	1FE	74,996	129.6369	97,228	75,000	75,029		(1)			5.638	5.635	AO	893	4,229	03/22/2011	04/15/2041
7591EP-AM-2	REGIONS FINANCIAL CORP			1,2	2FE	949,810	101.7424	966,553	950,000	949,905		34			2.750	2.754	FA	9,942	26,125	10/20/2017	08/14/2022
75951A-AC-2	RELIANCE STANDARD LIFE GLOBAL FUNDING II				1FE	1,409,030	100.0917	1,401,284	1,400,000	1,400,915		(2,650)			2.375	2.181	MN	5,265	33,250	11/08/2016	05/04/2020
767201-AL-0	RIO TINTO FINANCE (USA) LTD		C	1	1FE	95,367	130.6616	130,662	100,000	96,080		98			5.200	5.519	MN	852	5,200	03/21/2011	11/02/2040
771196-BE-1	ROCHE HOLDINGS INC			1,2	1FE	2,221,349	105.9314	2,277,525	2,150,000	2,196,690		(9,589)			3.350	2.832	MS	18,206	72,025	06/28/2017	09/30/2024
78012K-C6-2	ROYAL BANK OF CANADA		C		1FE	799,802	100.0266	810,215	810,000	808,706		7,625			2.125	3.093	MS	5,690	17,213	10/30/2018	03/02/2020
78012K-KU-0	ROYAL BANK OF CANADA		C		1FE	484,457	100.4281	487,076	485,000	484,880		111			2.500	2.524	JJ	5,456	12,125	01/11/2016	01/19/2021
78486Q-AD-3	SVB FINANCIAL GROUP			1	2FE	1,753,780	104.4923	1,828,615	1,750,000	1,752,503		(444)			3.500	3.469	JJ	25,861	61,250	11/08/2016	01/29/2025
79585T-AH-6	SALVATION ARMY (ILLINOIS)			1	1FE	1,000,000	105.6050	1,056,050	1,000,000	1,000,000					3.701	3.701	MS	12,337	37,935	08/16/2018	09/01/2026
806213-AC-8	SCENTRE GROUP TRUST 1		C	1,2	1FE	3,096,719	99.9445	3,123,266	3,125,000	3,113,862		8,166			2.375	2.651	AO	12,988	74,219	11/15/2017	04/28/2021
80685X-AB-7	SCHLUMBERGER FINANCE CANADA LTD		C	2	1FE	1,498,950	101.5999	1,523,999	1,500,000	1,499,377		205			2.650	2.665	MN	4,527	39,750	11/14/2017	11/20/2022
822582-CB-6	SHELL INTERNATIONAL FINANCE BV		C	1,2	1FE	2,480,750	110.8644	2,771,610	2,500,000	2,482,575		1,610			3.875	3.969	MN	12,917	96,875	11/07/2018	11/13/2028
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1FE	1,240,881	105.8256	1,349,276	1,275,000	1,245,796		3,462			3.400	3.766	MS	12,644	43,350	07/31/2018	03/16/2027
828807-DF-1	SIMON PROPERTY GROUP LP			1,2	1FE	3,450,610	98.1869	3,436,542	3,500,000	3,451,356		746			2.450	2.613	MS	25,725		11/21/2019	09/13/2029
830505-AR-4	SKANDINAVISKA ENSKILDA BANKEN AB PUBL		C		1FE	931,209	100.6634	936,170	930,000	930,382		(308)			2.625	2.590	MS	7,188	24,413	03/24/2017	03/15/2021
83051G-AE-8	SKANDINAVISKA ENSKILDA BANKEN AB		C		1FE	550,687	100.4709	542,543	540,000	542,144		(2,397)			2.625	2.165	MN	1,733	14,175	04/27/2016	11/17/2020
832696-AH-1	J M SMUCKER CO			1	2FE	311,385	101.9389	305,817	300,000	304,537		(1,983)			3.000	2.292	MS	2,650	9,000	06/08/2016	03/15/2022
83368R-AA-0	SOCIETE GENERALE		C		1FE	1,028,638	103.9438	987,466	950,000	980,079		(22,712)			5.200	2.677	AO	10,429	49,400	11/01/2017	04/15/2021
842400-GF-4	SOUTHERN CALIFORNIA EDISON CO			1	1FE	71,429	98.7489	70,535	71,429	71,429		0			1.845	1.844	FA	549	568	01/13/2015	02/01/2022
842587-CU-9	SOUTHERN CO			1,2	2FE	2,863,880	101.8766	2,903,483	2,850,000	2,858,709		(2,438)			2.950	2.854	JJ	42,038	84,075	10/20/2017	07/01/2023
84861T-AD-0	SPIRIT REALTY LP			1,2	2FE	389,704	104.5138	407,604	390,000	389,723		20			4.000	4.009	JJ	7,973		06/20/2019	07/15/2029
852891-AC-4	STANCORP FINANCIAL GROUP INC			1	2FE	837,525	104.7923	817,380	780,000	806,696		(9,540)			5.000	3.620	FA	14,733	39,000	08/15/2016	08/15/2022
854502-AA-9	STANLEY BLACK & DECKER INC			1	1FE	114,008	124.0677	148,881	120,000	114,947		128			5.200	5.545	MS	2,080	6,240	01/24/2011	09/01/2040
855244-AP-4	STARBUCKS CORP			1,2	2FE	1,246,963	106.8649	1,335,811	1,250,000	1,247,649		244			3.500	3.527	MS	14,583	43,750	02/26/2018	03/01/2028
857477-BC-6	STATE STREET CORP			2,5	1FE	2,120,000	105.4593	2,235,737	2,120,000	2,120,000					3.776	3.777	JD	6,226	80,051	11/28/2018	12/03/2024
85771P-AN-2	EQUINOR ASA		C	1	1FE	1,566,304	106.5599	1,603,727	1,505,000	1,543,412		(8,512)			3.700	3.043	MS	18,562	55,685	03/28/2017	03/01/2024
86562M-AE-0	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1FE	450,000	100.1200	450,540	450,000	450,000					2.058	2.058	JJ	4,296	9,261	07/07/2016	07/14/2021
86562M-AQ-3	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1FE	500,000	101.7242	508,621	500,000	500,000					2.784	2.784	JJ	6,535	13,920	07/06/2017	07/12/2022
86944B-AD-5	SUTTER HEALTH			1,2	1FE	5,844,835	107.2132	6,352,382	5,925,000	5,854,262		6,796			3.695	3.859	FA	82,706	218,929	08/07/2018	08/15/2028
86960B-AT-9	SVENSKA HANDELSBANKEN AB		C		1FE	1,447,774	101.8493	1,471,722	1,445,000	1,446,459		(1,006)			3.350	3.275	MN	4,975	48,408	08/16/2018	05/24/2021
87089H-AA-1	SWISS RE TREASURY (US) CORP			1	1FE	243,540	101.6779	254,195	250,000	245,748		1,355			2.875	3.491	JD	499	7,188	05/08/2018	12/06/2022
874060-AQ-9	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2FE	1,748,880	103.3041	1,807,822	1,750,000	1,749,278		362			4.000	4.022	MN	6,806	70,000	11/19/2018	11/26/2021
884903-BH-7	THOMSON REUTERS CORP		C	1	2FE	64,989	119.5935	75,344	63,000	64,679		(43)			5.850	5.628	AO	778	3,686	01/10/2011	04/15/2040
887317-AW-5	TIME WARNER INC			1,2	2FE	1,291,563	103.3755	1,292,194	1,250,000	1,277,358		(4,677)			3.600	3.148	JJ	20,750	45,000	11/03/2016	07/15/2025
89114Q-BG-2	TORONTO-DOMINION BANK		C		1FE	251,586	100.3549	255,905	255,000	253,896		848			2.125	2.475	AO	1,264	5,419	03/17/2017	04/07/2021
89236T-EW-1	TOYOTA MOTOR CREDIT CORP			1	1FE	1,995,180	106.4045	2,128,090	2,000,000	1,996,261		634			3.400	3.439	AO	14,544	68,000	04/10/2018	04/14/2025
902674-XE-5	UBS AG (LONDON BRANCH)		C	2	1FE	2,261,183	100.1729	2,253,890	2,250,000	2,251,771		(5,052)			2.465	2.279	MJSD	3,543	69,560	02/15/2018	06/08/2020
90331H-NX-7	US BANK NA			2	1FE	2,426,647	102.8619	2,499,544	2,430,000	2,427,866		1,083			3.450	3.499	MN	10,479	83,835	11/13/2018	11/16/2021
90351D-AA-5	UBS GROUP FUNDING (JERSEY) LTD		C		1FE	304,257	100.6544	301,963	300,000	300,758		(1,018)			2.950	2.597	MS	2,385	8,850	06/08/2016	09/24/2020
904764-BA-4	UNILEVER CAPITAL CORP			1,2	1FE	1,081,388	103.4593	1,138,052	1,100,000	1,085,823		4,113			3.125	3.552	MS	9,453	34,375	11/30/2018	03/22/2023
904764-BG-1	UNILEVER CAPITAL CORP			1,2	1FE	992,780	104.7276	1,047,276	1,000,000	994,392		1,226			3.250	3.395	MS	10,292	32,500	09/04/2018	03/07/2024
907818-DF-2	UNION PACIFIC CORP			1	2FE	103,434	128.9452	128,945	100,000	102,909		(75)			5.780	5.541	JJ	2,665	5,780	03/24/2011	07/15/2040
911312-BK-1	UNITED PARCEL SERVICE INC			1,2	1FE	1,495,380	101.6192	1,524,288	1,500,000	1,497,123		838			2.500	2.562	AO	9,375	37,500	11/09/2017	04/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91159J-AA-4	U.S. BANCORP			2	1FE	417,088	102.5630	410,252	400,000	407,374		(2,892)			2.950	2.175	JJ	5,441	11,800	07/15/2016	07/15/2022
913017-BP-3	UNITED TECHNOLOGIES CORP			1	2FE	22,601	138.4786	27,696	20,000	22,078		(65)			6.125	5.242	JJ	565	1,225	12/08/2009	07/15/2038
913017-CG-2	UNITED TECHNOLOGIES CORP			1,2	2FE	1,446,767	100.1458	1,452,114	1,450,000	1,448,778		648			1.950	1.997	MN	4,713	28,275	10/27/2016	11/01/2021
91324P-DK-5	UNITEDHEALTH GROUP INC			1	1FE	1,598,581	109.5874	1,753,398	1,600,000	1,598,763		122			3.850	3.861	JD	2,738	61,600	06/14/2018	06/15/2028
91324P-DM-1	UNITEDHEALTH GROUP INC			1	1FE	1,998,050	105.3469	2,106,938	2,000,000	1,998,525		453			3.500	3.519	FA	26,444	46,278	12/20/2018	02/15/2024
92345Y-AA-4	VERISK ANALYTICS INC			1	2FE	52,287	104.6989	52,349	50,000	50,377		(267)			5.800	5.206	MN	483	2,900	05/04/2011	05/01/2021
92553P-AT-9	VIACOM INC (NEW)			1,2	2FE	2,921,192	106.4938	3,035,073	2,850,000	2,895,419		(12,196)			4.250	3.750	MS	40,375	121,125	11/13/2017	09/01/2023
927804-FN-9	VIRGINIA ELECTRIC AND POWER CO			1,2	1FE	1,013,391	101.6468	1,019,517	1,003,000	1,009,148		(1,971)			2.750	2.534	MS	8,122	27,583	10/20/2017	03/15/2023
92857W-BK-5	VODAFONE GROUP PLC		C	1	2FE	1,264,358	110.6462	1,305,625	1,180,000	1,260,527		(3,831)			4.375	3.434	MN	4,445	25,813	07/10/2019	05/30/2028
92890H-AE-2	WEA FINANCE LLC			1,2	1FE	448,457	100.7918	453,563	450,000	449,796		261			3.250	3.311	AO	3,494	14,625	09/28/2015	10/05/2020
929089-AB-6	VOYA FINANCIAL INC			1	2FE	2,262,740	105.4421	2,425,168	2,300,000	2,272,773		3,649			3.650	3.859	JD	3,731	83,950	03/03/2017	06/15/2026
92928Q-AE-8	WEA FINANCE LLC			1,2	1FE	398,736	108.0426	432,170	400,000	398,871		105			4.125	4.164	MS	4,629	16,500	09/12/2018	09/20/2028
92928Q-AH-1	WEA FINANCE LLC			1,2	1FE	658,687	99.6954	657,990	660,000	658,707		21			2.875	2.906	JJ	4,006		10/07/2019	01/15/2027
92936M-AF-4	WPP FINANCE 2010		C	1	2FE	1,561,110	105.2265	1,578,398	1,500,000	1,558,728		(2,382)			3.750	2.856	MS	15,938		10/16/2019	09/19/2024
931142-EK-5	WALMART INC			1,2	1FE	2,402,802	105.0556	2,521,334	2,400,000	2,401,991		(539)			3.400	3.374	JD	1,133	81,600	06/22/2018	06/26/2023
931427-AF-5	WALGREENS BOOTS ALLIANCE INC			1,2	2FE	1,072,554	101.8788	1,069,727	1,050,000	1,060,353		(5,813)			3.300	2.708	MN	4,139	34,650	11/13/2017	11/18/2021
94106L-AG-4	WASTE MANAGEMENT INC			1	2FE	22,801	134.7804	26,956	20,000	21,758		(135)			7.375	6.128	MN	188	1,475	01/11/2010	05/15/2029
942683-AF-0	ACTAVIS INC		C	1,2	2FE	513,681	102.2242	541,788	530,000	519,254		3,623			3.250	4.037	AO	4,306	17,225	06/13/2018	10/01/2022
949746-RT-0	WELLS FARGO & CO			9	1FE	1,031,091	101.2446	1,012,446	1,000,000	1,010,988		(9,371)			3.240	2.331	MJSD	2,520	38,896	11/07/2017	03/04/2021
94988J-5L-7	WELLS FARGO BANK NA				1FE	1,224,120	100.0027	1,235,033	1,235,000	1,234,744		6,682			2.400	2.954	JJ	13,667	29,640	05/23/2018	01/15/2020
95000U-2B-8	WELLS FARGO & CO				1FE	2,395,704	101.3743	2,432,983	2,400,000	2,397,646		878			2.625	2.665	JJ	27,825	63,000	10/20/2017	07/22/2022
959802-AU-3	WESTERN UNION CO			1,2	2FE	1,665,197	103.2002	1,707,963	1,655,000	1,659,672		(2,070)			3.600	3.462	MS	17,543	59,580	03/28/2017	03/15/2022
961214-DJ-9	WESTPAC BANKING CORP		C		1FE	1,429,976	100.0317	1,450,460	1,450,000	1,447,324		14,770			2.150	3.200	MS	9,959	31,175	10/25/2018	03/06/2020
96950F-AM-6	WILLIAMS PARTNERS LP			1,2	2FE	1,076,906	106.2773	1,089,342	1,025,000	1,059,863		(8,157)			4.300	3.368	MS	14,324	44,075	11/13/2017	03/04/2024
983024-AN-0	WYETH			1	1FE	30,744	136.3270	39,535	29,000	30,402		(48)			5.950	5.512	AO	431	1,726	03/07/2011	04/01/2037
98420E-AC-9	XLIT LTD		C	1	2FE	412,180	108.2839	433,136	400,000	408,878		(1,492)			4.450	3.977	MS	4,499	17,800	09/22/2017	03/31/2025
98752Y-AF-6	YOUNG MEN'S CHRISTIAN ASSOCIATION OF GRE			1	2FE	601,123	106.3300	627,347	590,000	600,502		(621)			4.543	4.260	FA	11,168	19,705	06/20/2019	08/01/2027
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						378,441,560	XXX	389,607,861	375,025,429	376,762,140	0	(615,248)	0	0	XXX	XXX	XXX	3,078,409	11,476,376	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
3133KG-K3-1	FH RA1214 - RMBS			4	1FE	1,030,485	103.7341	1,030,172	993,089	1,030,720		235			3.500	2.512	MON	2,897		12/30/2019	08/01/2049
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,030,485	XXX	1,030,172	993,089	1,030,720	0	235	0	0	XXX	XXX	XXX	2,897	0	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05492P-AA-6	BAMLL 19BPR AN - CMBS			4	1FE	1,029,980	102.3220	1,023,220	1,000,000	1,029,904		(76)			3.112	2.834	N/A	1,210		11/27/2019	11/15/2032
05526Q-AA-4	BAMLL 15200P A - CMBS			4	1FM	973,398	103.9060	1,039,060	1,000,000	978,869		3,377			3.218	3.679	MON	2,682	32,180	05/09/2018	04/15/2033
05604L-AA-0	BWAY 151740 A - CMBS			4	1FM	979,883	102.6480	1,026,480	1,000,000	982,592		2,710			2.917	3.300	MON	2,431	24,308	02/05/2019	01/11/2035
056059-AA-6	BX 18IND A - CMBS			4	1FM	142,648	99.7810	142,336	142,648	142,648					2.490	2.563	MON	168	4,395	10/22/2018	11/15/2035
05606F-AJ-2	BX 190C11 C - CMBS			4	1FE	926,940	103.0590	927,531	900,000	926,899		(41)			3.856	3.499	N/A	2,892		12/06/2019	12/11/2041
06650A-AF-4	BANK 17BNK8 XA - CMBS			3	1FE	1,488,463	4.8420	1,194,211		1,169,073		(153,787)			0.743	4.910	MON	15,267	198,298	10/30/2017	11/18/2050
125039-AF-4	CD 17CD6 A5 - CMBS			4	1FM	1,802,385	105.3070	1,842,873	1,750,000	1,792,918		(5,122)			3.456	3.100	MON	5,040	60,480	11/13/2017	11/15/2050
12515A-BD-1	CD 16CD2 A3 - CMBS			4	1FM	2,538,184	104.0190	2,600,475	2,500,000	2,529,189		(4,470)			3.248	3.045	MON	6,767	81,200	12/13/2017	11/15/2049
12515G-AD-9	CD 17CD3 A4 - CMBS			4	1FM	4,688,438	107.1010	4,819,545	4,500,000	4,647,269		(19,225)			3.631	3.113	MON	13,616	163,395	10/24/2017	02/11/2050
12546D-AG-2	CHT 17CSMO B - CMBS			4	1FM	1,750,000	100.0400	1,750,700	1,750,000	1,750,000					3.140	3.158	MON	2,595	65,460	12/01/2017	11/17/2036
12595V-AC-1	COMM 18COR3 A2 - CMBS			4	1FM	1,262,439	109.2080	1,365,100	1,250,000	1,260,410		(1,291)			3.961	3.851	MON	4,126	49,512	05/04/2018	05/12/2051
12595X-AV-5	CSAIL 18CX12 XA - CMBS			3	1FE	186,617	4.2550	165,735		160,693		(19,627)			0.617	3.245	MON	2,003	26,837	08/09/2018	08/17/2051
12596G-BB-4	CSAIL 18C14 XA - CMBS			3	1FE	1,021,723	4.0040	947,512		914,893		(106,852)			0.730	5.306	MON	14,390	150,979	11/26/2018	11/17/2051
17322V-AY-2	CGCMT 14GC23 XA - CMBS			3	1FE	1,281,156	3.8220	1,044,603		987,620		(323,014)			1.103	7.446	MON	25,133	295,408	08/24/2018	07/12/2047
17325G-AD-8	CGCMT 16C3 A4 - CMBS			4	1FM	959,063	103.4610	1,034,610	1,000,000	964,998		4,295			3.154	3.747	MON	2,628	31,540	08/08/2018	11/18/2049
17326F-AD-9	CGCMT 17C4 A4 - CMBS			4	1FM	1,964,297	106.4120	2,128,240	2,000,000	1,968,725		3,226			3.471	3.718	MON	5,785	69,420	08/10/2018	10/17/2050
23305Y-AL-3	DBUBS 11LC3 C - CMBS			4	1FM	563,750	103.2210	516,105	500,000	520,497		(13,517)			5.334	2.221	MON	2,223	27,050	09/07/2016	08/12/2044
30290X-AN-3	FREMF 13K24 B - CMBS			4	1FM	942,996	102.7610	924,849	900,000	919,122		(7,166)			3.501	2.667	MON	2,626	31,965	08/30/2016	11/27/2045
36252H-AD-3	GSMS 17GS5 A4 - CMBS			4	1FM	4,701,387	107.1820	4,823,190	4,500,000	4,657,935		(20,294)			3.674	3.124	MON	13,778	165,330	10/24/2017	03/11/2050
36252S-AT-4	GSMS 19GC38 A2 - CMBS			4	1FM	303,845	105.7130	311,853	295,000	302,324		(1,521)			3.872	3.191	MON	952	9,519	02/13/2019	02/12/2052
36255N-AS-4	GSMS 18GS9 A3 - CMBS			4	1FM	1,009,933	107.4070	1,074,070	1,000,000	1,008,145		(1,058)			3.727	3.612	MON	3,106	37,270	03/15/2018	03/10/2051

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36260J-AD-9	GSMS 19GC39 A4 - CMBS			4	1FM	2,317,372	106.9950	2,407,388	2,250,000	2,313,816		(3,556)			3.567	3.222	MON	6,688	46,817	05/09/2019	05/10/2052
46636V-AM-8	JPMCC 11C5 B - CMBS			4	1FM	456,125	104.2090	416,836	400,000	417,969		(11,249)			5.418	2.547	MON	1,806	21,759	07/13/2016	08/17/2046
61691L-AA-7	MSC 17CLS A - CMBS			4	1FM	1,115,000	99.7480	1,112,190	1,115,000	1,115,000					2.440		MON	1,285	33,790	11/21/2017	11/15/2034
61761Q-AF-0	MSBAM 13C8 XA - CMBS			3	1FE	3,515,882	2.4100	2,001,136		2,045,403		(761,383)			0.980	7.046	MON	67,833	885,167	10/23/2017	12/17/2048
95001A-BD-7	WFCM 17C41 A4 - CMBS			4	1FM	2,317,417	106.0130	2,385,293	2,250,000	2,304,330		(6,416)			3.472	3.125	MON	6,510	78,120	11/17/2017	11/18/2050
95001R-AW-9	WFCM 18C48 A4 - CMBS			4	1FM	2,019,982	109.8320	2,196,640	2,000,000	2,017,960		(2,016)			4.037	3.925	MON	6,728	80,740	12/07/2018	01/17/2052
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						42,259,301	XXX	41,221,780	34,002,648	39,829,203	0	(1,448,073)	0	0	XXX	XXX	XXX	220,267	2,670,938	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00109B-AA-3	AFN 191 A1 - ABS			4	1FE	427,489	103.3667	441,884	427,492	427,492		3			3.780	3.780	MON	494	8,977	05/24/2019	05/20/2049
00175L-AG-7	AMMC 14R A1R - CDO			4	1FE	2,822,461	99.9990	2,797,973	2,798,000	2,812,668		(4,884)			3.190	3.014	JAJO	16,858	107,165	11/14/2017	07/25/2029
009089-AA-1	AIR CANADA - ABS		C	1	1FE	330,862	104.4680	335,578	321,225	330,929		837			4.125	3.381	MN	1,693	12,815	02/07/2018	11/15/2026
01749B-AB-5	ALLEG 6 B - CDO		C	4	1FE	1,250,000	97.1377	1,214,222	1,250,000	1,250,000					3.502	3.469	JAJO	9,242	51,035	12/12/2017	01/17/2031
03065D-AE-7	AMCAR 163 B - ABS			4	1FE	71,461	99.9831	71,468	71,480	71,478		4			1.800	1.841	MON	82	1,287	08/02/2016	10/08/2021
03065D-AF-4	AMCAR 163 C - ABS			4	1FE	499,958	100.0282	500,141	500,000	499,995		10			2.240	2.252	MON	716	11,200	08/02/2016	04/08/2022
03237M-AB-6	AXIS 191 A2 - ABS			4	1FE	304,979	100.4808	306,467	305,000	304,981		1			2.630	2.631	MON	245	3,119	07/26/2019	06/20/2024
03837Q-AA-0	AQFIT 19A A - ABS			4	1FE	744,810	100.2320	746,654	744,925	744,819		9			3.140	3.166	MON	1,040	5,588	09/16/2019	07/16/2040
04941M-AK-1	ATCLO 5R2 AR2 - CDO			4	1FE	2,516,208	99.6888	2,487,235	2,495,000	2,507,653		(3,992)			3.261	3.087	JAJO	17,402	95,953	11/13/2017	07/16/2029
04964K-AL-5	ATRM 9R AR - CDO		D	4	1FE	2,174,530	99.8428	2,151,613	2,155,000	2,167,572		(3,189)			3.154	2.996	FMAN	6,230	81,900	10/25/2017	05/28/2030
05353T-AA-6	AVNT 18B A - ABS			4	1FE	108,860	100.2110	109,095	108,865	108,864		3			3.420	3.445	MON	165	3,590	10/10/2018	01/18/2022
05377R-DL-5	AESOP 192 A - ABS			4	1FE	849,699	103.2450	877,582	850,000	849,740		41			3.350	3.381	MON	870	18,746	04/16/2019	09/22/2025
05492M-AB-1	BCCFC 191 A2 - ABS			4	1FE	1,279,898	99.7269	1,276,504	1,280,000	1,279,903		6			2.460	2.478	MON	962	5,510	10/10/2019	08/20/2024
05541N-AC-8	BCCFC 161 B - ABS			4	1FE	89,255	100.0160	89,282	89,268	89,267		3			2.730	2.749	MON	74	2,437	09/14/2016	04/20/2022
05683L-AA-4	BCC 181 A1 - CDO		C	4	1FE	1,250,000	99.1750	1,239,688	1,250,000	1,250,000					2.894	2.924	JAJO	7,034	44,149	03/12/2018	04/23/2031
06759F-AB-2	BABSN 152R AR - CDO		C	4	1FE	3,025,830	99.9185	2,997,555	3,000,000	3,015,680		(4,478)			3.156	3.028	JAJO	18,935	112,657	10/31/2017	10/21/2030
08181L-AL-1	BSP 10R A2R - CDO		C	4	1FE	890,000	99.7795	888,038	890,000	890,000					3.751	3.770	JAJO	7,233	9,330	07/12/2019	01/16/2029
09628J-AL-5	BLUEM 153R A1R - CDO		D	4	1FE	830,000	98.7435	819,571	830,000	830,000					2.966	2.976	JAJO	4,923	29,574	03/27/2018	04/21/2031
12189P-AF-9	BNSF RAILWAY CO PASS THROUGH TRUST - ABS			4	1FE	32,011	101.5000	28,377	27,957	29,049		(1,471)			7.570	(4.782)	JJ	1,052	(4,757)	04/16/2015	01/02/2021
123262-AN-7	BJETS 181 A - ABS			4	1FE	480,789	101.1063	486,116	480,798	480,812		9			4.335	4.373	MON	926	20,431	02/21/2018	02/15/2033
12326R-AA-0	BJETS 182 A - ABS			4	1FE	154,898	101.5755	157,341	154,900	154,902		3			4.447	4.447	MON	306	6,829	06/21/2018	06/15/2033
12479R-AD-9	CAUTO 171 A1 - ABS			4	1FE	496,452	100.3985	498,575	496,596	496,510		43			3.870	3.909	MON	801	19,147	03/30/2017	04/15/2047
12509K-AB-2	CCG 182 A2 - ABS			4	1FE	663,184	100.6716	667,716	663,262	663,221		23			3.090	3.118	MON	968	20,495	08/21/2018	12/15/2025
125504-AA-8	CIGAR 191 A - ABS			4	1FE	419,357	100.3291	420,740	419,360	419,365		8			3.330	3.351	MON	621	11,133	02/19/2019	08/15/2024
125634-AG-0	CLIF 131 NTS - ABS			2	1FE	68,554	99.1893	70,970	71,550	69,672		498			2.830	4.565	MON	73	1,893	07/14/2016	03/20/2028
13646A-AB-6	CPART 182 A2A - ABS		A	4	1FE	39,096	100.1938	39,174	39,098	39,098		1			3.000	3.023	MON	39	1,173	10/02/2018	06/21/2021
13974M-AF-3	AFIN 162 C - ABS			4	1FE	299,954	100.0183	300,055	300,000	299,997		12			2.420	2.436	MON	222	7,260	07/12/2016	06/21/2021
13976C-AB-2	AFIN 182 A2 - ABS			4	1FE	79,916	100.0905	79,994	79,921	79,920		4			3.020	3.049	MON	74	2,414	10/23/2018	02/22/2021
143109-AN-6	CGMS 164R A2R - CDO		C	4	1FE	1,240,000	99.0000	1,237,500	1,250,000	1,241,002		1,002			3.416	3.545	JAJO	8,540	24,548	07/16/2019	10/20/2027
14310D-AU-1	CGMS 132R AR - CDO			4	1FE	1,750,000	99.1683	1,735,445	1,750,000	1,750,000					2.893	2.439	JAJO	10,548	60,678	11/20/2017	01/18/2029
14310M-AW-7	CGMS 141R2 A1R - CDO			4	1FE	4,300,000	99.2506	4,267,777	4,300,000	4,300,000					2.972	3.339	JAJO	26,980	152,454	03/05/2018	04/17/2031
14314X-AC-3	CARMX 182 A3 - ABS			4	1FE	2,483,105	100.9457	2,523,641	2,500,000	2,491,387		7,340			2.980	3.311	MON	3,311	74,500	11/09/2018	01/17/2023
14980A-AA-0	CAZ 181 A - ABS			4	1FE	338,963	100.5699	340,928	338,996	338,976		7			3.561	3.561	MON	536	11,986	08/22/2018	07/15/2030
165183-AL-8	CFII 172 A1 - ABS			4	1FE	333,424	99.9115	333,146	333,441	333,400		39			1.990	2.044	MON	295	6,262	05/23/2017	05/15/2029
165183-BY-9	CFII 191 A1 - ABS			4	1FE	197,087	101.0784	199,242	197,117	197,090		3			2.940	2.970	MON	258	4,169	03/20/2019	04/15/2031
171787-AA-2	CIGAR 171 A - ABS			4	1FE	91,199	100.1261	91,320	91,205	91,201		1			2.710	2.742	MON	110	2,012	11/14/2017	05/15/2023
21054A-AA-6	CLUB 19P1 A - ABS			4	1FE	469,863	100.1685	470,673	469,881	469,868		5			2.940	2.972	MON	576	6,605	06/18/2019	07/15/2026
210795-QB-9	UNITED AIRLINES INC - ABS			1	1FE	750,116	105.5022	737,892	699,409	745,582		6,326			4.000	2.270	AO	4,818	25,534	08/17/2016	04/29/2026
22533Y-AA-3	CAALT 172 A - ABS			4	1FE	773,876	100.1045	774,749	773,940	773,932		17			2.550	2.569	MON	877	19,735	06/20/2017	02/17/2026
24553L-AA-2	DELAM 181 A1 - ABS		D	4	1FE	360,000	100.0920	360,331	360,000	360,000					2.464	2.409	MON	320	11,576	11/16/2018	11/19/2025
25211A-AA-7	DWOLF 1 A - CDO		C	4	1FE	2,274,916	99.9606	2,259,109	2,260,000	2,270,861		(2,291)			3.211	3.098	JAJO	15,723	85,683	02/15/2018	10/15/2030
26249B-AQ-4	DRSLF 30R AR - CDO			4	1FE	1,500,000	99.5296	1,492,944	1,500,000	1,500,000					2.730	2.736	FMAN	5,346	50,377	11/07/2017	11/15/2028
26857E-AA-6	ELFI 19A A - ABS			4	1FE	862,240	98.7230	851,404	862,417	862,242		2			2.540	2.541	MON	365	3,773	10/16/2019	03/25/2044
268602-AA-7	MDCP 161 A2 - ABS			4	1FE	84,527	100.4052	84,871	84,529	84,531		1			4.163	4.163	MON	108	3,188	12/08/2016	06/20/2025
29372J-AB-3	EFF 172 A2 - ABS			4	1FE	513,464	99.9540	513,254	513,491	513,488		7			1.970	1.981	MON	309	9,317	06/20/2017	01/20/2023
30227X-AA-9	EXTNT 191 A2 - ABS			4	1FE	435,000	100.4880	437,123	435,000	435,000					3.204	3.204	MON	232	6,040	06/26/2019	07/26/2049
30312J-AA-6	FREED 192 A - ABS			4	1FE	187,417	99.9995	187,431	187,432	187,418		1			2.620	2.621	MON	177	832	10/09/2019	11/18/2026
34528F-AE-8	FORDO 18A A4 - ABS			4	1FE	999,747	102.2213	1,022,213	1,000,000	999,860		71			3.160	3.187	MON	1,404	31,600	05/15/2018	10/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
34528Q-FP-4	FORDF 172 A1 - ABS			4	1FE	1,284,810	100.1175	1,286,510	1,285,000	1,284,854		28			2.160	2.190	MON	1,234	27,756	10/03/2017	09/15/2022
34532R-AA-4	FORDR 18REV1 A - ABS			4	1FE	1,249,561	104.0678	1,300,847	1,250,000	1,249,691		70			3.190	3.217	MON	1,772	39,875	01/23/2018	07/15/2031
35634B-AA-3	FREED 182 A - ABS			4	1FE	271,905	100.6894	273,787	271,912	271,912		6			3.990	4.023	MON	392	10,709	10/11/2018	10/20/2025
361886-CF-9	GFORT 192 C - ABS			4	1FE	279,947	101.7620	284,934	280,000	279,955		8			3.300	3.327	MON	411	5,210	05/14/2019	04/15/2026
36254U-AE-0	GMCAR 172 A4 - ABS			4	1FE	542,903	99.8810	554,339	555,000	548,893		4,467			2.070	3.131	MON	479	11,489	08/24/2018	11/16/2022
36255J-AD-6	GMCAR 183 A3 - ABS			4	1FE	999,767	101.2365	1,012,365	1,000,000	999,899		90			3.020	3.047	MON	1,258	30,200	07/11/2018	05/16/2023
36321B-AA-9	GALXY 24 A - CDO			4	1FE	1,500,000	99.2750	1,489,125	1,500,000	1,500,000					3.121	3.120	JAJO	10,143	55,501	11/17/2017	01/15/2031
38137H-BU-1	GLD11 11RR AR2 - CDO			4	1FE	1,500,000	99.6463	1,494,694	1,500,000	1,500,000					3.073	3.080	JAJO	9,604	54,747	12/08/2017	01/21/2031
39154T-AM-0	GALC 171 C - ABS			4	1FE	349,980	100.3949	351,382	350,000	349,998		5			2.890	2.908	MON	309	10,115	02/07/2017	01/22/2024
428041-AX-5	HFLF 171 A2 - ABS			4	1FE	230,425	100.1417	230,780	230,453	230,451		2			2.130	2.142	MON	286	4,707	04/18/2017	04/10/2031
42806D-CD-9	HERTZ 191 A - ABS			4	1FE	1,389,742	102.9798	1,431,420	1,390,000	1,389,824		82			3.710	3.743	MON	859	45,696	01/29/2019	03/25/2023
43815A-AC-6	HAROT 184 A3 - ABS			4	1FE	2,499,626	101.5969	2,539,923	2,500,000	2,499,813		174			3.160	3.186	MON	3,511	79,000	11/20/2018	01/17/2023
44933A-AC-1	HART 18B A3 - ABS			4	1FE	909,989	101.3906	922,655	910,000	910,001		12			3.200	3.221	MON	1,294	29,363	12/12/2018	12/15/2022
48251F-AA-9	KKR 17 A - CDO		C	4	1FE	2,023,356	99.9763	1,999,525	2,000,000	2,013,314		(4,740)			3.341	3.085	JAJO	14,477	78,462	10/25/2017	04/16/2029
55281T-AA-8	MCA 2 A - CDO			4	1FE	187,446	100.0610	187,561	187,446	187,446					3.560	3.612	FMAN	871	6,049	06/21/2017	08/15/2028
55315F-AD-2	MMAF 16A A4 - ABS			4	1FE	123,615	99.7740	123,352	123,632	123,629		3			1.760	1.769	MON	97	2,176	05/03/2016	01/17/2023
55819B-AL-4	MDPK 18R A1R - CDO		C	4	1FE	1,008,000	99.9912	999,912	1,000,000	1,005,272		(1,152)			3.156	3.028	JAJO	6,312	37,552	02/15/2018	10/21/2030
58571L-AA-8	MTEL 191 A - ABS			4	1FE	240,000	101.7289	244,149	240,000	240,000					3.768	3.798	MON	402	6,029	04/09/2019	04/15/2049
62006F-AA-8	MOTOR 171 A1 - ABS			4	1FE	177,375	99.9820	177,343	177,375	177,375					2.335	3.988	MON	67	4,837	09/14/2017	09/25/2024
63940L-AB-0	NAVSL 166 A2 - ABS			4	1FE	811,314	100.1617	807,296	805,993	810,436		(877)			2.542	2.216	MON	341	15,952	05/07/2019	03/25/2066
65252W-AA-5	NWSB 171 A - ABS			4	1FE	628,526	102.9860	647,294	628,526	628,526					3.792	3.847	MON	397	26,604	11/29/2017	02/25/2043
65341K-AT-3	NFMOT 171 A2 - ABS			4	1FE	1,224,914	100.0838	1,226,026	1,225,000	1,224,998		21			2.540	2.554	MON	1,383	31,115	04/24/2017	04/18/2022
65478N-AD-7	NAROT 18C A3 - ABS			4	1FE	1,824,650	101.9306	1,860,234	1,825,000	1,824,802		143			3.220	3.249	MON	2,612	59,255	12/04/2018	06/15/2023
67097Q-AE-5	OCP 1714 A2 - CDO			4	1FE	550,000	97.9785	538,882	550,000	550,000					3.398	3.413	FMAN	2,181	22,220	11/16/2017	11/20/2030
67591U-AC-1	OCT36 36 A1 - CDO			4	1FE	500,000	99.1023	495,511	500,000	500,000					2.971	2.983	JAJO	3,218	17,740	03/07/2018	04/15/2031
68235R-AJ-3	ONDK 191 A - ABS			4	1FE	499,996	100.0200	500,100	500,000	499,997		1			2.650	2.650	MON	515	1,104	11/08/2019	11/18/2024
68269B-AB-4	OMFIT 192 B - ABS			4	1FE	899,692	98.9800	890,820	900,000	899,698		6			3.410	3.413	MON	1,449	7,161	09/16/2019	10/14/2036
68377F-AA-6	OPTN 19A A - ABS			4	1FE	489,900	100.2996	491,468	490,000	489,908		8			3.080	3.084	MON	922	5,408	07/25/2019	08/08/2025
687846-AD-7	OSCAR 171 A3 - ABS		D	4	1FE	124,226	100.1137	124,390	124,248	124,246		4			2.820	2.850	MON	204	3,504	03/15/2017	06/10/2021
68784E-AB-4	OSCAR 192 A2 - ABS		D	4	1FE	349,984	100.1620	350,567	350,000	349,963		(21)			2.490	2.398	MON	508	3,147	07/17/2019	08/10/2022
69144Y-AA-5	OXFIN 161 A - ABS			4	1FE	32,725	101.3430	33,164	32,725	32,725					3.968	3.968	MON	58	1,233	06/07/2016	06/17/2024
69335P-DM-4	PFSFC 19C A - ABS			4	1FE	759,965	99.6186	757,102	760,000	759,968		3			2.230	2.243	MON	706	2,825	10/11/2019	10/15/2024
704102-AB-8	PAWNEE EQUIPMENT RECEIVABLES SERIES 2019			4	1FE	579,925	99.6194	577,793	580,000	579,931		6			2.290	2.294	N/A	553	2,472	10/03/2019	01/17/2023
74614N-AA-0	PPWR 18A A - ABS			4	1FE	249,995	100.1470	250,368	250,000	250,002		2			3.340	3.340	MON	371	8,350	02/16/2018	08/15/2022
76041Q-AA-1	REPS 19A A - ABS			4	1FE	329,973	99.8280	329,432	330,000	329,974		1			3.430	3.431	MON	346	1,981	10/11/2019	11/22/2027
78397A-AA-2	SCFET 191 A1 - ABS			4	1FE	300,196	100.2848	301,061	300,206	300,189		(7)			3.040	3.073	MON	279	6,372	04/03/2019	03/20/2023
784034-AA-8	SCFET 192 A1 - ABS			4	1FE	557,690	99.9857	557,656	557,736	557,690					2.220	2.242	MON	378	1,720	10/22/2019	06/20/2024
78471D-AA-5	SCLP 161 A - ABS			4	1FE	49,558	100.7520	49,801	49,430	49,465		(7)			3.260	3.246	MON	27	1,417	12/15/2016	08/25/2025
78485W-AA-7	STWD 19FL1 A - CDO			4	1FE	500,000	99.9398	499,699	500,000	500,000					2.845	2.860	MON	593	5,180	07/26/2019	07/16/2038
78488L-AA-8	SWC 1 A - CDO			4	1FE	431,938	102.9860	447,989	435,000	432,205		46			4.750	4.814	FMAN	2,640	20,663	07/27/2018	08/15/2033
80285J-AN-6	SRT 19A C - ABS			4	1FE	1,239,960	101.7050	1,261,142	1,240,000	1,239,976		16			3.300	3.324	MON	1,250	27,621	04/10/2019	05/22/2023
80286J-AA-3	SREV 19A A - ABS			4	1FE	1,244,836	99.5611	1,239,535	1,245,000	1,244,837		1			2.510	2.511	MON	521	2,517	11/20/2019	01/26/2032
83402D-AC-5	SOFI 16C A2B - ABS			4	1FE	183,450	100.0210	184,156	184,118	183,746		56			2.360	2.449	MON	72	4,345	07/20/2016	12/27/2032
85208N-AA-8	SPRNTS 161 A1 - ABS			4	2FE	1,175,081	100.8022	1,175,290	1,165,938	1,173,753	0	507			3.360	2.663	MJSD	1,197	33,607	03/10/2017	03/20/2023
85236K-AC-6	SIDC 192 A2 - CDO			4	1FE	570,000	100.0000	570,000	570,000	570,000					3.080	3.080	MON	244	1,707	11/13/2019	10/25/2044
87165Y-AC-7	SYMP 19 A - CDO			4	1FE	2,000,000	99.0297	1,980,595	2,000,000	2,000,000					2.961	2.973	JAJO	12,666	70,833	02/22/2018	04/16/2031
87166P-AA-9	SYNIT 181 A - ABS			4	1FE	1,334,960	102.2819	1,365,463	1,335,000	1,334,990		25			3.380	3.404	MON	2,005	45,123	09/19/2018	09/16/2024
87407P-AA-8	TAL 131 A - ABS			4	1FE	183,142	99.5233	189,094	190,000	186,297		547			2.830	4.138	MON	164	5,103	11/02/2016	02/22/2038
88165G-AF-7	TESLA 19A C - ABS			4	1FE	909,757	99.7776	907,976	910,000	909,764		7			2.680	2.706	MON	745	1,626	11/21/2019	01/20/2023
88315F-AA-9	TMCL 171 A - ABS		C	2	1FE	493,482	99.9968	493,488	493,503	493,502		7			3.720	3.749	MON	561	18,094	05/11/2017	05/20/2042
88315F-AE-1	TMCL 172 A - ABS		C	2	1FE	1,116,853	99.9611	1,116,617	1,117,052	1,116,929		31			3.520	3.549	MON	1,201	38,879	06/22/2017	06/20/2042
89238T-AE-3	TAOT 18B A4 - ABS			4	1FE	999,715	102.0573	1,020,573	1,000,000	999,843		77			3.110	3.137	MON	1,382	31,100	05/09/2018	11/15/2023
892725-AF-9	TRFIG 171 A2 - ABS		C	4	1FE	1,749,642	99.9469	1,749,071	1,750,000	1,749,953		123			2.470	2.489	MON	1,921	43,105	06/22/2017	12/15/2020
90346W-AA-1	US AIRWAYS INC - ABS			1	1FE	686,609	104.6627	682,777	652,360	692,739		11,771			3.950	2.355	MN	3,293	22,789	10/28/2016	05/15/2027
92347Y-AA-2	VZOT 19A A1A - ABS			4	1FE	999,800	101.3772	1,013,772	1,000,000	999,875		75			2.930	2.955	MON	895	22,545	03/05/2019	09/20/2023
92914N-AJ-0	VOYA 151R A1R - CDO			4	1FE	1,500,000	99.4020	1,491,030	1,500,000	1,500,000					2.903	2.807	JAJO	9,073	52,161	12/12/2017	01/18/2029
92940V-AA-9	WRG 171 A - CDO			4	1FE	1,110,797	100.5220	1,116,607	1,110,809	1,110,874		5			4.458	4.456	MON	2,201	48,517	09/13/2017	03/16/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
97063Q-AA-0	WESTF 17A A - ABS			4	1FE	1,284,604	103.7778	1,334,269	1,285,698	1,284,854		89			4.690	4.749	MON	2,680	59,961	07/28/2017	08/15/2042
981464-FZ-8	WFNMT 17A A - ABS			4	1FE	1,384,854	99.9845	1,384,786	1,385,000	1,384,788		581			2.120	2.171	MON	1,305	29,362	05/16/2017	03/15/2024
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						90,776,613	XXX	90,938,097	90,585,714	90,743,197	0	8,335	0	0	XXX	XXX	XXX	296,953	2,625,808	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						512,507,959	XXX	522,797,909	500,606,880	508,365,260	0	(2,054,751)	0	0	XXX	XXX	XXX	3,598,526	16,773,122	XXX	XXX
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						619,909,694	XXX	632,599,018	598,364,429	612,604,127	0	(2,975,820)	0	0	XXX	XXX	XXX	5,491,700	19,028,829	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						58,465,213	XXX	60,988,922	60,129,029	58,448,168	0	1,123	0	0	XXX	XXX	XXX	147,382	1,623,561	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						45,898,306	XXX	44,916,836	37,592,337	43,453,969	0	(1,455,712)	0	0	XXX	XXX	XXX	229,223	2,758,775	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						96,789,515	XXX	96,994,201	95,810,714	96,537,956	0	(88,265)	0	0	XXX	XXX	XXX	392,333	2,886,199	XXX	XXX
8399999 Subtotals - Total Bonds						821,062,728	XXX	835,498,978	791,896,509	811,044,220	0	(4,518,674)	0	0	XXX	XXX	XXX	6,260,637	26,297,363	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Desig-nation and Admin-istrative Symbol	Date Acquired
8999999 Total Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
Parent, Subsidiaries and Affiliates Publicly Traded																	
000000-00-0	Ambetter of Magnolia Inc.			1,000.000	66,298,266		66,298,266	10,128,508				7,536,433		7,536,433		03/11/2015	XXX
000000-00-0	Ambetter of Peach State Inc.			3,000,000.000	148,709,005		148,709,005	7,750,000				32,045,919		32,045,919		04/13/2015	XXX
9299999 - Parent, Subsidiaries and Affiliates Publicly Traded					215,007,271	XXX	215,007,271	17,878,508	0	0	0	39,582,352	0	39,582,352	0	XXX	XXX
9799999 Total Common Stocks					215,007,271	XXX	215,007,271	17,878,508	0	0	0	39,582,352	0	39,582,352	0	XXX	XXX
9899999 Total Preferred and Common Stocks					215,007,271	XXX	215,007,271	17,878,508	0	0	0	39,582,352	0	39,582,352	0	XXX	XXX

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
Bonds - U.S. Governments								
38381V-Z2-9	GNR 1970E KY - CMO/RMBS		09/12/2019	Mitsubishi UFJ Securities	XXX	1,600,161	1,545,000	2,060
912828-RR-3	UNITED STATES TREASURY		11/15/2019	BNP Paribas	XXX	1,698,447	1,686,000	278
912828-WY-2	UNITED STATES TREASURY		05/20/2019	BNP Paribas	XXX	210,230	210,000	1,436
912828-YB-0	UNITED STATES TREASURY		10/11/2019	DEUTSCHE BANK SECURITIES, INC	XXX	395,344	400,000	1,077
0599999 - Bonds - U.S. Governments						3,904,182	3,841,000	4,851
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
20772K-AG-4	CONNECTICUT ST		01/22/2019	Morgan Stanley	XXX	975,050	1,000,000	808
20772K-GP-8	CONNECTICUT ST		03/29/2019	BARCLAYS CAPITAL INC	XXX	1,750,000	1,750,000	
57582P-DM-9	MASSACHUSETTS ST		03/18/2019	JEFFERIES LLC	XXX	690,000	690,000	2,117
917542-QR-6	UTAH ST		01/08/2019	NATIONAL FINANCIAL SERVICES CO	XXX	2,361,578	2,250,000	2,562
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						5,776,628	5,690,000	5,486
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
220885-5U-7	CORVALLIS ORE		07/25/2019	KEYBANC CAPITAL MARKETS INC	XXX	1,260,860	1,000,000	5,056
64966M-M9-7	NEW YORK N Y		03/07/2019	JP MORGAN SECURITIES LLC	XXX	1,606,812	1,610,000	
650367-NX-9	NEWARK N J		02/14/2019	Morgan Stanley	XXX	1,006,570	1,000,000	
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						3,874,242	3,610,000	5,056
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
052414-RT-8	AUSTIN TEX ELEC UTIL SYS REV		05/23/2019	CHASE SECURITIES	XXX	1,500,000	1,500,000	
13048V-LL-0	CALIFORNIA MUN FIN AUTH REV		10/09/2019	Stifel Nicolaus & Co	XXX	660,000	660,000	
20775C-R6-3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		03/01/2019	CITIGROUP GLOBAL MARKETS, INC	XXX	742,170	695,000	
3131XJ-HB-1	FH ZL2926 - RMBS		10/21/2019	SUNTRUST ROBINSON HUMPHREY INC	XXX	909,582	919,746	1,788
3132A9-UX-3	FH ZS8698 - RMBS		10/21/2019	SUNTRUST ROBINSON HUMPHREY INC	XXX	960,385	950,680	1,849
3140HV-KH-6	FN BL3895 - CMBS/RMBS		10/23/2019	DEUTSCHE BANK SECURITIES, INC	XXX	997,539	1,000,000	1,688
3140QA-NN-6	FN CA3096 - RMBS		04/02/2019	WELLS FARGO SECURITIES LLC	XXX	1,451,574	1,386,992	1,560
34074M-TL-5	FLORIDA HSG FIN CORP REV		07/25/2019	Morgan Stanley & Co	XXX	734,473	665,000	
438701-Y5-7	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS		10/24/2019	MERRILL LYNCH PIERCE FENNER	XXX	1,250,000	1,250,000	
462467-YJ-4	IOWA FIN AUTH SINGLE FAMILY MTG REV		08/22/2019	RBC	XXX	209,637	190,000	
462590-LZ-1	IOWA STUDENT LN LIQUIDITY CORP STUDENT L		10/09/2019	RBC Dain Rauscher (US)	XXX	400,000	400,000	
47770V-AY-6	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ		04/24/2019	Citigroup Global Markets, Inc	XXX	1,477,588	1,400,000	17,822
48504N-AR-0	KANSAS CITY MO INDL DEV AUTH ARPT SPL OB		06/13/2019	Morgan Stanley	XXX	1,242,840	1,000,000	
490580-EN-3	KENT HOSP FIN AUTH MICH REV		10/23/2019	JP MORGAN SECURITIES LLC	XXX	460,000	460,000	
490580-EQ-6	KENT HOSP FIN AUTH MICH REV		10/23/2019	CHASE SECURITIES	XXX	1,250,000	1,250,000	
516391-DL-0	LANSING MICH BRD WTR & LT UTIL SYS REV		12/13/2019	CHASE SECURITIES INC	XXX	380,000	380,000	
546398-6Y-9	LOUISIANA PUB FACS AUTH REV		02/12/2019	CREWS & ASSOCIATES, INC	XXX	260,302	240,000	1,433
557363-DU-9	MADISON CNTY N Y CAP RESOURCE CORP REV		11/08/2019	GOLDMAN	XXX	1,000,000	1,000,000	
57584Y-UC-1	MASSACHUSETTS ST DEV FIN AGY REV		08/02/2019	B.C. ZIEGLER & CO	XXX	1,400,000	1,400,000	
59261A-KF-3	METROPOLITAN TRANSN AUTH N Y REV		04/22/2019	JP MORGAN SECURITIES LLC	XXX	316,370	315,000	495
59333P-V3-9	MIAMI-DADE CNTY FLA AVIATION REV		03/01/2019	JP MORGAN SECURITIES LLC	XXX	970,400	1,000,000	10,712
60637B-TX-8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		03/01/2019	STIFEL FINANCIAL CORP	XXX	676,994	625,000	
647201-FY-3	NEW MEXICO MTG FIN AUTH		05/01/2019	RBC	XXX	676,381	630,000	
64987D-UE-2	NEW YORK ST HSG FIN AGY REV		01/17/2019	JEFFERIES & COMPANY, INC	XXX	575,000	575,000	
658909-VB-9	NORTH DAKOTA ST HSG FIN AGY		05/22/2019	RBC	XXX	219,604	200,000	
67756Q-ZW-0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/26/2019	JP MORGAN SECURITIES LLC	XXX	716,902	640,000	
67886M-SA-8	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		07/23/2019	BAUM, GEORGE K., & COMPANY	XXX	413,895	375,000	
682440-BP-6	ONEIDA CNTY N Y LOC DEV CORP REV		10/31/2019	BARCLAYS CAPITAL INC FIXED INC	XXX	1,800,000	1,800,000	
68607V-Z9-9	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE		03/28/2019	GOLDMAN, SACHS & CO	XXX	1,625,000	1,625,000	
696499-DU-3	PALM BEACH CNTY FLA ARPT SYS REV		01/17/2019	U.S. Bank	XXX	1,156,480	1,000,000	15,417
708692-AJ-7	PENNSYLVANIA ECONOMIC DEV FING AUTH SOLI		08/28/2019	CITIGROUP GLOBAL MARKETS, INC	XXX	660,699	645,000	5,597
708692-BP-2	PENNSYLVANIA ECONOMIC DEV FING AUTH SOLI		08/09/2019	BANK OF AMERICA CORPORATION	XXX	435,000	435,000	
75076P-AX-3	RAILSPLITTER TOB SETTLEMENT AUTH ILL TOB		02/19/2019	CITIGROUP GLOBAL MARKETS, INC	XXX	870,440	755,000	8,389
762315-PA-1	RHODE ISLAND ST STUDENT LN AUTH STUDENT		11/18/2019	CHASE SECURITIES INC	XXX	622,543	595,000	9,776
79020F-AX-4	ST JOHN BAPTIST PARISH LA REV		09/13/2019	JP MORGAN SECURITIES LLC	XXX	450,000	450,000	
83756C-ZA-6	SOUTH DAKOTA HSG DEV AUTH		08/16/2019	CITIGROUP GLOBAL MARKETS, INC	XXX	1,133,095	1,015,000	
85732G-WC-0	STATE PUB SCH BLDG AUTH PA LEASE REV		10/18/2019	BANK OF AMERICA CORPORATION	XXX	635,000	635,000	
85732G-WD-8	STATE PUB SCH BLDG AUTH PA LEASE REV		10/18/2019	BANK OF AMERICA CORPORATION	XXX	365,000	365,000	
880461-D3-9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		09/05/2019	RAYMOND JAMES & ASSOCIATES	XXX	127,279	115,000	
880461-G9-3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		11/07/2019	RBC	XXX	1,129,211	1,040,000	
88256C-EX-3	TEXAS MUN GAS ACQUISITION & SUPPLY CORP		05/29/2019	CITIGROUP GLOBAL MARKETS, INC	XXX	778,516	665,000	19,165
882750-PK-2	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		02/06/2019	JEFFERIES LLC	XXX	688,300	625,000	
89602R-FE-0	TRIBOROUGH BRDG & TUNL AUTH N Y REVS		07/25/2019	Brown Brothers Harriman & Co	XXX	2,750,000	2,750,000	4,497

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
91417K-N3-1	UNIVERSITY COLO ENTERPRISE SYS REV		05/07/2019	RBC CAPITAL MARKETS, LLC	XXX	1,069,974	1,065,000	14,205
939781-Z7-8	WASHINGTON ST HIGHER ED FACS AUTH REV		10/03/2019	BARCLAYS CAPITAL INC FIXED INC	XXX	1,000,000	1,000,000	
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						39,148,169	37,687,417	114,392
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00109B-AA-3	AFN 191 A11 - ABS		05/24/2019	CREDIT SUISSE SECURITIES (USA)	XXX	429,998	430,000	
00287Y-BQ-1	ABBVIE INC		11/12/2019	Morgan Stanley	XXX	999,110	1,000,000	
00287Y-BU-2	ABBVIE INC		11/12/2019	BANC OF AMERICA SECURITIES LLC	XXX	499,405	500,000	
01400E-AB-9	ALCON FINANCE CORP		12/03/2019	VARIOUS	XXX	1,223,202	1,200,000	7,139
03237M-AB-6	AXIS 191 A2 - ABS		07/26/2019	PERSHING LLC	XXX	304,979	305,000	
03523T-BX-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	01/10/2019	BARCLAYS CAPITAL INC FIXED INC	XXX	1,668,330	1,670,000	
03765H-AD-3	APOLLO MANAGEMENT HOLDINGS LP		06/06/2019	MERRILL LYNCH,PIERCE,FENNER & SMITH	XXX	733,684	700,000	11,747
038370-AA-0	AQFIT 19A A - ABS		09/16/2019	PERSHING LLC	XXX	799,876	800,000	
046353-AT-5	ASTRAZENECA PLC	C	08/30/2019	MORGAN STANLEY & CO. LLC	XXX	1,701,030	1,510,000	7,886
05377R-DL-5	AESOP 192 A - ABS		04/16/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	849,699	850,000	
05401A-AF-8	AVOLON HOLDINGS FUNDING LTD	C	04/11/2019	JP MORGAN SECURITIES LLC	XXX	586,802	590,000	
05492M-AB-1	BCCFC 191 A2 - ABS		10/10/2019	VARIOUS	XXX	1,279,898	1,280,000	
05492P-AA-6	BAMLL 19BPR AN - CMBS		11/27/2019	MLPFS INC FIXED INCOME	XXX	1,029,980	1,000,000	1,383
05523U-AK-6	BAE SYSTEMS (HOLDINGS) LTD	C	01/07/2019	GOLDMAN SACHS AND CO. LLC	XXX	249,555	250,000	2,428
05604L-AA-0	BWAY 151740 A - CMBS		02/05/2019	CITIGROUP GLOBAL MARKETS INC	XXX	979,883	1,000,000	486
05606F-AJ-2	BX 190C11 C - CMBS		12/06/2019	Morgan Stanley	XXX	926,940	900,000	1,060
08181L-AL-1	BSP 10R A2R - CDO		07/12/2019	CITIGROUP GLOBAL MARKETS INC	XXX	890,000	890,000	1,915
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO LLC		09/03/2019	Morgan Stanley	XXX	493,670	500,000	
09659W-2G-8	BNP PARIBAS SA	C	01/03/2019	JP Morgan	XXX	1,365,000	1,365,000	
101137-AW-7	BOSTON SCIENTIFIC CORP		02/21/2019	BARCLAYS CAPITAL INC FIXED INC	XXX	2,672,603	2,680,000	
10948G-AA-6	OM ASSET MANAGEMENT PLC	C	03/08/2019	NATIONAL FINANCIAL SERVICES LLC	XXX	409,105	425,000	2,550
110122-BZ-0	BRISTOL-MYERS SQUIBB CO		05/07/2019	Morgan Stanley & Co	XXX	1,060,868	1,065,000	
110122-CA-4	BRISTOL-MYERS SQUIBB CO		05/07/2019	Morgan Stanley	XXX	747,960	750,000	
11135F-AA-9	BROADCOM INC		03/29/2019	Unknown	XXX	3,695,634	3,700,000	
124857-AM-5	CBS CORP		03/18/2019	BAIRD, ROBERT W., & COMPANY IN	XXX	502,945	500,000	1,799
125504-AA-8	CIGARETTE AUTO RECEIVABLES TRUST 2019-1		02/19/2019	Deutsche Bank Securities, Inc	XXX	724,994	725,000	
13607G-KW-3	CANADIAN IMPERIAL BANK OF COMMERCE	C	12/10/2019	Deutsche Bank Securities, Inc	XXX	855,000	855,000	
141781-BG-8	CARGILL INC		03/06/2019	RAYMOND JAMES/FI	XXX	501,780	500,000	316
143109-AN-6	CGMS 164R A2R - CDO	C	07/16/2019	Cantor Fitzergald & Co	XXX	1,240,000	1,250,000	12,209
165183-BY-9	CF 191 A1 - ABS		03/20/2019	MERRILL LYNCH,PIERCE,FENNER & SMITH	XXX	234,965	235,000	
20268J-AA-1	COMMONSPIRIT HEALTH		08/07/2019	CITIGROUP GLOBAL MARKETS INC	XXX	1,500,000	1,500,000	
21054A-AA-6	CLUB 19P1 A - ABS		06/18/2019	CHASE SECURITIES	XXX	659,975	660,000	
22003B-AG-1	CORPORATE OFFICE PROPERTIES LP		10/10/2019	BNY/SUNTRUST CAPITAL MARKETS	XXX	1,030,550	1,000,000	15,000
23329P-AE-0	DNB BANK ASA	C	11/25/2019	BARCLAYS CAPITAL INC FIXED INC	XXX	199,838	200,000	
233851-BV-5	DAIMLER FINANCE NORTH AMERICA LLC	C	03/29/2019	JP Morgan	XXX	333,338	335,000	3,055
23636T-AE-0	DANONE SA	C	07/09/2019	VARIOUS	XXX	1,279,429	1,275,000	7,180
25243Y-BA-6	DIAGEO CAPITAL PLC	C	09/30/2019	DEUTSCHE BANK SECURITIES, INC	XXX	999,710	1,000,000	
26078J-AA-8	DOWDUPONT INC		03/11/2019	CITIGROUP GLOBAL MARKETS INC	XXX	2,789,490	2,750,000	30,206
26441Y-BB-2	DUKE REALTY LP		10/11/2019	U.S. Bank	XXX	2,185,780	2,000,000	6,889
26857E-AA-6	ELFI 19A A - ABS		10/16/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	899,815	900,000	
292480-AM-2	ENABLE MIDSTREAM PARTNERS LP		09/04/2019	JP MORGAN SECURITIES LLC	XXX	643,845	645,000	
29359U-AB-5	ENSTAR GROUP LTD	C	05/22/2019	WELLS FARGO SECURITIES LLC	XXX	861,627	865,000	
30227X-AA-9	EXTNT 191 A2 - ABS		07/01/2019	BARCLAYS CAPITAL INC FIXED INC	XXX	435,000	435,000	
302635-AE-7	FS KKR CAPITAL CORP		11/13/2019	JP MORGAN SECURITIES LLC	XXX	708,944	715,000	
30312J-AA-6	FREED 192 A - ABS		10/09/2019	CREDIT SUISSE SECURITIES	XXX	204,984	205,000	
3133KG-K3-1	FH RA1214 - RMBS		12/30/2019	WELLS FARGO SECURITIES LLC	XXX	1,030,485	993,089	2,897
337738-AT-5	FISERV INC		06/10/2019	CHASE SECURITIES	XXX	549,962	550,000	
361886-CF-9	GFORT 192 C - ABS		05/14/2019	DEUTSCHE BANK SECURITIES, INC	XXX	279,947	280,000	
36252S-AT-4	GS MORTGAGE SECURITIES TRUST 2019-GC38 -		02/13/2019	GOLDMAN, SACHS & CO	XXX	303,845	295,000	825
36260J-AD-9	GSMS 19GC39 A4 - CMBS		05/09/2019	GOLDMAN, SACHS & CO	XXX	2,317,372	2,250,000	4,905
38141G-WZ-3	GOLDMAN SACHS GROUP INC		09/18/2019	CREDIT SUISSE SECURITIES (USA)	XXX	1,630,590	1,500,000	24,458
38148L-AE-6	GOLDMAN SACHS GROUP INC		03/18/2019	JP Morgan	XXX	200,326	200,000	2,458
404280-BS-7	HSBC HOLDINGS PLC	C	02/28/2019	HSBC SECURITIES (USA) FXD INC	XXX	1,516,335	1,500,000	17,446
42806D-CD-9	HERTZ VEHICLE FINANCING II LP - ABS		01/29/2019	VARIOUS	XXX	1,389,742	1,390,000	
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CORP		09/13/2019	MERRILL LYNCH PIERCE FENNER SMITH INC	XXX	1,971,380	1,865,000	22,121
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES INC		03/19/2019	CHASE SECURITIES	XXX	554,650	542,000	12,602
53944Y-AH-6	LLOYDS BANKING GROUP PLC	C	03/08/2019	PERSHING LLC	XXX	1,419,089	1,415,000	
56035L-AD-6	MAIN STREET CAPITAL CORP		04/17/2019	RBC	XXX	550,144	555,000	

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
571748-AR-3	MARSH & MCLENNAN CO INC		03/11/2019	WELLS FARGO SECURITIES LLC	XXX	1,035,960	1,000,000	7,733
571748-BF-8	MARSH & MCLENNAN COMPANIES INC		01/08/2019	CITIGROUP GLOBAL MARKETS INC	XXX	1,529,159	1,530,000	
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II		03/05/2019	J.P. MORGAN SECURITIES INC	XXX	1,496,940	1,500,000	
58571L-AA-8	MET 191 A - ABS		04/09/2019	PERSHING LLC	XXX	240,000	240,000	
58933Y-AR-6	MERCK & CO INC		05/15/2019	CREDIT SUISSE SECURITIES	XXX	134,976	135,000	1,000
61746B-DQ-6	MORGAN STANLEY		02/28/2019	Morgan Stanley	XXX	1,016,660	1,000,000	13,455
63940L-AB-0	NAVSL 166 A2 - ABS		05/07/2019	GOLDMAN, SACHS & CO	XXX	999,023	992,471	1,245
67021C-AN-7	NSTAR ELECTRIC CO		11/08/2019	VARIOUS	XXX	3,604,920	3,500,000	31,778
68235R-AJ-3	ONDK 191 A - ABS		11/08/2019	CREDIT SUISSE SECURITIES	XXX	499,996	500,000	
68269B-AB-4	OMFIT 192 B - ABS		09/16/2019	BARCLAYS CAPITAL INC FIXED INC	XXX	899,692	900,000	
68377F-AA-6	OPTN 19A A - ABS		07/25/2019	Morgan Stanley & Co	XXX	489,900	490,000	
68784E-AB-4	OSCAR 192 A2 - ABS	D	07/17/2019	BNY/MIZUHO SECURITIES USA INC	XXX	349,984	350,000	
69121K-AA-2	OWL ROCK CAPITAL CORP		05/17/2019	MERRILL LYNCH,PIERCE,FENNER & SMITH	XXX	563,992	565,000	1,136
69335P-DM-4	PFSFC 19C A - ABS		10/11/2019	JP MORGAN SECURITIES LLC	XXX	759,965	760,000	
69353R-FM-5	PNC BANK NA		03/05/2019	CHASE SECURITIES INC	XXX	1,725,000	1,725,000	
69362B-BB-7	PSEG POWER LLC		04/08/2019	Morgan Stanley & Co	XXX	642,781	645,000	6,181
701094-AM-6	PARKER-HANNIFIN CORP		06/05/2019	BARCLAYS CAPITAL INC	XXX	999,540	1,000,000	
704102-AB-8	PAWNEE EQUIPMENT RECEIVABLES SERIES 2019		10/03/2019	RBC	XXX	579,925	580,000	
717081-ES-8	PFIZER INC		03/04/2019	BARCLAYS CAPITAL INC	XXX	999,490	1,000,000	
74052B-AA-5	PREMIER HEALTH PARTNERS		06/06/2019	RBC Dain Rauscher (US)	XXX	949,630	1,000,000	2,022
742718-ER-6	PROCTER & GAMBLE CO		01/03/2019	CITIGROUP GLOBAL MARKETS INC	XXX	1,104,512	1,175,000	5,118
744448-CL-3	PUBLIC SERVICE CO OF COLORADO		07/23/2019	DEUTSCHE BANK SECURITIES, INC	XXX	1,225,908	1,200,000	6,767
74456Q-BY-1	PUBLIC SERVICE ELECTRIC AND GAS CO		05/07/2019	VARIOUS	XXX	1,495,408	1,500,000	22
744573-AN-6	PUBLIC SERVICE ENTERPRISE GROUP INC		06/03/2019	BARCLAYS CAPITAL INC FIXED INC	XXX	2,998,590	3,000,000	
76041Q-AA-1	REPS 19A A - ABS		10/11/2019	WELLS FARGO SECURITIES LLC	XXX	329,973	330,000	
78397A-AA-2	SCFET 191 A1 - ABS		04/03/2019	MERRILL LYNCH,PIERCE,FENNER & SMITH	XXX	549,982	550,000	
784034-AA-8	SCFET 192 A1 - ABS		10/22/2019	CREDIT SUISSE SECURITIES	XXX	619,949	620,000	
78485W-AA-7	STWD 19FL1 A - CDO		07/26/2019	WELLS FARGO SECURITIES LLC	XXX	500,000	500,000	
80285J-AN-6	SRT 19A C - ABS		04/10/2019	CHASE SECURITIES	XXX	1,239,960	1,240,000	
80286J-AA-3	SANTANDER REVOLVING AUTO LOAN TRUST 2019		11/20/2019	JP MORGAN SECURITIES LLC	XXX	1,244,836	1,245,000	
828807-DF-1	SIMON PROPERTY GROUP LP		11/21/2019	VARIOUS	XXX	3,450,610	3,500,000	9,800
84861T-AD-0	SPIRIT REALTY LP		06/20/2019	WELLS FARGO SECURITIES LLC	XXX	389,704	390,000	
85236K-AC-6	SIDC 192 A2 - CDO		11/13/2019	PERSHING LLC	XXX	570,000	570,000	
88165G-AF-7	TESLA 19A C - ABS		11/21/2019	DEUTSCHE BANK SECURITIES, INC	XXX	909,757	910,000	
92347Y-AA-2	VZOT 19A A1A - ABS		03/05/2019	CITIGROUP GLOBAL MARKETS INC	XXX	999,800	1,000,000	
92857W-BK-5	VODAFONE GROUP PLC	C	07/10/2019	GOLDMAN, SACHS & CO	XXX	1,264,358	1,180,000	6,023
92928Q-AH-1	WEA FINANCE LLC		10/07/2019	CITIGROUP GLOBAL MARKETS INC	XXX	658,687	660,000	
92936M-AF-4	WPP FINANCE 2010	C	10/16/2019	BARCLAYS CAPITAL INC FIXED INC	XXX	1,561,110	1,500,000	4,531
98752Y-AF-6	YOUNG MEN'S CHRISTIAN ASSOCIATION OF GRE		06/20/2019	CHASE SECURITIES	XXX	151,123	140,000	2,526
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						98,884,885	97,867,560	300,296
8399997 - Bonds - Subtotals - Bonds - Part 3						151,588,106	148,695,977	430,081
8399998 - Bonds - Summary item from Part 5 for Bonds						1,599,687	1,600,000	0
8399999 - Bonds - Subtotals - Bonds						153,187,793	150,295,977	430,081
9999999 Totals						153,187,793	XXX	430,081

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	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 (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36179S-YQ-4	G2 MA4319 - RMBS		12/01/2019	Paydown	XXX	888,931	888,931	837,539	839,086		49,845		49,845		888,931		0	0	15,217	03/20/2047
36179T-7K-5	G2 MA5398 - RMBS		12/01/2019	Paydown	XXX	598,974	598,974	612,684	612,074		(13,100)		(13,100)		598,974			0	16,308	08/20/2048
36179T-Z5-7	G2 MA5264 - RMBS		12/01/2019	Paydown	XXX	884,136	884,136	904,487	903,293		(19,157)		(19,157)		884,136		0	0	23,682	06/20/2048
912828-F6-2	UNITED STATES TREASURY		10/31/2019	Maturity @ 100.00	XXX	2,000,000	2,000,000	1,995,632	1,998,167		1,833		1,833		2,000,000			0	30,000	10/31/2019
912828-G6-1	UNITED STATES TREASURY		11/30/2019	Maturity @ 100.00	XXX	1,686,000	1,686,000	1,691,269	1,688,160		(2,160)		(2,160)		1,686,000			0	25,290	11/30/2019
912828-WL-0	UNITED STATES TREASURY		05/31/2019	Maturity @ 100.00	XXX	210,000	210,000	210,784	210,157		(157)		(157)		210,000			0	1,575	05/31/2019
0599999 - Bonds - U.S. Governments						6,268,040	6,268,040	6,252,395	6,250,938	0	17,103	0	17,103	0	6,268,040	0	0	0	112,072	XXX
Bonds - All Other Governments																				
500769-HT-4	KFW	C	11/05/2019	Maturity @ 100.00	XXX	1,000,000	1,000,000	999,930	999,983		17		17		1,000,000			0	22,500	11/05/2019
1099999 - Bonds - All Other Governments						1,000,000	1,000,000	999,930	999,983	0	17	0	17	0	1,000,000	0	0	0	22,500	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
20772J-ZT-2	CONNECTICUT ST		03/15/2019	Maturity @ 100.00	XXX	610,000	610,000	693,796	614,376		(4,376)		(4,376)		610,000			0	15,250	03/15/2019
574192-7Y-0	MARYLAND ST		03/15/2019	Maturity @ 100.00	XXX	600,000	600,000	688,914	605,285		(5,285)		(5,285)		600,000			0	15,000	03/15/2019
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,210,000	1,210,000	1,382,710	1,219,661	0	(9,661)	0	(9,661)	0	1,210,000	0	0	0	30,250	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
074851-QL-3	BEAVER CNTY PA		04/01/2019	Adjustment	XXX								0					0	4,605	11/15/2020
406792-7T-2	HAMDEN CONN		08/15/2019	Call @ 100.00	XXX	280,000	280,000	310,562	286,454		(6,454)		(6,454)		280,000			0	14,000	08/15/2019
406792-7U-9	HAMDEN CONN		08/15/2019	Maturity @ 100.00	XXX	420,000	420,000	465,843	429,681		(9,681)		(9,681)		420,000			0	21,000	08/15/2019
442403-JN-2	HOUSTON TEX INDPT SCH DIST		06/01/2019	Maturity @ 100.00	XXX	2,500,000	2,500,000	2,491,300	2,498,557		1,443		1,443		2,500,000			0	17,188	06/01/2037
642713-6D-8	NEW BRITAIN CONN		02/01/2019	Maturity @ 100.00	XXX	275,000	275,000	283,055	275,280		(280)		(280)		275,000			0	3,820	02/01/2019
773160-ZR-3	ROCKFORD ILL		12/15/2019	Maturity @ 100.00	XXX	935,000	935,000	1,011,109	959,999		(24,999)		(24,999)		935,000			0	46,750	12/15/2019
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						4,410,000	4,410,000	4,561,869	4,449,971	0	(39,971)	0	(39,971)	0	4,410,000	0	0	0	107,362	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
040507-QB-4	ARIZONA HEALTH FACS AUTH REV		01/10/2019	JP MORGAN SECURITIES LLC	XXX	600,000	600,000	600,000	600,000				0		600,000			0	983	01/01/2046
13067W-PD-8	CALIFORNIA ST DEPT WTR RES CENT VY PROJ		04/01/2019	Call @ 100.00	XXX								0					0	4,971	12/01/2021
13078H-AW-2	CALIFORNIA STATEWIDE CMNTYS DEV AUTH POL		04/15/2019	CITIGROUP GLOBAL MARKETS/ALGO	XXX	998,750	1,000,000	1,000,000	1,000,000				0		1,000,000		(1,250)	(1,250)	12,104	11/01/2033
13078H-AX-0	CALIFORNIA STATEWIDE CMNTYS DEV AUTH POL		07/22/2019	CITIGROUP GLOBAL MARKETS, INC	XXX	1,071,743	1,035,000	1,075,044	1,066,605		(3,448)		(3,448)		1,063,158		8,585	8,585	19,848	11/01/2033
15136E-AH-7	CENTENE PLAZA TRANSN DEV DIST MO TRANSN		03/01/2019	Maturity @ 100.00	XXX	395,000	395,000	395,000	395,000				0		395,000			0	12,739	03/01/2019
15136E-AP-9	CENTENE PLAZA TRANSN DEV DIST MO TRANSN		09/03/2019	Redemption @ 100.00	XXX	5,000	5,000	5,000	5,000				0		5,000			0	350	03/01/2030
160853-MS-3	CHARLOTTE-MECKLENBURG HOSP AUTH N C HEAL		04/01/2019	JP MORGAN SECURITIES LLC	XXX	300,000	300,000	300,000	300,000				0		300,000			0	493	01/15/2037
167736-E7-8	CHICAGO ILL WTR REV		11/01/2019	Maturity @ 100.00	XXX	300,000	300,000	331,314	307,755		(7,755)		(7,755)		300,000			0	15,000	11/01/2019
181685-HS-0	CLARKE CNTY GA HOSP AUTH REV CTFS		07/01/2019	Maturity @ 100.00	XXX	615,000	615,000	674,864	626,549		(11,549)		(11,549)		615,000			0	30,750	07/01/2019
20774Y-J8-1	CONNECTICUT ST HEALTH & EDL FACS AUTH RE		07/01/2019	Maturity @ 100.00	XXX	400,000	400,000	400,000	400,000				0		400,000			0	4,000	07/01/2042
20774Y-UB-1	CONNECTICUT ST HEALTH & EDL FACS AUTH RE		02/01/2019	Maturity @ 100.00	XXX	470,000	470,000	467,523	469,935		65		65		470,000			0	3,290	07/01/2049
249189-CX-7	DENVER COLO CONVENTION CTR HOTEL AUTH RE		12/01/2019	Maturity @ 100.00	XXX	375,000	375,000	401,336	383,001		(8,001)		(8,001)		375,000			0	15,000	12/01/2019
3128MJ-ZA-1	FH G08736 - RMBS		12/01/2019	Paydown	XXX	114,012	114,012	106,299	106,360		7,653		7,653		114,012			0	1,711	12/01/2046
3128MM-XT-5	FH G18689 - RMBS		11/01/2019	VARIOUS	XXX	1,164,414	1,154,708	1,168,691	1,167,688		(3,274)		(3,274)		1,164,414		0	0	33,785	05/01/2033
3131XJ-HB-1	FH ZL2926 - RMBS		12/01/2019	Paydown	XXX	23,880	23,880	23,611			264		264		23,880			0	129	04/01/2042
3132A9-UX-3	FH ZS8698 - RMBS		12/01/2019	Paydown	XXX	58,619	58,619	59,329			(598)		(598)		58,619			0	252	05/01/2033
3132GS-LT-4	FH Q07238 - RMBS		11/01/2019	VARIOUS	XXX	973,235	983,399	972,336	972,363		872		872		973,235		0	0	30,236	04/01/2042
31335B-Z4-1	FH G61663 - RMBS		12/01/2019	Paydown	XXX	1,092,592	1,092,592	1,022,598	1,022,535		70,057		70,057		1,092,592			0	15,787	12/01/2046
3135G0-ZA-4	FEDERAL NATIONAL MORTGAGE ASSOCIATION		02/19/2019	Maturity @ 100.00	XXX	2,500,000	2,500,000	2,535,125	2,501,149		(1,149)		(1,149)		2,500,000			0	23,438	02/19/2019
3137EA-DM-8	FREDDIE MAC		10/02/2019	Maturity @ 100.00	XXX	2,500,000	2,500,000	2,446,675	2,491,400		8,600		8,600		2,500,000			0	31,250	10/02/2019
3137FE-BP-4	FHMS K072 A1 - CMBS		12/01/2019	Paydown	XXX	88,460	88,460	90,228	90,003		(1,543)		(1,543)		88,460		0	0	1,785	11/26/2027
3138WH-6K-3	FN AS8073 - RMBS		12/01/2019	Paydown	XXX	124,168	124,168	115,418	115,609		8,559		8,559		124,168		0	0	1,968	10/01/2046
3138WJ-WD-6	FN AS8743 - RMBS		12/01/2019	Paydown	XXX	375,980	375,980	376,450	376,369		(388)		(388)		375,980		0	0	5,865	02/01/2032
3140FC-S9-0	FN BD5043 - RMBS		12/01/2019	Paydown	XXX	102,650	102,650	102,442	102,443		208		208		102,650			0	2,150	02/01/2047
3140FE-Z2-3	FN BD7060 - RMBS		12/01/2019	Paydown	XXX	894,518	894,518	929,460	927,947		(33,429)		(33,429)		894,518		0	0	25,250	03/01/2047
3140FU-TB-4	FN BE8645 - RMBS		12/01/2019	Paydown	XXX	355,938	355,938	373,402	372,189		(16,251)		(16,251)		355,938		0	0	8,296	05/01/2047
3140GV-DB-8	FN BH6397 - RMBS		12/01/2019	Paydown	XXX	204,318	204,318	214,949	214,023		(9,705)		(9,705)		204,318			0	6,251	11/01/2047

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	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 (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
314007-UE-5	FN CA0580 - RMBS		12/01/2019	Paydown	XXX	771,678	771,678	792,055	789,767		(18,090)		(18,090)		771,678			0	15,349	10/01/2032
314007-XR-3	FN CA0687 - RMBS		12/01/2019	Paydown	XXX	471,750	471,750	486,547	485,418		(13,668)		(13,668)		471,750			0	11,566	11/01/2042
31400G-KU-6	FN CA2106 - RMBS		12/01/2019	Paydown	XXX	383,475	383,475	387,280	387,300		(3,825)		(3,825)		383,475			0	8,362	07/01/2033
31400A-NN-6	FN CA3096 - RMBS		12/01/2019	Paydown	XXX	328,559	328,559	343,858			(15,299)		(15,299)		328,559		0	0	6,458	02/01/2049
31418C-A8-7	FN MA2730 - RMBS		12/01/2019	Paydown	XXX	762,096	762,096	697,079	697,198		64,898		64,898		762,096		0	0	12,392	08/01/2046
368497-EZ-2	GEISINGER AUTH PA HEALTH SYS REV		05/31/2019	U.S. BANK, N.A	XXX	500,000	500,000	500,000	500,000				0		500,000			0	1,365	08/01/2022
454798-TE-9	INDIANA HEALTH FAC FING AUTH REV		11/01/2019	Call @ 100.00	XXX	85,000	85,000	85,000	85,000				0		85,000			0	2,468	10/01/2027
45506D-ZS-7	INDIANA ST FIN AUTH REV		09/01/2019	Maturity @ 100.00	XXX	245,000	245,000	254,927	247,428		(2,428)		(2,428)		245,000			0	7,350	09/01/2019
523510-EM-3	LEE CNTY FLA SOLID WASTE SYS REV		10/01/2019	Maturity @ 100.00	XXX	1,675,000	1,675,000	1,862,215	1,721,549		(46,549)		(46,549)		1,675,000			0	83,750	10/01/2019
54242V-EM-4	LONG BEACH CALIF PENSION OBLIG		10/01/2019	Call @ 100.00	XXX	1,240,000	1,240,000	1,295,490	1,282,560		(10,187)		(10,187)		1,272,373		(32,373)	(32,373)	94,794	09/01/2021
59261A-KF-3	METROPOLITAN TRANSN AUTH N Y REV		11/01/2019	Call @ 100.00	XXX	35,000	35,000	35,152			(28)		(28)		35,124		(124)	(124)	486	11/01/2026
59447P-6S-5	MICHIGAN FIN AUTH REV		05/01/2019	Maturity @ 100.00	XXX	230,000	230,000	261,666	232,636		(2,636)		(2,636)		230,000			0	5,750	05/01/2019
603695-FP-7	MINNEAPOLIS & ST PAUL MINN HSG & REDEV A		04/01/2019	VARIOUS	XXX	575,000	575,000	575,000	575,000				0		575,000			0	1,024	08/15/2037
60416S-VW-7	MINNESOTA ST HSG FIN AGY		12/01/2019	Call @ 100.00	XXX	115,000	115,000	115,000	115,000				0		115,000			0	3,236	07/01/2026
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/01/2019	Call @ 100.00	XXX	30,000	30,000	32,135	31,925		(111)		(111)		31,815		(1,815)	(1,815)	716	05/01/2047
60637B-TX-8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2019	VARIOUS	XXX	15,177	15,000	16,248			(65)		(65)		16,183		(1,183)	(1,183)	172	05/01/2047
644614-VP-1	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV		01/10/2019	JP MORGAN SECURITIES LLC	XXX	300,000	300,000	300,000	300,000				0		300,000			0	488	07/01/2033
64972C-WV-1	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		10/16/2019	Call @ 100.00	XXX	800,000	800,000	800,000	800,000				0		800,000			0	9,967	11/01/2019
658290-BZ-6	NORTH CAROLINA ST LTD OBLIG		05/01/2019	Maturity @ 100.00	XXX	180,000	180,000	206,548	182,181		(2,181)		(2,181)		180,000			0	4,500	05/01/2019
658909-PF-7	NORTH DAKOTA ST HSG FIN AGY		12/01/2019	Call @ 100.00	XXX	100,000	100,000	107,316	106,582		(503)		(503)		106,079		(6,079)	(6,079)	4,253	07/01/2048
74444K-AD-6	PUBLIC FIN AUTH WIS HEALTHCARE FACS REV		03/25/2019	Call @ 100.00	XXX	1,000,000	1,000,000	1,008,510	1,000,000				0		1,000,000			0	9,104	06/01/2019
79575E-AE-8	SALT VERDE FINL CORP GAS REV ARIZ		12/01/2019	Maturity @ 100.00	XXX	240,000	240,000	278,981	247,616		(7,616)		(7,616)		240,000			0	12,600	12/01/2019
88256C-EX-3	TEXAS MUN GAS ACQUISITION & SUPPLY CORP		12/16/2019	Call @ 100.00	XXX	55,000	55,000	64,389			(592)		(592)		63,797		(8,797)	(8,797)	3,438	12/15/2026
89602R-FE-0	TRIBOROUGH BRDG & TUNL AUTH N Y REVS		11/20/2019	Northern Trust	XXX	1,200,000	1,200,000	1,200,000					0		1,200,000			0	9,470	11/15/2032
915241-AC-7	UNIVERSITY WEST FLA FNDTN INC FLA DORM R		06/01/2019	Maturity @ 100.00	XXX	1,150,000	1,150,000	1,231,374	1,163,973		(13,973)		(13,973)		1,150,000			0	28,750	06/01/2019
92707U-AS-5	VILLAGE CMNTY DEV DIST NO 6 FLA SPL ASSM		05/01/2019	Maturity @ 100.00	XXX	250,000	250,000	261,058	251,857		(1,857)		(1,857)		250,000			0	5,000	05/01/2019
92707U-AT-3	VILLAGE CMNTY DEV DIST NO 6 FLA SPL ASSM		12/01/2019	Call @ 100.00	XXX	5,000	5,000	5,297	5,134		(83)		(83)		5,051		(51)	(51)	399	05/01/2020
92707U-AU-0	VILLAGE CMNTY DEV DIST NO 6 FLA SPL ASSM		12/01/2019	Call @ 100.00	XXX	5,000	5,000	5,353	5,209		(73)		(73)		5,136		(136)	(136)	300	05/01/2021
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						28,851,013	28,815,802	29,395,573	27,227,256	0	(75,678)	0	(75,678)	0	28,894,058	0	(43,222)	(43,222)	651,186	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00109B-AA-3	AFN 191 A1 - ABS		12/20/2019	Paydown	XXX	2,508	2,508	2,508			0		0		2,508		0	0	29	05/20/2049
00248Q-AA-2	AXIS 161 A - ABS		12/01/2019	Paydown	XXX	85,556	85,556	85,550	85,556		0		0		85,556		0	0	838	11/22/2021
009089-AA-1	AIR CANADA - ABS	C	12/01/2019	Paydown	XXX	21,462	21,462	22,106	22,055		(592)		(592)		21,462			0	1,100	11/15/2026
00913R-AA-4	AIR LIQUIDE FINANCE SA	C	09/27/2019	Maturity @ 100.00	XXX	1,060,000	1,060,000	1,039,213	1,050,105		9,895		9,895		1,060,000			0	14,575	09/27/2019
01609W-AS-1	ALIBABA GROUP HOLDING LTD	C	05/21/2019	BARCLAYS CAPITAL INC FIXED INC	XXX	424,896	430,000	429,368	429,484		43		43		429,526		(4,631)	(4,631)	5,585	06/06/2023
03065D-AE-7	AMCAR 163 B - ABS		12/08/2019	Paydown	XXX	178,520	178,520	178,473	178,507		13		13		178,520		0	0	2,670	10/08/2021
03066F-AC-5	AMCAR 174 A2A - ABS		08/01/2019	Paydown	XXX	408,515	408,515	408,497	408,509		6		6		408,515		0	0	2,396	05/18/2021
031162-AZ-3	AMGEN INC		02/01/2019	Maturity @ 100.00	XXX	1,175,000	1,175,000	1,226,489	1,178,610		(3,610)		(3,610)		1,175,000			0	33,488	02/01/2019
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC		10/29/2019	Call @ 100.98	XXX	878,561	870,000	861,918	864,244		2,241		2,241		866,484		12,076	12,076	28,691	02/01/2021
035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE INC	C	04/25/2019	VARIOUS	XXX	78,783	77,000	80,437	79,208		(169)		(169)		79,039		(996)	(996)	1,404	02/01/2023
03837Q-AA-0	AQFIT 19A A - ABS		12/15/2019	Paydown	XXX	55,075	55,075	55,066			9		9		55,075			0	323	07/16/2040
04364T-AD-0	ACER 161 B - ABS		08/13/2019	Paydown	XXX	900,000	900,000	913,465	901,698		(1,698)		(1,698)		900,000			0	10,869	07/10/2020
046353-AD-0	ASTRAZENECA PLC	C	03/21/2019	US BANCORP INVESTMENTS INC	XXX	123,553	100,000	113,159	111,007		(78)		(78)		110,930		12,623	12,623	3,404	09/15/2037
05353T-AA-6	AVNT 18B A - ABS		12/15/2019	Paydown	XXX	430,500	430,500	430,482	430,487		13		13		430,500		0	0	7,431	01/18/2022
05541N-AB-0	BCCFC 161 A2 - ABS		09/01/2019	Paydown	XXX	25,645	25,645	25,642	25,644		1		1		25,645			0	196	12/20/2021
05541N-AC-8	BCCFC 161 B - ABS		12/20/2019	Paydown	XXX	610,732	610,732	610,646	610,711		22		22		610,732			0	13,891	04/20/2022
05565E-AN-5	BMW US CAPITAL LLC		09/13/2019	Maturity @ 100.00	XXX	600,000	600,000	600,000	600,000				0		600,000			0	13,560	09/13/2019

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	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 (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
056059-AA-6	BX 18IND A - CMBS		12/15/2019	Paydown	XXX	106,979	106,979	106,979	106,979				0		106,979		0	0	2,179	11/15/2035
05607E-AG-0	BX 17IMC B - CMBS		04/15/2019	Paydown	XXX	800,000	800,000	800,000	800,000				0		800,000			0	10,444	10/15/2032
06051G-DZ-9	BANK OF AMERICA CORP		06/01/2019	Maturity @ 100.00	XXX	425,000	425,000	459,680	434,425		(9,425)		(9,425)		425,000			0	16,203	06/01/2019
06367T-PX-2	BANK OF MONTREAL	C	12/12/2019	Maturity @ 100.00	XXX	1,285,000	1,285,000	1,275,743	1,278,336		6,664		6,664		1,285,000			0	26,985	12/12/2019
12189P-AF-9	BNSF RAILWAY CO PASS THROUGH TRUST - ABS		08/01/2019	Paydown	XXX	42,505	42,505	48,668	46,401		(3,896)		(3,896)		42,505			0	8,551	01/02/2021
123262-AN-7	BJETS 181 A - ABS		12/15/2019	Paydown	XXX	173,622	173,622	173,619	173,624		(2)		(2)		173,622		0	0	5,578	02/15/2033
12326R-AA-0	BJETS 182 A - ABS		12/15/2019	Paydown	XXX	34,961	34,961	34,961	34,961		0		0		34,961		0	0	876	06/15/2033
12479R-AD-9	CAUTO 171 A1 - ABS		12/16/2019	Paydown	XXX	19,654	19,654	19,648	19,649		5		5		19,654		0	0	448	04/15/2047
12509K-AB-2	CCG 182 A2 - ABS		12/14/2019	Paydown	XXX	356,738	356,738	356,697	356,704		34		34		356,738			0	8,097	12/15/2025
125504-AA-8	CIGAR 191 A - ABS		12/15/2019	Paydown	XXX	305,640	305,640	305,638			2		2		305,640		0	0	4,210	08/15/2024
125634-AG-0	CLIF 131 NTS - ABS		12/18/2019	Paydown	XXX	15,600	15,600	14,947	15,082		518		518		15,600			0	345	03/20/2028
12673P-AF-2	CA INC		10/16/2019	VARIOUS	XXX	1,011,370	1,000,000	1,050,000	1,020,025		(10,470)		(10,470)		1,009,555		(9,555)	(9,555)	54,870	08/01/2020
13646A-AB-6	CPART 182 A2A - ABS	A	12/19/2019	Paydown	XXX	65,902	65,902	65,899	104,996		2		2		65,902		0	0	1,296	06/21/2021
13976C-AB-2	AFIN 182 A2 - ABS		12/20/2019	Paydown	XXX	190,079	190,079	190,066	190,067		12		12		190,079			0	4,238	02/22/2021
14042R-BU-4	CAPITAL ONE NA		09/13/2019	Maturity @ 100.00	XXX	600,000	600,000	600,000	600,000				0		600,000			0	15,417	09/13/2019
14149Y-BL-1	CARDINAL HEALTH INC		06/14/2019	Maturity @ 100.00	XXX	725,000	725,000	722,383	724,247		753		753		725,000			0	7,062	06/14/2019
144141-CZ-9	DUKE ENERGY PROGRESS LLC		01/15/2019	Maturity @ 100.00	XXX	250,000	250,000	259,820	250,322		(322)		(322)		250,000			0	6,625	01/15/2019
14980A-AA-0	CAZ 181 A - ABS		12/15/2019	Paydown	XXX	337,121	337,121	337,088	337,094		28		28		337,121		0	0	6,829	07/15/2030
151020-BA-1	CELGENE CORP		04/29/2019	JP MORGAN SECURITIES LLC	XXX	1,005,320	1,000,000	997,580	997,971		150		150		998,121		7,199	7,199	22,569	02/20/2023
165183-AL-8	CFII 172 A1 - ABS		12/15/2019	Paydown	XXX	324,421	324,421	324,404	324,343		78		78		324,421		0	0	3,840	05/15/2029
165183-BY-9	CFII 191 A1 - ABS		12/15/2019	Paydown	XXX	37,883	37,883	37,878			6		6		37,883		0	0	571	04/15/2031
171787-AA-2	CIGAR 171 A - ABS		12/15/2019	Paydown	XXX	199,698	199,698	199,684	199,687		11		11		199,698		0	0	3,139	05/15/2023
17275R-BG-6	CISCO SYSTEMS INC		09/20/2019	Maturity @ 100.00	XXX	1,650,000	1,650,000	1,648,169	1,649,556		444		444		1,650,000			0	23,100	09/20/2019
172967-EV-9	CITIGROUP INC		05/22/2019	Maturity @ 100.00	XXX	75,000	75,000	82,073	76,833		(1,833)		(1,833)		75,000			0	3,188	05/22/2019
17325F-AA-6	CITIBANK NA		02/20/2019	Call @ 100.00	XXX	390,000	390,000	389,536	389,920		51		51		389,971		29	29	3,250	03/20/2019
20047T-AA-7	COMM 14TWC A - CMBS		05/13/2019	Paydown	XXX	500,000	500,000	498,750	500,000				0		500,000			0	7,299	02/13/2032
21054A-AA-6	CLUB 19P1 A - ABS		12/15/2019	Paydown	XXX	190,119	190,119	190,112			7		7		190,119		0	0	1,468	07/15/2026
210795-QB-9	UNITED AIRLINES INC - ABS		11/01/2019	Paydown	XXX	49,037	49,037	52,592	51,831		(2,794)		(2,794)		49,037		0	0	3,906	04/29/2026
21079U-AA-3	UAL 092 A - ABS		12/01/2019	VARIOUS	XXX	647,404	647,404	741,277	664,819		(37,027)		(37,027)		647,404			0	46,108	05/10/2021
22533Y-AA-3	CAALT 172 A - ABS		12/15/2019	Paydown	XXX	931,060	931,060	930,983	931,029		31		31		931,060		0	0	18,637	02/17/2026
22534M-AE-0	CAALT 162 C - ABS		08/15/2019	Paydown	XXX	275,000	275,000	274,929	274,990		10		10		275,000			0	7,772	11/15/2024
23291F-AB-2	DLL 17A A2 - ABS		09/01/2019	Paydown	XXX	189,957	189,957	189,937	189,950		7		7		189,957		0	0	1,203	07/15/2020
23311R-AA-4	DCP MIDSTREAM LLC		02/20/2019	JEFFRIES & CO	XXX	51,000	50,000	54,512	49,250		(16)		(16)		53,806		(2,806)	(2,806)	1,472	09/15/2037
233851-BH-6	DAIMLER FINANCE NORTH AMERICA LLC		09/03/2019	Maturity @ 100.00	XXX	900,000	900,000	892,620	895,991		4,009		4,009		900,000			0	20,250	09/03/2019
235851-AP-7	DANAHER CORP		10/24/2019	Call @ 100.57	XXX	1,508,556	1,500,000	1,517,190	1,510,160		(5,034)		(5,034)		1,505,126		3,430	3,430	39,900	09/15/2020
24422E-TE-9	JOHN DEERE CAPITAL CORP		01/08/2019	Maturity @ 100.00	XXX	90,000	90,000	89,995	90,000		0		0		90,000			0	878	01/08/2019
24703E-AE-9	DEFT 161 C - ABS		04/01/2019	Paydown	XXX	250,000	250,000	249,959	250,000				0		250,000			0	1,172	07/22/2021
25389J-AH-9	DIGITAL REALTY TRUST LP		02/19/2019	VARIOUS	XXX	30,609	30,000	30,188	30,027		(3)		(3)		30,024		(24)	(24)	1,579	02/01/2020
25389J-AN-6	DIGITAL REALTY TRUST LP		07/17/2019	VARIOUS	XXX	131,490	130,000	129,710	129,930		21		21		129,951		49	49	5,002	10/01/2020
25470D-AW-9	DISCOVERY COMMUNICATIONS LLC		06/05/2019	Call @ 100.08	XXX	740,605	740,000	749,494	741,720		(930)		(930)		740,789		(184)	(184)	11,306	11/15/2019
2685TE-AA-6	ELFI 19A A - ABS		12/25/2019	Paydown	XXX	37,583	37,583	37,575			8		8		37,583			0	151	03/25/2044
268602-AA-7	MDCP 161 A2 - ABS		12/20/2019	Paydown	XXX	149,397	149,397	149,394	149,399		(2)		(2)		149,397			0	3,006	06/20/2025
29372J-AB-3	EFF 172 A2 - ABS		12/20/2019	Paydown	XXX	1,093,037	1,093,037	1,092,980	1,093,015		22		22		1,093,037		0	0	12,232	01/20/2023
29379V-BD-4	ENTERPRISE PRODUCTS OPERATING LLC		10/15/2019	Maturity @ 100.00	XXX	700,000	700,000	703,535	701,389		(1,389)		(1,389)		700,000			0	17,850	10/15/2019
30312J-AA-6	FREED 192 A - ABS		12/18/2019	Paydown	XXX	17,568	17,568	17,566			1		1		17,568			0	58	11/18/2026
31677Q-BF-5	FIFTH THIRD BANK (OHIO)		03/15/2019	Maturity @ 100.00	XXX	265,000	265,000	264,205	264,839		161		161		265,000			0	3,048	03/15/2019
35634B-AA-3	FREED 182 A - ABS		12/18/2019	Paydown	XXX	427,268	427,268	427,255	427,258		10		10		427,268			0	9,223	10/20/2025
36193A-AA-6	GSMS 13KING A - CMBS		12/12/2019	Paydown	XXX	203,841	203,841	207,823	204,527		(686)		(686)		203,841			0	5,382	12/10/2027
38141E-A2-5	GOLDMAN SACHS GROUP INC		02/15/2019	Maturity @ 100.00	XXX	375,000	375,000	399,649	377,432		(2,432)		(2,432)		375,000			0	14,063	02/15/2019
40414L-AE-9	HCP INC		02/19/2019	WELLS FARGO SECURITIES LLC	XXX	62,460	50,000	52,383	52,115		(6)		(6)		52,109		10,351	10,351	1,875	02/01/2041
416518-AB-4	HARTFORD FINANCIAL SERVICES GROUP INC		09/18/2019	VARIOUS	XXX	1,404,754	1,300,000	1,437,297	1,402,396		(21,447)		(21,447)		1,380,949		(80,949)	(80,949)	166,382	04/15/2022
428041-AX-5	HFLF 171 A2 - ABS		12/10/2019	Paydown	XXX	223,251	223,251	223,224	223,247		4		4		223,251		0	0	2,694	04/10/2031
45074G-AB-6	IBERDROLA FINANCE IRELAND LTD	C	09/11/2019	Maturity @ 100.00	XXX	1,825,000	1,825,000	1,911,270	1,858,524		(33,524)		(33,524)		1,825,000			0	91,250	09/11/2019
46625H-HL-7	JPMORGAN CHASE & CO		04/23/2019	Maturity @ 100.00	XXX	325,000	325,000	344,471	329,205		(4,205)		(4,205)		325,000			0	10,238	04/23/2019
476556-DA-0	JERSEY CENTRAL POWER & LIGHT CO		02/01/2019	Maturity @ 100.00	XXX	11,000	11,000	12,912	11,022		(22)		(22)		11,000			0	404	02/01/2019
52603F-AD-0	LFT 171 A - ABS		08/01/2019	Paydown	XXX	1,760,706	1,745,000	1,744,643	1,744,857		143		143		1,745,000			0	44,392	12/22/2025

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	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 (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
55281T-AA-8	MCA 2 A - CDO		12/01/2019	Paydown	XXX	172,779	172,779	172,779	172,779				0		172,779		0	0	6,508	08/15/2028
55315F-AD-2	MMAF 16A A4 - ABS		12/15/2019	Paydown	XXX	6,368	6,368	6,368	6,368		0		0		6,368			0	112	01/17/2023
55316A-AB-6	MMAF 17B A2 - ABS		10/01/2019	Paydown	XXX	400,207	400,207	400,180	400,198		9		9		400,207		0	0	3,011	10/15/2020
56846M-AA-9	MFIT 17B A - ABS		12/20/2019	Paydown	XXX	1,340,000	1,340,000	1,339,864	1,339,926		74		74		1,340,000			0	39,128	12/20/2029
571748-AW-2	MARSH &AMP MCLENNAN COMPANIES INC		09/10/2019	Maturity @ 100.00	XXX	1,185,000	1,185,000	1,194,705	1,187,545		(2,545)		(2,545)		1,185,000			0	27,848	09/10/2019
581557-BD-6	MCKESSON CORP		03/15/2019	Maturity @ 100.00	XXX	2,925,000	2,925,000	2,934,682	2,926,482		(1,482)		(1,482)		2,925,000			0	33,404	03/15/2019
585055-BS-4	MEDTRONIC INC	C	07/09/2019	Corporate Action	XXX	740,152	693,000	692,397	692,464		41		41		692,505		47,646	47,646	16,498	03/15/2025
58506Y-AD-4	MEDSTAR HEALTH INC		08/15/2019	Maturity @ 100.00	XXX	1,000,000	1,000,000	991,310	994,643		5,357		5,357		1,000,000			0	20,250	08/15/2019
61746B-DM-5	MORGAN STANLEY		01/24/2019	Maturity @ 100.00	XXX	1,125,000	1,125,000	1,127,531	1,125,160		(160)		(160)		1,125,000			0	14,063	01/24/2019
61747Y-CG-8	MORGAN STANLEY		05/13/2019	Maturity @ 100.00	XXX	250,000	250,000	268,443	254,550		(4,550)		(4,550)		250,000			0	9,125	05/13/2019
62006F-AA-8	MOTOR 171 A1 - ABS		12/30/2019	Paydown	XXX	362,813	362,813	362,813	362,813		0		0		362,813			0	5,731	09/25/2024
62854A-AK-0	MYLAN NV	C	07/01/2019	VARIOUS	XXX	82,000	82,000	82,034	82,010		(10)		(10)		82,000			0	1,025	06/07/2019
631103-AD-0	NASDAQ OMX GROUP INC		05/01/2019	Maturity @ 101.95	XXX	61,172	60,000	59,761	59,969		10		10		59,979		1,193	1,193	2,646	01/15/2020
63940K-AB-2	NVTAS 161 A2 - ABS		08/01/2019	Paydown	XXX	108,985	108,985	108,983	108,985		0		0		108,985		0	0	683	06/15/2021
63940L-AB-0	NAVSL 166 A2 - ABS		12/26/2019	Paydown	XXX	186,478	186,478	187,709			(1,231)		(1,231)		186,478			0	2,162	03/25/2066
65252W-AA-5	NWSB 171 A - ABS		12/26/2019	Paydown	XXX	140,656	140,656	140,656	140,656		0		0		140,656		0	0	3,892	02/25/2043
65341K-AP-1	NFMOT 162 A2 - ABS		09/16/2019	Paydown	XXX	260,000	260,000	259,934	259,930		70		70		260,000			0	4,271	09/15/2021
65474V-AL-5	NMOTR 16A A2 - ABS		06/17/2019	Paydown	XXX	200,000	200,000	199,972	199,989		11		11		200,000			0	1,540	06/15/2021
677050-AE-6	OGLETHORPE POWER CORP		03/15/2019	Maturity @ 100.00	XXX	500,000	500,000	553,775	504,086		(4,086)		(4,086)		500,000			0	15,250	03/15/2019
685218-AA-7	ORANGE SA	C	02/06/2019	Maturity @ 100.00	XXX	2,825,000	2,825,000	2,850,369	2,827,044		(2,044)		(2,044)		2,825,000			0	38,844	02/06/2019
687846-AD-7	OSCAR 171 A3 - ABS	D	12/10/2019	Paydown	XXX	320,752	320,752	320,694	320,736		16		16		320,752			0	6,111	06/10/2021
68784A-AB-2	OSCAR 172 A2A - ABS	D	11/01/2019	Paydown	XXX	399,816	399,816	399,779	399,815		1		1		399,816			0	3,614	11/10/2020
69144Y-AA-5	OXFIN 161 A - ABS		12/15/2019	Paydown	XXX	43,109	43,109	43,109	43,109				0		43,109		0	0	1,038	06/17/2024
69335P-CB-9	PFSFC 16B A - ABS		10/15/2019	Paydown	XXX	240,000	240,000	239,995	237,903		2,097		2,097		240,000			0	3,740	10/15/2021
69353R-EV-6	PNC BANK NA		03/04/2019	Maturity @ 100.00	XXX	425,000	425,000	424,571	424,975		25		25		425,000			0	4,144	03/04/2019
694308-GT-8	PACIFIC GAS AND ELECTRIC CO		06/26/2019	HSBC SECURITIES INC	XXX	2,744,000	2,800,000	2,894,836	2,853,569		(17,243)		(17,243)		2,836,326		(92,326)	(92,326)		10/01/2020
70213B-AA-9	PARTNERRE FINANCE B LLC	C	07/19/2019	VARIOUS	XXX	462,389	450,000	501,507	469,396		(7,412)		(7,412)		461,984		(11,984)	(11,984)	28,064	06/01/2020
72650R-BG-6	PLAINS ALL AMERICAN PIPELINE LP		11/15/2019	Call @ 100.00	XXX	1,000,000	1,000,000	1,001,330	1,000,379		(379)		(379)		1,000,000			0	23,833	12/15/2019
74368C-AD-6	PROTECTIVE LIFE GLOBAL FUNDING		09/13/2019	Maturity @ 100.00	XXX	1,550,000	1,550,000	1,550,000	1,550,000				0		1,550,000			0	24,036	09/13/2019
76133J-AK-4	RETIREMENT HOUSING FOUNDATION		11/15/2019	Maturity @ 100.00	XXX	2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	40,000	11/15/2019
771196-BE-1	ROCHE HOLDINGS INC		12/03/2019	Corporate Action	XXX	1,068,470	1,000,000	1,004,710	1,004,222		(654)		(654)		1,003,568		64,902	64,902	39,549	09/30/2024
78397A-AA-2	SCFET 191 A1 - ABS		12/20/2019	Paydown	XXX	249,794	249,794	249,786			8		8		249,794		0	0	2,960	03/20/2023
784034-AA-8	SCFET 192 A1 - ABS		12/20/2019	Paydown	XXX	62,264	62,264	62,259			5		5		62,264			0	111	06/20/2024
78471D-AA-5	SCLP 161 A - ABS		12/25/2019	Paydown	XXX	35,994	35,994	36,087	36,025		(31)		(31)		35,994			0	798	08/25/2025
806213-AA-2	SCENTRE GROUP TRUST 1	C	11/05/2019	Maturity @ 100.00	XXX	865,000	865,000	865,879	864,883		117		117		865,000			0	20,544	11/05/2019
83402D-AC-5	SOFI 16C A2B - ABS		12/25/2019	Paydown	XXX	115,882	115,882	115,463	115,613		269		269		115,882		0	0	1,509	12/27/2032
842400-GF-4	SOUTHERN CALIFORNIA EDISON CO		09/01/2019	Paydown	XXX	28,571	28,571	28,571	28,571		0		0		28,571		0	0	1,145	02/01/2022
85208N-AA-8	SPRNTS 161 A1 - ABS		12/20/2019	Paydown	XXX	666,250	666,250	671,475	658,234		(4,075)		(4,075)		666,250			0	19,560	03/20/2023
87407P-AA-8	TAL 131 A - ABS		12/20/2019	Paydown	XXX	60,000	60,000	57,834	58,658		1,342		1,342		60,000			0	1,194	02/22/2038
88315F-AA-9	TMCL 171 A - ABS	C	12/20/2019	Paydown	XXX	59,322	59,322	59,319	59,321		1		1		59,322		0	0	1,441	05/20/2042
88315F-AE-1	TMCL 172 A - ABS	C	12/20/2019	Paydown	XXX	114,710	114,710	114,690	114,695		16		16		114,710			0	2,649	06/20/2042
89352H-AU-3	TRANSCANADA PIPELINES LTD	C	11/15/2019	Maturity @ 100.00	XXX	1,250,000	1,250,000	1,250,000	1,250,000				0		1,250,000			0	35,073	11/15/2019
90131H-AN-5	21ST CENTURY FOX AMERICA INC		04/01/2019	Maturity @ 100.00	XXX	1,175,000	1,175,000	1,244,285	1,183,928		(8,928)		(8,928)		1,175,000			0	41,713	03/01/2019
90346W-AA-1	US AIRWAYS INC - ABS		12/01/2019	Paydown	XXX	65,988	65,988	69,453	68,882		(2,894)		(2,894)		65,988			0	4,972	05/15/2027
92343V-CN-2	VERIZON COMMUNICATIONS INC		03/29/2019	Call @ 101.06	XXX	454,775	450,000	468,077	459,509		(834)		(834)		458,675		(3,900)	(3,900)	5,550	11/01/2021
925524-AX-8	VIACOM INC		01/08/2019	BARCLAYS CAPITAL INC	XXX	37,079	34,000	38,752	37,945		(3)		(3)		37,941		(862)	(862)	455	04/30/2036
929043-AG-2	VORNADO REALTY LP		03/31/2019	Call @ 105.51	XXX	1,477,202	1,400,000	1,550,808	1,487,951		(7,493)		(7,493)		1,480,459		(3,256)	(3,256)	49,778	01/15/2022
92940V-AA-9	WRG 171 A - CDO		12/15/2019	Paydown	XXX	79,191	79,191	79,190	79,196		(4)		(4)		79,191		0	0	3,066	03/16/2026
931266-AJ-9	WABR 16BOCA C - CMBS		06/17/2019	Paydown	XXX	155,000	155,000	155,000	155,000				0		155,000			0	3,898	06/15/2029
96042N-AC-1	WLAKE 181 A2A - ABS		10/01/2019	Paydown	XXX	129,334	129,334	129,333	129,334		0		0		129,334			0	1,141	12/15/2020
970630-AA-0	WESTF 17A A - ABS		12/15/2019	Paydown	XXX	82,058	82,058	81,988	93,966		60		60		82,058			0	2,491	08/15/2042
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						64,141,062	63,792,161	64,845,650	63,087,381	0	(172,712)	0	(172,712)	0	64,045,978	0	(51,975)	(51,975)	1,550,717	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						105,880,115	105,496,002	107,438,126	103,235,189	0	(280,902)	0	(280,902)	0	105,828,076	0	(95,197)	(95,197)	2,474,087	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						1,600,000	1,600,000	1,599,687		0	3	0	3	0	1,599,689	0	311	311	0	XXX
8399999 - Bonds - Subtotals - Bonds						107,480,115	107,096,002	109,037,813	103,235,189	0	(280,899)	0	(280,899)	0	107,427,765	0	(94,886)	(94,886)	2,474,087	XXX
9999999 Totals						107,480,115	XXX	109,037,813	103,235,189	0	(280,899)	0	(280,899)	0	107,427,765	0	(94,886)	(94,886)	2,474,087	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
313384-EY-1	FEDERAL HOME LOAN BANKS		04/26/2019	MERRILL LYNCH,PIERCE,FENNER & SMITH	04/29/2019	Maturity @ 100.00	1,600,000	1,599,687	1,600,000	1,599,689		3		3			311	311		
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							1,600,000	1,599,687	1,600,000	1,599,689	0	3	0	3	0	0	311	311	0	0
8399998 - Bonds - Subtotals - Bonds							1,600,000	1,599,687	1,600,000	1,599,689	0	3	0	3	0	0	311	311	0	0
9999999 Totals								1,599,687	1,600,000	1,599,689	0	3	0	3	0	0	311	311	0	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book / Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Health Entity											
000000-00-0	Ambetter of Magnolia Inc.		15762		8bi	No		66,298,266		1,000.000	100.0
000000-00-0	Ambetter of Peach State Inc		15729		8bi	No		148,709,005		3,000,000.000	100.0
1399999 - Common Stocks - U.S. Health Entity							0	215,007,271	0	XXX	XXX
1899999 - Common Stocks - Subtotals - Common Stocks							0	215,007,271	0	XXX	XXX
1999999 Totals - Preferred and Common Stocks							0	215,007,271	0	XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 Totals - Preferred and Common				XXX	XXX

NONE

Schedule DA - Part 1

NONE

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

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 *
OPEN DEPOSITORIES							
Total BOA	Chicago, IL					1,586,919	XXX
Total M&I Bank	Chicago, IL					40,771,232	XXX
Total Brown Brothers Harriman	New York, NY					197,261	XXX
Total Citibank	New Castle, DE					3,428,805	XXX
Total Commerce Bank	Kansas City, MO					76,231	XXX
Total FICA	New York, NY					2,812,580	XXX
Total Regions Bank	Little Rock, AR					40,813,582	XXX
Total PNC Bank	Pittsburgh, PA					31,224,926	XXX
Total Union Bank	New York, NY					41,114,960	XXX
Total Wells Fargo	San Francisco, CA					12,151,164	XXX
Total CIBC Bank	Toronto, Canada					46,312,335	XXX
Total Reliance Bank	Frontenac, MO					362,942	XXX
0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX				XXX
0199999 Totals - Open Depositories		XXX	XXX	0	0	220,852,937	XXX
0299998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository - Suspended Depositories		XXX	XXX			(1,885)	XXX
0299999 Totals - Suspended Depositories		XXX	XXX	0	0	(1,885)	XXX
0399999 Total Cash on Deposit		XXX	XXX	0	0	220,851,052	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total Cash		XXX	XXX	0	0	220,851,052	XXX

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

1. January	82,846	4. April	140,393	7. July	85,873	10. October	135,578
2. February	195,670	5. May	154,859	8. August	179,483	11. November	125,357
3. March	92,479	6. June	115,782	9. September	165,287	12. December	197,261

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 & Accrued	9 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
XXX	UNITED STATES TREASURY		12/23/2019		01/02/2020	4,399,819		1,530
XXX	UNITED STATES TREASURY		12/27/2019		01/07/2020	7,098,218		6,466
0199999 - Bonds - U.S. Governments - Issuer Obligations						11,498,037	0	7,997
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						11,498,037	0	7,997
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						11,498,037	0	7,997
8399999 - Bonds - Total Bonds - Subtotals - Bonds						11,498,037	0	7,997
Exempt Money Market Mutual Funds – as Identified by SVO								
09248U-71-8	BLKRK LQ:T-FUND INSTL		12/30/2019	1.510	XXX	44,001,004	3,832	
233809-30-0	FIDELITY IMM:TRS O I		12/03/2019	1.420	XXX	0		
31607A-88-5	FIDELITY IMM:TRS INSTL		12/30/2019	1.520	XXX	44,074,542	40,155	
31846V-41-9	FIRST AMER:TRS OBG V		12/03/2019	1.350	XXX	426,046		8,880
38141W-32-3	GOLDMAN:FS TRS O INST		12/30/2019	1.500	XXX	40,000,984	3,474	0
4812A0-37-5	JPMORGAN:100% MM CAP		12/02/2019	1.430	XXX	490	67	
61747C-58-2	MORG STAN I LQ:TRS I		12/30/2019	1.490	XXX	15,052,296	1,910	55
825252-40-6	INVESCO TREASURY INST		12/30/2019	1.480	XXX	44,000,223	3,696	
857492-86-2	SS INST INV:TRS+ MM PRM		12/30/2019	1.510	XXX	44,981,212	41,896	
94975H-29-6	WELLSFARGO:TRS+ MM I		12/30/2019	1.430	XXX	44,032,865	22,538	650
949921-12-6	WELLSFARGO:GOVT MM SEL		12/30/2019	1.520	XXX	3,116,057	3,333	662
8599999 - Exempt Money Market Mutual Funds – as Identified by SVO						279,685,721	120,900	10,247
All Other Money Market Mutual Funds								
09248U-61-9	BLKRK LQ:TEMPFUND INSTL		12/02/2019	1.700	XXX	1,006,024	5,085	14,979
09248U-70-0	BLKRK LQ:FEDFUND INSTL		12/30/2019	1.530	XXX	44,001,970	3,860	1
26188J-20-6	DREYFUS CASH MGT INST		12/02/2019	1.740	XXX	137,100	201	2,884
262006-20-8	DREYFUS GVT CSH MGT INST		12/30/2019	1.500	XXX	44,000,950	3,736	0
31607A-20-8	FIDELITY IMM:PRM MM INST		12/02/2019	1.710	XXX	5,640,240	8,233	136,856
31607A-70-3	FIDELITY IMM:GOVT INSTL		12/30/2019	1.530	XXX	43,459,766	56,861	
38141W-23-2	GOLDMAN:FS MM INST		12/02/2019	1.760	XXX	156,093	235	3,358
38141W-26-5	GOLDMAN:FS GOVT ADM		12/16/2019	1.290	XXX	2,073,308	2,309	34,503
38141W-27-3	GOLDMAN:FS GOVT INST		12/30/2019	1.540	XXX	44,000,271	39,710	
38141W-36-4	GOLDMAN:FS PRM O INST		12/02/2019	1.770	XXX	365,464	552	7,776
4812A0-36-7	JPMORGAN:PRIME MM CAP		12/02/2019	1.720	XXX	15,816,978	23,240	340,866
4812C0-67-0	JPMORGAN:US GVT MM CAP		12/30/2019	1.490	XXX	15,000,999	1,313	
52470G-79-1	WA INST GOVT RSV I		12/30/2019	1.450	XXX	44,000,653	3,674	
608919-71-8	FEDERATED GOVT OBL PRMR		12/12/2019	1.490	XXX	45,684,515	48,600	8,642
60934N-20-3	FEDERATED INS PR OB INST		12/06/2019	1.720	XXX	72,841,983	95,695	482,088
61747C-70-7	MORG STAN I LQ:GV I		12/11/2019	1.520	XXX	20,110,384	35,688	
61747C-71-5	MORG STAN I LQ:PR I		12/02/2019	1.720	XXX	26,067,026	38,889	552,262
825252-72-9	INVESCO LIQ ASSET INST		09/30/2016	1.730	XXX	0		
825252-88-5	INVESCO GOV&AGENCY INST		12/30/2019	1.490	XXX	44,051,073		2
857492-70-6	SS INST INV:US GV MM PRM		12/06/2019	1.540	XXX	12,081,412	28,063	
8AMMF0-AS-0	US BANK MONEY MARKET IT&C 8		12/31/2019		XXX	1,413,311	3,255	
94984B-79-3	WELLSFARGO:HTGE MM SEL		12/02/2019	1.740	XXX	20,818	31	440
949921-12-6	WELLSFARGO:GOVT MM SEL		12/30/2019	1.520	XXX	65,763,223	48,233	11,041
8699999 - All Other Money Market Mutual Funds						547,693,561	447,465	1,595,698
8899999 Total Cash Equivalents						838,877,319	568,366	1,613,942

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	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						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	FL RSD Ins Code 624-411			108,049	109,080
11. Georgia GA	ST	GA RSD Ins Code 33-3-8 and 33-3-9			30,000	30,000
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL	B	IL RSD Ins code 215 5/13/6 and 2015 5/26	1,697,701	1,699,172		
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	ST	MA RSD Ins Code 496 (B)			110,000	110,033
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	ST	NM RSD Ins Code 59A-10-6			210,169	212,100
33. New York NY						
34. North Carolina NC	ST				426,046	426,046
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	1,697,701	1,699,172	884,264	887,259
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0

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