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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2018

OF THE CONDITION AND AFFAIRS OF THE

Golden Rule Insurance Company

NAIC Group Code 0707 (Current) 0707 (Prior) NAIC Company Code 62286 Employer's ID Number 37-6028756

Organized under the Laws of Indiana, State of Domicile or Port of Entry IN

Country of Domicile United States of America

Incorporated/Organized 06/17/1959 Commenced Business 06/23/1961

Statutory Home Office 7440 Woodland Drive (Street and Number), Indianapolis, IN, US 46278 (City or Town, State, Country and Zip Code)

Main Administrative Office 7440 Woodland Drive (Street and Number)

Indianapolis, IN, US 46278 (City or Town, State, Country and Zip Code), 317-290-8100 (Area Code) (Telephone Number)

Mail Address 7440 Woodland Drive (Street and Number or P.O. Box), Indianapolis, IN, US 46278 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 7440 Woodland Drive (Street and Number)

Indianapolis, IN, US 46278 (City or Town, State, Country and Zip Code), 317-290-8100 (Area Code) (Telephone Number)

Internet Website Address goldenrule.com

Statutory Statement Contact Greg Todd Icenogle (Name), 317-715-7013 (Area Code) (Telephone Number)

greg.icenogle@uhc.com (E-mail Address), 317-405-3895 (FAX Number)

OFFICERS

President, Chief Executive Officer, Chair	Patrick Francis Carr	Vice President, Chief Financial Officer	Jeremy Michael Schoettle
Vice President, Secretary	Richard Charles Sullivan	Treasurer	Peter Marshall Gill #

OTHER

Nyle Brent Cottington, Vice President	John Frederick Frank, Vice President	James Mark Gabriel, Senior Vice President
Heather Anastasia Lang, Assistant Secretary	James Elmer Prochnow, Vice President	

DIRECTORS OR TRUSTEES

Patrick Francis Carr	John Frederick Frank	James Mark Gabriel
Jeremy Michael Schoettle #	Richard Charles Sullivan	

State of Indiana
County of Marion
SS:

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

Patrick Francis Carr	Richard Charles Sullivan	Jeremy Michael Schoettle
President, Chief Executive Officer, Chair	Vice President, Secretary	Vice President, Chief Financial Officer

Subscribed and sworn to before me this
day of

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	48,590,942	10.336	48,590,942		48,590,942	10.336
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.000	0		0	0.000
1.22 Issued by U.S. government sponsored agencies	2,075,153	0.441	2,075,153		2,075,153	0.441
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	0	0.000	0		0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	10,802,951	2.298	10,802,951		10,802,951	2.298
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	17,772,007	3.780	17,772,007		17,772,007	3.780
1.43 Revenue and assessment obligations	83,000,934	17.656	83,000,934		83,000,934	17.656
1.44 Industrial development and similar obligations	0	0.000	0		0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	0	0.000	0		0	0.000
1.512 Issued or guaranteed by FNMA and FHLMC	31,750,451	6.754	31,750,451		31,750,451	6.754
1.513 All other	0	0.000	0		0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	546,260	0.116	546,260		546,260	0.116
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	681,325	0.145	681,325		681,325	0.145
1.523 All other	0	0.000	0		0	0.000
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	157,221,319	33.444	157,221,319		157,221,319	33.444
2.2 Unaffiliated non-U.S. securities (including Canada)	17,861,041	3.799	17,861,041		17,861,041	3.799
2.3 Affiliated securities	0	0.000	0		0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	0	0.000	0		0	0.000
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0		0	0.000
3.22 Unaffiliated	0	0.000	0		0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0		0	0.000
3.32 Unaffiliated	0	0.000	0		0	0.000
3.4 Other equity securities:						
3.41 Affiliated	0	0.000	0		0	0.000
3.42 Unaffiliated	0	0.000	0		0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0		0	0.000
3.52 Unaffiliated	0	0.000	0		0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0		0	0.000
4.2 Agricultural	0	0.000	0		0	0.000
4.3 Single family residential properties	0	0.000	0		0	0.000
4.4 Multifamily residential properties	0	0.000	0		0	0.000
4.5 Commercial loans	0	0.000	0		0	0.000
4.6 Mezzanine real estate loans	0	0.000	0		0	0.000
5. Real estate investments:						
5.1 Property occupied by company	2,232,016	0.475	2,232,016		2,232,016	0.475
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities		0.000	0		0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	85,950,443	18.283	85,950,443		85,950,443	18.283
11. Other invested assets	11,616,984	2.471	11,616,984		11,616,984	2.471
12. Total invested assets	470,101,826	100.000	470,101,826	0	470,101,826	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		2,505,510
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		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		482,071
5.	Deduct amounts received on disposals, Part 3, Column 15		617,751
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	104,584	
	8.2 Totals, Part 3, Column 9	33,231	137,815
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		2,232,015
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		2,232,015

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		13,551,364
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
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	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		1,934,380
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)		11,616,984
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		11,616,984

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		367,689,934
2.	Cost of bonds and stocks acquired, Part 3, Column 7		121,232,726
3.	Accrual of discount		180,183
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		(183,850)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		114,775,805
7.	Deduct amortization of premium		3,840,805
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		
	8.3. Part 2, Section 2, Column 16		
	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		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		370,302,383
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		370,302,383

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	48,590,941	47,522,751	49,060,967	48,585,000
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	48,590,941	47,522,751	49,060,967	48,585,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	10,802,952	10,688,600	11,613,565	9,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	17,772,008	17,812,882	18,892,727	15,965,000
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	117,372,797	116,575,233	123,596,207	107,600,218
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (unaffiliated)	8. United States	157,902,644	155,962,914	158,178,740	157,761,433
	9. Canada	5,706,532	5,677,672	5,766,387	5,697,386
	10. Other Countries	12,154,509	12,072,735	12,160,750	12,163,000
	11. Totals	175,763,685	173,713,321	176,105,877	175,621,819
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	370,302,383	366,312,787	379,269,343	357,272,037
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	370,302,383	366,312,787	379,269,343	

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	14,639,560	13,353,203	27,203,175	767,956	0	XXX	55,963,894	12.4	46,036,071	11.5	55,963,893	1
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	14,639,560	13,353,203	27,203,175	767,956	0	XXX	55,963,894	12.4	46,036,071	11.5	55,963,893	1
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0		0.0		0
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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	6,021,976	4,780,975	0	0	XXX	10,802,951	2.4	14,746,403	3.7	10,802,951	0
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	0	6,021,976	4,780,975	0	0	XXX	10,802,951	2.4	14,746,403	3.7	10,802,951	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	1,014,368	10,228,380	6,529,259	0	0	XXX	17,772,007	3.9	34,524,250	8.6	17,772,007	0
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	1,014,368	10,228,380	6,529,259	0	0	XXX	17,772,007	3.9	34,524,250	8.6	17,772,007	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	5,542,226	49,944,338	49,814,471	7,831,673	1,871,411	XXX	115,004,119	25.5	130,357,616	32.6	115,004,119	0
5.2 NAIC 2	0	0	2,368,680	0	0	XXX	2,368,680	0.5	2,377,012	0.6	2,368,680	0
5.3 NAIC 3						XXX	0	0.0		0.0		0
5.4 NAIC 4						XXX	0	0.0		0.0		0
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	5,542,226	49,944,338	52,183,151	7,831,673	1,871,411	XXX	117,372,799	26.0	132,734,628	33.2	117,372,799	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	120,453,660	70,101,853	17,542,217	0	0	XXX	208,097,730	46.1	127,893,728	32.0	177,226,223	30,871,507
6.2 NAIC 2	6,336,477	18,202,700	17,268,509	0	0	XXX	41,807,686	9.3	43,839,969	11.0	39,318,712	2,488,974
6.3 NAIC 3						XXX	0	0.0		0.0		0
6.4 NAIC 4						XXX	0	0.0		0.0		0
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	126,790,137	88,304,553	34,810,726	0	0	XXX	249,905,416	55.3	171,733,697	43.0	216,544,935	33,360,481
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 Identified Funds												
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. Bank Loans												
10.1 NAIC 1						XXX	0	0.0	XXX	XXX		0
10.2 NAIC 2						XXX	0	0.0	XXX	XXX		0
10.3 NAIC 3						XXX	0	0.0	XXX	XXX		0
10.4 NAIC 4						XXX	0	0.0	XXX	XXX		0
10.5 NAIC 5						XXX	0	0.0	XXX	XXX		0
10.6 NAIC 6						XXX	0	0.0	XXX	XXX		0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 141,649,814	149,649,750	105,870,097	8,599,629	1,871,411	0	407,640,701	90.2	XXX	XXX	376,769,193	30,871,508
11.2 NAIC 2	(d) 6,336,477	18,202,700	19,637,189	0	0	0	44,176,366	9.8	XXX	XXX	41,687,392	2,488,974
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	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	147,986,291	167,852,450	125,507,286	8,599,629	1,871,411	0	(b) 451,817,067	100.0	XXX	XXX	418,456,585	33,360,482
11.8 Line 11.7 as a % of Col. 7	32.8	37.2	27.8	1.9	0.4	0.0	100.0	XXX	XXX	XXX	92.6	7.4
12. Total Bonds Prior Year												
12.1 NAIC 1	110,358,882	145,438,300	89,570,069	7,108,637	1,082,180	0	XXX	XXX	353,558,068	88.4	332,211,893	21,346,175
12.2 NAIC 2	8,821,999	19,926,794	16,684,257	783,931	0	0	XXX	XXX	46,216,981	11.6	44,169,743	2,047,238
12.3 NAIC 3							XXX	XXX	0	0.0		0
12.4 NAIC 4							XXX	XXX	0	0.0		0
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		0
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		0
12.7 Totals	119,180,881	165,365,094	106,254,326	7,892,568	1,082,180	0	XXX	XXX	(b) 399,775,049	100.0	376,381,636	23,393,413
12.8 Line 12.7 as a % of Col. 9	29.8	41.4	26.6	2.0	0.3	0.0	XXX	XXX	100.0	XXX	94.1	5.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1	130,086,259	132,157,520	104,054,373	8,599,629	1,871,411	0	376,769,192	83.4	332,211,893	83.1	376,769,192	XXX
13.2 NAIC 2	6,148,248	17,945,941	17,593,203	0	0	0	41,687,392	9.2	44,169,743	11.0	41,687,392	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	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	136,234,507	150,103,461	121,647,576	8,599,629	1,871,411	0	418,456,584	92.6	376,381,636	94.1	418,456,584	XXX
13.8 Line 13.7 as a % of Col. 7	32.6	35.9	29.1	2.1	0.4	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	30.2	33.2	26.9	1.9	0.4	0.0	92.6	XXX	XXX	XXX	92.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	11,563,555	17,492,230	1,815,724	0	0	0	30,871,509	6.8	21,346,175	5.3	XXX	30,871,509
14.2 NAIC 2	188,229	256,759	2,043,986	0	0	0	2,488,974	0.6	2,047,238	0.5	XXX	2,488,974
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	11,751,784	17,748,989	3,859,710	0	0	0	33,360,483	7.4	23,393,413	5.9	XXX	33,360,483
14.8 Line 14.7 as a % of Col. 7	35.2	53.2	11.6	0.0	0.0	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	2.6	3.9	0.9	0.0	0.0	0.0	7.4	XXX	XXX	XXX	XXX	7.4

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

(b) Includes $ .... current year of bonds with Z designations, $ .... prior 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. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ .... current year of bonds with 5GI designations, $ .... prior year of bonds with 5* or 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 $ 78,934,053 ; NAIC 2 $ 2,580,628 ; 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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	14,639,560	13,353,203	27,203,175	767,956	0	XXX	55,963,894	12.4	46,036,071	11.5	55,963,893	1
1.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
1.5 Totals	14,639,560	13,353,203	27,203,175	767,956	0	XXX	55,963,894	12.4	46,036,071	11.5	55,963,893	1
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0		0.0		0
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	0	6,021,976	4,780,975	0	0	XXX	10,802,951	2.4	14,746,403	3.7	10,802,951	0
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
3.5 Totals	0	6,021,976	4,780,975	0	0	XXX	10,802,951	2.4	14,746,403	3.7	10,802,951	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	1,014,368	10,228,380	6,529,259	0	0	XXX	17,772,007	3.9	34,524,250	8.6	17,772,007	0
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
4.5 Totals	1,014,368	10,228,380	6,529,259	0	0	XXX	17,772,007	3.9	34,524,250	8.6	17,772,007	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	2,005,004	39,258,750	43,812,333	0	0	XXX	85,076,087	18.8	97,177,756	24.3	85,076,087	0
5.2 Residential Mortgage-Backed Securities	3,452,566	10,457,403	8,228,615	7,740,455	1,871,411	XXX	31,750,450	7.0	35,556,872	8.9	31,750,451	(1)
5.3 Commercial Mortgage-Backed Securities	84,655	228,185	142,202	91,218	0	XXX	546,260	0.1		0.0	546,260	0
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
5.5 Totals	5,542,225	49,944,338	52,183,150	7,831,673	1,871,411	XXX	117,372,797	26.0	132,734,628	33.2	117,372,798	(1)
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	94,749,798	49,476,443	33,762,604	0	0	XXX	177,988,845	39.4	128,403,987	32.1	163,521,473	14,467,372
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
6.3 Commercial Mortgage-Backed Securities	174,908	506,418	0	0	0	XXX	681,326	0.2	1,014,551	0.3	681,325	1
6.4 Other Loan-Backed and Structured Securities	31,865,430	38,321,692	1,048,122	0	0	XXX	71,235,244	15.8	42,315,160	10.6	52,342,137	18,893,107
6.5 Totals	126,790,136	88,304,553	34,810,726	0	0	XXX	249,905,415	55.3	171,733,698	43.0	216,544,935	33,360,480
7. Hybrid Securities												
7.1 Issuer Obligations						XXX	0	0.0		0.0		0
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX	0	0.0		0.0		0
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 Bank Loans - Issued						XXX	0	0.0	XXX	XXX		0
10.2 Bank Loans - Acquired						XXX	0	0.0	XXX	XXX		0
10.3 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. Total Bonds Current Year												
11.1 Issuer Obligations	112,408,730	118,338,752	116,088,346	767,956	0	XXX	347,603,784	76.9	XXX	XXX	333,136,411	14,467,373
11.2 Residential Mortgage-Backed Securities	3,452,566	10,457,403	8,228,615	7,740,455	1,871,411	XXX	31,750,450	7.0	XXX	XXX	31,750,451	(1)
11.3 Commercial Mortgage-Backed Securities	259,563	734,603	142,202	91,218	0	XXX	1,227,586	0.3	XXX	XXX	1,227,585	1
11.4 Other Loan-Backed and Structured Securities	31,865,430	38,321,692	1,048,122	0	0	XXX	71,235,244	15.8	XXX	XXX	52,342,137	18,893,107
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	147,986,289	167,852,450	125,507,285	8,599,629	1,871,411	0	451,817,064	100.0	XXX	XXX	418,456,584	33,360,480
11.8 Line 11.7 as a % of Col. 7	32.8	37.2	27.8	1.9	0.4	0.0	100.0	XXX	XXX	XXX	92.6	7.4
12. Total Bonds Prior Year												
12.1 Issuer Obligations	96,336,214	125,753,067	97,245,545	1,553,641	0	XXX	XXX	XXX	320,888,467	80.3	307,691,586	13,196,881
12.2 Residential Mortgage-Backed Securities	5,172,865	13,954,119	9,008,781	6,338,927	1,082,180	XXX	XXX	XXX	35,556,872	8.9	35,556,872	0
12.3 Commercial Mortgage-Backed Securities	370,996	643,555	0	0	0	XXX	XXX	XXX	1,014,551	0.3	1,014,551	0
12.4 Other Loan-Backed and Structured Securities	17,300,807	25,014,353	0	0	0	XXX	XXX	XXX	42,315,160	10.6	32,118,626	10,196,534
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		0
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	119,180,882	165,365,094	106,254,326	7,892,568	1,082,180	0	XXX	XXX	399,775,050	100.0	376,381,635	23,393,415
12.8 Line 12.7 as a % of Col. 9	29.8	41.4	26.6	2.0	0.3	0.0	XXX	XXX	100.0	XXX	94.1	5.9
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	106,353,121	112,738,575	113,276,758	767,956	0	XXX	333,136,410	73.7	307,691,586	77.0	333,136,410	XXX
13.2 Residential Mortgage-Backed Securities	3,452,566	10,457,403	8,228,615	7,740,455	1,871,411	XXX	31,750,450	7.0	35,556,872	8.9	31,750,450	XXX
13.3 Commercial Mortgage-Backed Securities	259,563	734,603	142,202	91,218	0	XXX	1,227,586	0.3	1,014,551	0.3	1,227,586	XXX
13.4 Other Loan-Backed and Structured Securities	26,169,257	26,172,880	0	0	0	XXX	52,342,137	11.6	32,118,626	8.0	52,342,137	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.6 Bank Loans						XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	136,234,507	150,103,461	121,647,575	8,599,629	1,871,411	0	418,456,583	92.6	376,381,635	94.1	418,456,583	XXX
13.8 Line 13.7 as a % of Col. 7	32.6	35.9	29.1	2.1	0.4	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	30.2	33.2	26.9	1.9	0.4	0.0	92.6	XXX	XXX	XXX	92.6	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations	6,055,609	5,600,177	2,811,588	0	0	XXX	14,467,374	3.2	13,196,881	3.3	XXX	14,467,374
14.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.4 Other Loan-Backed and Structured Securities	5,696,173	12,148,812	1,048,122	0	0	XXX	18,893,107	4.2	10,196,534	2.6	XXX	18,893,107
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	11,751,782	17,748,989	3,859,710	0	0	0	33,360,481	7.4	23,393,415	5.9	XXX	33,360,481
14.8 Line 14.7 as a % of Col. 7	35.2	53.2	11.6	0.0	0.0	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	2.6	3.9	0.9	0.0	0.0	0.0	7.4	XXX	XXX	XXX	XXX	7.4

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	29,585,821	29,585,821	0	0	0
2. Cost of short-term investments acquired	698,874,056	698,874,056	0	0	0
3. Accrual of discount	121,698	121,698	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	651,912,189	651,912,189	0	0	0
7. Deduct amortization of premium	149,574	149,574	0	0	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)	76,519,812	76,519,812	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	76,519,812	76,519,812	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	5,122,864	2,499,295	2,623,569	0
2. Cost of cash equivalents acquired	121,265,549	4,992,949	116,272,600	0
3. Accrual of discount	2,626	2,626	0	0
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	118,409,198	2,500,000	115,909,198	0
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)	7,981,841	4,994,870	2,986,971	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	7,981,841	4,994,870	2,986,971	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Operations Center		Lawrenceville	IL	01/01/1980	03/01/2003	2,027,160		191,281		18,087			(18,087)		114,408	59,496
Claims Building		Lawrenceville	IL	12/08/2009		3,284,003		1,937,186		86,497			(86,497)		1,162,824	604,707
Land - 1002 State Street		Lawrenceville	IL	01/07/2011		103,549		103,549					0			
0199999. Property occupied by the reporting entity - Health Care Delivery						5,414,711	0	2,232,016	0	104,584	0	0	(104,584)	0	1,277,232	664,203
0399999. Total Property occupied by the reporting entity						5,414,711	0	2,232,016	0	104,584	0	0	(104,584)	0	1,277,232	664,203
0699999 - Totals						5,414,711	0	2,232,016	0	104,584	0	0	(104,584)	0	1,277,232	664,203

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
NONE								
0399999 - Totals								

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Supply Building	Vincennes	IN	12/01/2018	Bethany Christian Church Corp	2,520,626		168,911	33,231			(33,231)		135,680	617,751		482,071	482,071	74,533	38,760
0199999. Property Disposed					2,520,626	0	168,911	33,231	0	0	(33,231)	0	135,680	617,751	0	482,071	482,071	74,533	38,760
0399999 - Totals					2,520,626	0	168,911	33,231	0	0	(33,231)	0	135,680	617,751	0	482,071	482,071	74,533	38,760

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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 Designation and Administrative Symbol/ Market Indicator	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 Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	US Bancorp Guar Fed LIHTC Fd 2012-5 Prv P 0.000% 12/31/23			GA	US Bank	1Z	07/02/2012		11,616,984	11,616,984	11,616,984	0	0	0	0	0	0	0	56.860
3199999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									11,616,984	11,616,984	11,616,984	0	0	0	0	0	0	0	XXX
4499999. Total - Unaffiliated									11,616,984	11,616,984	11,616,984	0	0	0	0	0	0	0	XXX
4599999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4699999 - Totals									11,616,984	11,616,984	11,616,984	0	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 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
			NONE							
4699999 - Totals										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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	US Bancorp Guar Fed LIHTC Fd 2012-5 Prv P 0.000% 12/31/23		GA	Paydown	07/02/2012	01/15/2018	413,476	0	(413,476)	0	0	(413,476)	0	413,476	0	0	0	0	0
	US Bancorp Guar Fed LIHTC Fd 2012-5 Prv P 0.000% 12/31/23		GA	Paydown	07/02/2012	04/15/2018	506,968	0	(506,968)	0	0	(506,968)	0	506,968	0	0	0	0	0
	US Bancorp Guar Fed LIHTC Fd 2012-5 Prv P 0.000% 12/31/23		GA	Paydown	07/02/2012	07/15/2018	506,968	0	(506,968)	0	0	(506,968)	0	506,968	0	0	0	0	0
	US Bancorp Guar Fed LIHTC Fd 2012-5 Prv P 0.000% 12/31/23		GA	Paydown	07/02/2012	10/15/2018	506,968	0	(506,968)	0	0	(506,968)	0	506,968	0	0	0	0	0
3199999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							1,934,380	0	(1,934,380)	0	0	(1,934,380)	0	1,934,380	0	0	0	0	0
4499999. Total - Unaffiliated							1,934,380	0	(1,934,380)	0	0	(1,934,380)	0	1,934,380	0	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							1,934,380	0	(1,934,380)	0	0	(1,934,380)	0	1,934,380	0	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-EC-8	US Treasury Bond	SD			1	1,351,109	100.7670	1,108,437	1,100,000	1,102,628	0	(20,965)	0	0	8.875	6.854	FA	36,875	97,625	01/02/1997	02/15/2019
912810-ED-6	US Treasury Note	SD			1	408,550	103.2830	351,162	340,000	343,438	0	(5,268)	0	0	8.125	6.437	FA	10,434	27,625	12/04/1997	08/15/2019
912810-EN-4	US Treasury Note	SD			1	339,773	118.8060	356,418	300,000	310,374	0	(2,286)	0	0	7.625	6.597	MN	2,970	22,875	09/20/1993	11/15/2022
912810-FM-5	US Treasury Note	SD			1	470,655	134.2320	570,486	425,000	452,520	0	(1,706)	0	0	6.250	5.477	MN	3,449	26,563	10/31/2003	05/15/2030
912810-FP-8	US Treasury Bond	SD			1	315,702	127.1520	400,529	315,000	315,436	0	(48)	0	0	5.375	5.353	FA	6,395	16,931	03/01/2005	02/15/2031
912828-2B-5	US Treasury Note				1	687,723	98.8770	692,139	700,000	692,614	0	4,892	0	0	0.750	2.471	FA	1,983	2,625	07/31/2018	08/15/2019
912828-2P-4	US Treasury Note				1	1,561,746	97.9490	1,518,210	1,550,000	1,558,703	0	(2,351)	0	0	1.875	1.712	JJ	12,162	29,063	08/31/2017	07/31/2022
912828-3F-5	US Treasury Note				1	2,359,348	96.7000	2,364,315	2,445,000	2,366,454	0	7,106	0	0	2.250	2.658	MN	7,143	55,013	02/06/2018	11/15/2027
912828-3N-8	US Treasury Note				1	693,109	99.2830	694,981	700,000	693,874	0	765	0	0	1.875	2.771	JD	36	6,563	11/15/2018	12/31/2019
912828-3W-8	US Treasury Note				1	5,128,432	100.6150	5,231,980	5,200,000	5,133,284	0	4,852	0	0	2.750	2.911	FA	54,014	71,500	04/30/2018	02/15/2028
912828-4N-7	US Treasury Note				1	2,332,559	101.6290	2,388,282	2,350,000	2,333,265	0	706	0	0	2.875	2.963	MN	8,772	33,781	07/31/2018	05/15/2028
912828-4V-9	US Treasury Bill				1	1,248,618	101.6370	1,290,790	1,270,000	1,249,228	0	610	0	0	2.875	3.071	FA	13,791	0	09/20/2018	08/15/2028
912828-D2-3	US Treasury Note				1	697,375	99.7220	698,054	700,000	699,325	0	1,950	0	0	1.625	1.921	AO	1,948	11,375	01/16/2018	04/30/2019
912828-D8-0	US Treasury Bill				1	594,516	99.3460	596,076	600,000	596,504	0	1,989	0	0	1.625	2.490	FA	3,313	4,875	08/08/2018	08/31/2019
912828-H5-2	US Treasury Note				1	689,309	98.5640	689,948	700,000	689,517	0	209	0	0	1.250	2.663	JJ	3,662	0	12/21/2018	01/31/2020
912828-ND-8	US Treasury Note	SD			1	1,414,563	101.2540	1,316,302	1,300,000	1,333,956	0	(24,335)	0	0	3.500	1.565	MN	5,907	45,500	08/14/2015	05/15/2020
912828-PC-8	US Treasury Note	SD			1	317,438	100.1910	300,573	300,000	307,386	0	(3,878)	0	0	2.625	1.288	MN	1,022	7,875	05/18/2016	11/15/2020
912828-PX-2	US Treasury Note	SD			1	107,250	102.3250	102,325	100,000	104,159	0	(1,911)	0	0	3.625	1.623	FA	1,369	3,625	05/16/2017	02/15/2021
912828-R3-6	US Treasury Note				1	16,157,500	93.4660	14,954,560	16,000,000	16,120,944	0	(15,398)	0	0	1.625	1.516	MN	33,757	260,000	08/04/2016	05/15/2026
912828-S2-7	US Treasury Note				1	8,380,071	96.7960	8,072,786	8,340,000	8,360,270	0	(7,973)	0	0	1.125	1.026	JD	259	93,825	06/30/2016	06/30/2021
912828-T5-9	US Treasury Note				1	344,121	98.7450	345,608	350,000	345,773	0	1,652	0	0	1.000	2.564	AO	750	1,750	09/07/2018	10/15/2019
912828-UQ-1	US Treasury Note				1	688,680	98.4700	689,290	700,000	688,838	0	158	0	0	1.250	2.654	FA	2,973	0	12/24/2018	02/29/2020
912828-W3-0	US Treasury Note				1	693,738	99.8000	698,600	700,000	699,061	0	5,323	0	0	1.125	1.970	FA	2,676	7,875	01/31/2018	02/28/2019
912828-W9-7	US Treasury Note				1	694,613	99.7160	698,012	700,000	698,928	0	4,315	0	0	1.250	1.882	MS	2,236	8,750	01/03/2018	03/31/2019
912828-XS-4	US Treasury Note				1	1,384,469	99.4920	1,392,888	1,400,000	1,394,462	0	9,993	0	0	1.250	2.227	MN	1,538	17,500	05/01/2018	05/31/2019
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						49,060,967	XXX	47,522,751	48,585,000	48,590,941	0	(41,599)	0	0	XXX	XXX	XXX	219,434	853,114	XXX	XXX
0599999. Total - U.S. Government Bonds						49,060,967	XXX	47,522,751	48,585,000	48,590,941	0	(41,599)	0	0	XXX	XXX	XXX	219,434	853,114	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
56052A-YV-2	MAINE ST GO Non Call				1FE	2,428,160	110.1910	2,203,820	2,000,000	2,249,918	0	(71,199)	0	0	5.000	1.250	JD	8,333	100,000	06/08/2016	06/01/2022
574193-LP-1	MARYLAND ST GO Non Call				1FE	1,159,130	112.4720	1,124,720	1,000,000	1,127,350	0	(29,216)	0	0	5.000	1.810	MS	16,667	50,000	11/28/2017	03/01/2023
677522-KU-7	OHIO ST GO Non Call				1FE	2,563,680	117.4210	2,348,420	2,000,000	2,403,873	0	(60,081)	0	0	5.000	1.630	MN	16,667	100,000	04/13/2016	05/01/2025
70914P-TR-3	PENNSYLVANIA ST GO Non Call				1FE	2,946,575	106.6400	2,666,000	2,500,000	2,644,709	0	(62,022)	0	0	5.000	2.340	AO	31,250	125,000	11/20/2013	04/01/2021
93974D-UF-3	WASHINGTON ST GO Cont Call			2	1FE	2,516,020	117.2820	2,345,640	2,000,000	2,377,102	0	(49,529)	0	0	5.000	2.091	JJ	50,000	100,000	02/17/2016	07/01/2027
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						11,613,565	XXX	10,688,600	9,500,000	10,802,952	0	(272,047)	0	0	XXX	XXX	XXX	122,917	475,000	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						11,613,565	XXX	10,688,600	9,500,000	10,802,952	0	(272,047)	0	0	XXX	XXX	XXX	122,917	475,000	XXX	XXX
180848-US-0	CLARK CNTY NV GO Non Call				1FE	3,298,025	112.9260	3,195,806	2,830,000	3,215,829	0	(81,518)	0	0	5.000	1.830	JJ	70,750	71,929	12/13/2017	07/01/2023
580818-GB-2	MCHENRY CNTY IL GO Non Call				1FE	1,962,675	108.5980	1,791,867	1,650,000	1,791,100	0	(43,818)	0	0	5.000	2.121	FA	34,375	82,500	11/26/2014	02/01/2022
613340-7B-8	MONTGOMERY CNTY GO Non Call				1FE	3,213,026	115.5890	3,126,682	2,705,000	3,133,058	0	(74,296)	0	0	5.000	1.910	JD	11,271	141,261	11/30/2017	06/01/2024
64966L-W2-3	NEW YORK NY GO Cont Call			2	1FE	3,569,700	116.4590	3,493,770	3,000,000	3,396,202	0	(54,103)	0	0	5.000	2.790	FA	62,500	150,000	09/03/2015	08/01/2027
64966M-AQ-2	NEW YORK NY GO Non Call				1FE	2,418,700	110.5620	2,211,240	2,000,000	2,248,543	0	(67,112)	0	0	5.000	1.431	FA	41,667	100,000	06/03/2016	08/01/2022
66702R-DQ-2	NORTHSIDE TX IND GO Bond Non Call				1FE	3,380,841	107.1970	2,980,077	2,780,000	2,972,908	0	(77,169)	0	0	5.000	2.040	JD	11,583	139,000	06/17/2013	06/01/2021
940157-RU-6	WASHINGTON MD SU GO Call			2	1FE	1,049,760	101.3440	1,013,440	1,000,000	1,014,368	0	(34,269)	0	0	5.000	1.510	JD	4,167	50,000	12/18/2017	06/01/2020
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						18,892,727	XXX	17,812,882	15,965,000	17,772,008	0	(432,285)	0	0	XXX	XXX	XXX	236,313	734,690	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						18,892,727	XXX	17,812,882	15,965,000	17,772,008	0	(432,285)	0	0	XXX	XXX	XXX	236,313	734,690	XXX	XXX
114894-VT-2	BROWARD CNTY FL Rev Bond Non Call				1FE	1,786,352	109.7060	1,662,046	1,515,000	1,667,857	0	(38,742)	0	0	5.000	2.181	AO	18,938	75,750	10/30/2015	10/01/2022
167593-TZ-5	CHICAGO IL O'HAR Rev Bond Non Call				1FE	1,262,207	108.7380	1,174,370	1,080,000	1,189,458	0	(35,387)	0	0	5.000	1.531	JJ	27,000	54,000	11/04/2016	01/01/2022
3135G0-Q2-2	FNMA Note Non Call				1	2,058,143	93.0450	2,019,077	2,170,000	2,075,153	0	10,958	0	0	1.875	2.499	MS	10,963	40,688	08/04/2017	09/24/2026
41422E-FP-3	HARRIS CNTY TX M Rev Bond Non Call				1FE	1,914,840	118.0750	1,771,125	1,500,000	1,805,085	0	(41,577)	0	0	5.000	1.820	MN	12,500	75,000	04/14/2016	11/01/2025
452252-HQ-5	ILLINOIS ST TOLL Rev Bond Non Call				1FE	3,535,440	105.7310	3,171,930	3,000,000	3,159,463	0	(80,733)	0	0	5.000	2.151	JD	12,500	150,000	01/29/2014	12/01/2020
45470R-CS-3	INDIANA ST FIN A Rev Bond Non Call				1FE	3,830,310	116.2820	3,488,460	3,000,000	3,605,415	0	(97,413)	0	0	5.000	1.430	JD	12,500	150,000	08/19/2016	12/01/2024
455057-XG-9	INDIANA ST Rev Bond Non Call				1FE	2,412,920	100.2590	2,005,180	2,000,000	2,005,004	0	(59,013)	0	0	5.000	2.000	FA	41,667	100,000	08/17/2011	02/01/2019
544445-GL-7	LOS ANGELES CA D Rev Bond Non Call				1FE	2,022,370	119.5600	2,068,388	1,730,000	2,019,988	0	(2,382)	0	0	5.000	2.940	MN	11,293	0	11/28/2018	05/15/2028
56682H-BL-2	MARICOPA CNTY AZ Rev Bond Non Call				1FE	1,621,378	105.8970	1,498,443	1,415,000	1,516,549	0	(49,758)	0	0	5.000	1.351	JJ	35,375	70,750	10/13/2016	01/01/2021

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
574218-PN-7	MARYLAND ST HLTH Rev Bond Non Call				1FE	2,522,100	107.7210	2,262,141	2,100,000	2,239,628	0	(53,701)	0	0	5.000	2.250	JJ	52,500	105,000	06/12/2013	07/01/2021
57583P-GR-4	MASSACHUSETTS ST Rev Bond Cont Call			2	1FE	1,373,520	104.6470	1,255,764	1,200,000	1,269,062	0	(46,946)	0	0	5.000	1.001	JD	2,667	60,000	09/30/2016	06/15/2021
57583U-Y2-8	MASSACHUSETTS ST Rev Bond Non Call				1FE	7,274,033	114.6950	6,686,719	5,830,000	6,707,021	0	(148,959)	0	0	5.000	2.090	JJ	145,750	291,500	01/22/2015	07/01/2024
575850-4X-7	MASSACHUSETTS HLTH & EDL Rev Bond Non Call				1FE	1,296,510	105.5760	1,055,760	1,000,000	1,038,469	0	(29,824)	0	0	6.250	3.080	AO	15,625	62,500	02/12/2009	04/01/2020
59259Y-PD-5	MET TRANSPRTN AU Rev Bond Non Call				1FE	2,115,628	105.6190	1,869,456	1,770,000	1,851,988	0	(42,345)	0	0	5.000	2.450	MN	11,308	88,500	04/18/2012	11/15/2020
59261A-JH-1	MET TRANSPRTN AU Rev Bond Non Call				1FE	2,345,760	107.9670	2,159,340	2,000,000	2,199,463	0	(67,596)	0	0	5.000	1.440	MN	12,778	100,000	10/19/2016	11/15/2021
59334P-FD-4	MIAMI-DADE CNTY Rev Bond Non Call				1FE	3,997,827	110.2550	3,737,645	3,390,000	3,702,089	0	(84,771)	0	0	5.000	2.250	JJ	84,750	169,500	05/14/2015	07/01/2022
59447P-NG-2	MICHIGAN ST FIN Rev Bond Cont Call			2	1FE	1,319,524	100.0000	1,110,000	1,110,000	1,110,000	0	(18,440)	0	0	5.000	1.650	JJ	27,750	55,500	07/18/2012	07/01/2021
64577B-KT-0	NEW JERSEY ST EC Rev Bond Cont Call			2	2FE	2,395,264	110.2910	2,542,208	2,305,000	2,368,680	0	(8,332)	0	0	5.000	4.502	JD	5,122	115,250	08/26/2015	06/15/2026
64986A-3C-3	NEW YORK ST ENVR Rev Bond Non Call				1FE	1,957,106	116.0890	1,880,642	1,620,000	1,811,165	0	(32,164)	0	0	5.000	2.661	JD	3,600	81,000	03/19/2014	06/15/2024
64990A-DR-3	NEW YORK ST DORM Rev Bond Non Call				1FE	5,575,500	116.9000	5,260,500	4,500,000	5,229,480	0	(108,685)	0	0	5.000	2.190	MS	66,250	225,000	09/23/2015	03/15/2025
64990E-Y4-3	NEW YORK ST DORM Rev Bond Non Call				1FE	3,637,020	116.5200	3,495,600	3,000,000	3,432,046	0	(63,697)	0	0	5.000	2.480	MS	44,167	150,000	09/02/2015	03/15/2025
66285W-PD-2	N TEX TWY AUTH-BABS Rev Bond Non Call				1FE	2,356,940	114.9780	2,299,560	2,000,000	2,241,345	0	(36,452)	0	0	5.000	2.801	JJ	50,000	100,000	09/11/2015	01/01/2025
67766W-VL-3	OHIO ST WTR DEV Rev Bond Non Call				1FE	6,655,495	108.9450	5,991,975	5,500,000	5,964,883	0	(153,395)	0	0	5.000	2.000	JD	22,917	275,000	04/23/2014	12/01/2021
717823-7Z-5	PHILADELPHIA PA Rev Bond Non Call				1FE	2,464,490	109.9320	2,253,606	2,050,000	2,309,629	0	(66,854)	0	0	5.000	1.511	AO	25,625	102,500	08/19/2016	10/01/2022
73358W-ZY-3	PORT AUTH OF NEW Rev Bond Non Call				1FE	4,599,511	115.6260	4,220,349	3,650,000	4,350,436	0	(96,233)	0	0	5.000	1.951	AO	45,625	182,500	05/06/2016	10/01/2025
795576-GX-9	SALT LAKE CITY U Rev Bond Non Call				1FE	3,398,460	117.0240	3,510,720	3,000,000	3,391,545	0	(6,915)	0	0	5.000	3.230	JJ	25,417	0	10/18/2018	07/01/2027
79625G-AG-8	SAN ANTONIO TX E Rev Bond Non Call				1FE	2,939,275	120.8210	3,020,525	2,500,000	2,933,879	0	(5,396)	0	0	5.000	2.821	FA	15,972	0	10/25/2018	02/01/2028
812643-GR-9	SEATTLE WA MUNI Rev Bond Cont Call			2	1FE	2,466,460	109.9470	2,198,940	2,000,000	2,173,563	0	(48,276)	0	0	5.000	2.341	JD	8,333	100,000	07/05/2012	06/01/2023
838810-DL-0	S MIAMI FL HLTH Rev Bond Non Call				1FE	1,316,992	111.9460	1,287,379	1,150,000	1,288,635	0	(28,057)	0	0	5.000	2.240	FA	21,722	36,257	12/15/2017	08/15/2023
915183-SH-1	UNIV OF UTAH UT Rev Bond Non Call				1FE	1,362,773	113.2470	1,302,341	1,150,000	1,255,022	0	(21,151)	0	0	5.000	2.860	FA	23,958	57,500	07/03/2013	08/01/2023
91802R-CL-1	UTILITY DEBT SEC Rev Bond Cont Call			2	1FE	1,845,968	118.0130	1,888,208	1,600,000	1,841,094	0	(4,874)	0	0	5.000	2.750	JD	3,556	40,000	10/30/2018	06/15/2028
92778V-FA-1	VIRGINIA ST CLG Rev Bond Non Call				1FE	3,952,200	109.4120	3,829,420	3,500,000	3,842,152	0	(106,939)	0	0	5.000	1.731	FA	72,917	106,944	12/13/2017	02/01/2022
928172-Q2-4	VIRGINIA ST PUBL Rev Bond Non Call				1FE	1,591,016	108.1030	1,459,391	1,350,000	1,480,838	0	(49,575)	0	0	5.000	1.181	FA	28,125	67,500	09/21/2016	08/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						91,203,332	XXX	85,437,208	76,685,000	85,076,084	0	(1,723,624)	0	0	XXX	XXX	XXX	999,170	3,288,139	XXX	XXX
31283K-4V-7	FHLMC Pool G11736 MBS			4	1	20,058	101.6520	18,942	18,634	18,857	0	(255)	0	0	5.000	2.823	MON	78	932	06/10/2010	04/01/2020
31287X-GH-3	FHLMC Pool C70200 MBS			4	1	416,237	112.9070	457,106	404,850	413,291	0	(260)	0	0	6.500	5.941	MON	2,193	26,315	09/02/2002	08/01/2032
3128M1-C7-2	FHLMC Pool G11994 MBS			4	1	18,488	101.7970	19,031	18,695	18,599	0	17	0	0	5.500	5.876	MON	86	1,028	08/14/2006	05/01/2021
3128M1-LC-1	FHLMC Pool G12223 MBS			4	1	22,078	101.2410	23,131	22,847	22,564	0	82	0	0	5.000	6.159	MON	95	1,142	07/25/2006	04/01/2021
3128M8-RV-8	FHLMC Pool G06500 MBS			4	1	1,208,410	102.8930	1,160,922	1,128,284	1,205,359	0	(1,579)	0	0	4.000	2.832	MON	3,761	45,131	06/07/2017	04/01/2041
3128MJ-VZ-0	FHLMC Pool G08631 MBS			4	1	933,906	97.9080	894,932	914,053	932,565	0	(525)	0	0	3.000	2.714	MON	2,285	27,422	04/07/2015	03/01/2045
3128PD-YY-0	FHLMC Pool J02527 MBS			4	1	17,735	102.4300	19,072	18,619	18,367	0	109	0	0	4.500	6.133	MON	70	838	08/01/2006	09/01/2020
3128PS-WT-0	FHLMC Pool J13358 MBS			4	1	69,908	100.5180	64,934	64,599	67,863	0	(519)	0	0	5.000	2.953	MON	269	3,230	05/17/2011	10/01/2025
3128PU-WF-5	FHLMC Pool J15146 MBS			4	1	33,636	101.8460	32,228	31,644	32,871	0	(190)	0	0	4.500	3.061	MON	119	1,424	05/16/2011	04/01/2026
3128PV-A4-2	FHLMC Pool J15427 MBS			4	1	26,217	102.9140	25,371	24,653	25,626	0	(161)	0	0	4.500	3.039	MON	92	1,109	05/17/2011	05/01/2026
31292L-YA-7	FHLMC Pool C04305 MBS			4	1	102,199	98.3200	96,357	98,003	101,750	0	(154)	0	0	3.000	2.437	MON	245	2,940	12/18/2012	11/01/2042
312945-SK-5	FHLMC Pool A96822 MBS			4	1	572,525	102.8920	556,886	541,234	571,488	0	(680)	0	0	4.000	3.017	MON	1,804	21,649	04/27/2017	02/01/2041
3132GV-JF-0	FHLMC Pool Q09862 MBS			4	1	240,513	100.7420	226,677	225,008	238,826	0	(574)	0	0	3.500	2.565	MON	656	7,875	09/04/2012	08/01/2042
3132HQ-M4-1	FHLMC Pool Q13979 MBS			4	1	185,157	98.2450	173,763	176,866	184,274	0	(300)	0	0	3.000	2.384	MON	442	5,306	12/17/2012	12/01/2042
3132QL-BR-3	FHLMC Pool Q30047 MBS			4	1	175,899	100.6510	171,007	169,900	175,589	0	(124)	0	0	3.500	2.979	MON	496	5,946	12/09/2015	11/01/2044
3132WG-VL-8	FHLMC Pool Q43318 MBS			4	1	864,769	97.7220	809,101	827,964	863,260	0	(725)	0	0	3.000	2.427	MON	2,070	24,839	09/08/2016	09/01/2046
31371L-JY-6	FNMA Pool 255079 MBS			4	1	618	101.6720	639	629	626	0	1	0	0	5.000	5.430	MON	3	31	02/05/2007	02/01/2019
31374T-VR-7	FNMA Pool 323824 MBS			4	1	1,587	108.0160	1,695	1,569	1,579	0	(1)	0	0	8.000	7.762	MON	10	126	10/26/1999	05/01/2029
31378X-RG-3	FNMA Pool 411887 MBS			4	1	895	107.6570	953	885	889	0	(1)	0	0	8.000	7.760	MON	6	71	10/26/1999	09/01/2027
3138A2-BQ-1	FNMA Pool AH0946 MBS			4	1	157,070	102.8250	153,657	149,435	156,327	0	(256)	0	0	4.000	3.177	MON	498	5,977	06/11/2013	12/01/2040
3138A6-Y2-0	FNMA Pool AH5228 MBS			4	1	110,082	101.3630	106,170	104,743	107,905	0	(457)	0	0	3.500	2.360	MON	306	3,666	09/15/2011	01/01/2026
3138AW-EN-9	FNMA Pool AJ4640 MBS			4	1	217,078	102.8260	211,481	205,669	216,014	0	(374)	0	0	4.000	3.132	MON	686	8,227	06/10/2013	10/01/2041
3138E1-MQ-7	FNMA Pool AJ8466 MBS			4	1	1,086,494	104.2810	1,038,119	995,499	1,081,595	0	(2,041)	0	0	4.500	2.919	MON	3,733	44,797	10/19/2015	12/01/2041
3138EE-7J-2	FNMA Pool AK9896 MBS			4	1	573,266	100.7800	541,446	537,253	569,285	0	(1,375)	0	0	3.500	2.579	MON	1,567	18,804	09/04/2012	07/01/2042
3138EM-Y3-9	FNMA Pool AL5229 MBS			4	1	363,950	106.1150	347,885	327,837	362,524	0	(789)	0	0	5.000	3.002	MON	1,366	16,392	07/30/2015	01/01/2044
3138EN-LE-7	FNMA Pool AL5724 MBS			4	1	657,886	104.1250	629,723	604,779	655,667	0	(898)	0	0	4.500	2.986	MON	2,268	27,215	01/14/2016	10/01/2044
3138EN-QA-0	FNMA Pool FN AI5848 MBS			4	1	747,053	102.6800	747,280	727,778	746,835	0	(218)	0	0	4.000	3.539	MON	2,426	7,278	09/06/2018	09/01/2044
3138EQ-K8-4	FNMA Pool AL7518 MBS			4	1	307,006	100.4710	289,117	287,762	306,245	0	(416)	0	0	3.500	2.566	MON	839	10,072	07/21/2016	10/01/2045
3138EQ-MU-3	FNMA Pool AL7570 MBS			4	1	1,254,868	102.8230	1,205,707	1,172,602	1,251,942	0	(1,477)	0	0	4.000	2.856	MON	3,909	46,904	06/07/2017	07/01/2042
3138ER-FX-3	FNMA Pool AL9181 MBS			4	1	1,784,130	97.7450	1,683,151	1,721,977	1,781,542	0	(1,176)	0	0	3.000	2.529	MON	4,305	51,659	11/04/2016	10/01/2046
3138M4-E3-2	FNMA Pool AP1053 MBS			4	1	668,954	100.7810	631,731	626,838	664,319	0	(1,588)	0	0	3.500	2.574	MON	1,828	21,939	09/04/2012	07/01/2042

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138M4-TC-6	FNMA Pool AP1446 MBS			4	1	165,916	100.7810	156,294	155,084	164,738	0	(409)	0	0	3.500	2.535	MON	452	5,428	09/05/2012	08/01/2042
3138M9-3C-3	FNMA Pool AP6194 MBS			4	1	182,726	100.7810	171,704	170,374	181,365	0	(466)	0	0	3.500	2.509	MON	497	5,963	09/05/2012	08/01/2042
3138MN-5P-1	FNMA Pool AQ7153 MBS			4	1	850,062	98.3190	810,940	824,802	848,661	0	(673)	0	0	3.000	2.560	MON	2,062	24,744	05/16/2016	01/01/2043
3138MS-A4-1	FNMA Pool AQ9926 MBS			4	1	132,188	98.2590	123,500	125,688	131,496	0	(245)	0	0	3.000	2.306	MON	314	3,771	12/17/2012	12/01/2042
3138NW-XS-3	FNMA Pool AR0688 MBS			4	1	37,141	98.2800	34,769	35,378	36,948	0	(66)	0	0	3.000	2.345	MON	88	1,061	12/17/2012	12/01/2042
3138WB-EL-5	FNMA Pool AS1938 MBS			4	1	952,715	106.1970	905,880	853,018	948,063	0	(2,099)	0	0	5.000	2.906	MON	3,554	42,651	05/15/2015	03/01/2044
3138WF-HS-8	FNMA Pool AS5640 MBS			4	1	1,266,324	100.1920	1,210,143	1,207,820	1,263,735	0	(1,386)	0	0	3.500	2.821	MON	3,523	42,274	03/23/2016	08/01/2045
3138WG-YP-3	FNMA Pool AS7017 MBS			4	1	784,983	100.3060	746,114	743,840	783,013	0	(816)	0	0	3.500	2.749	MON	2,170	26,034	05/02/2016	04/01/2046
3138X9-WS-4	FNMA Pool AU9656 MBS			4	1	413,785	104.1280	397,224	381,478	412,346	0	(622)	0	0	4.500	2.966	MON	1,431	17,167	11/13/2015	09/01/2043
3138YA-FD-2	FNMA Pool AX8263 MBS			4	1	543,197	102.1370	520,944	510,044	541,664	0	(727)	0	0	4.000	2.962	MON	1,700	20,402	07/28/2015	12/01/2044
3138YK-M7-5	FNMA Pool AY5781 MBS			4	1	1,022,369	102.0920	979,190	959,126	1,019,137	0	(1,180)	0	0	4.000	2.939	MON	3,197	38,365	07/07/2015	05/01/2045
3138YN-MS-3	FNMA Pool AY8468 MBS			4	1	1,125,392	102.4410	1,080,602	1,054,849	1,121,883	0	(1,269)	0	0	4.000	2.975	MON	3,516	42,194	11/05/2015	08/01/2045
3138YR-RW-0	FNMA Pool AZ0500 MBS			4	1	499,980	98.0660	469,897	479,166	498,983	0	(450)	0	0	3.000	2.422	MON	1,198	14,375	08/05/2016	06/01/2045
3138YV-4G-1	FNMA Pool AZ4422 MBS			4	1	683,289	102.0670	658,132	644,802	681,371	0	(751)	0	0	4.000	3.059	MON	2,149	25,792	07/13/2015	07/01/2045
31402C-4M-1	FNMA Pool 725428 MBS			4	1	297	101.6720	284	279	279	0	(3)	0	0	5.000	3.068	MON	1	14	11/04/2009	03/01/2019
31402W-LT-3	FNMA Pool 740238 MBS			4	1	31,180	107.3020	32,054	29,873	30,868	0	(35)	0	0	6.000	5.111	MON	149	1,792	02/09/2004	09/01/2033
31404V-GC-6	FNMA Pool 779695 MBS			4	1	6,957	99.9600	7,019	7,022	6,993	0	6	0	0	5.500	5.716	MON	32	386	08/14/2006	07/01/2019
31406B-A8-3	FNMA Pool 804731 MBS			4	1	176,090	108.7380	184,001	169,215	174,714	0	(133)	0	0	6.000	5.162	MON	846	10,153	01/21/2005	01/01/2035
31406C-VA-3	FNMA Pool 806209 MBS			4	1	152,688	108.7560	159,647	146,793	151,497	0	(114)	0	0	6.000	5.178	MON	734	8,808	01/24/2005	01/01/2035
31406E-SC-9	FNMA Pool 807915 MBS			4	1	19,429	101.8490	20,433	20,062	19,881	0	78	0	0	4.500	5.533	MON	75	903	10/04/2006	04/01/2020
31406F-S8-5	FNMA Pool 808843 MBS			4	1	126,724	108.7590	132,484	121,813	125,737	0	(88)	0	0	6.000	5.170	MON	609	7,309	01/21/2005	01/01/2035
31406L-HM-3	FNMA Pool 813036 MBS			4	1	26,481	101.8490	27,849	27,344	27,106	0	107	0	0	4.500	5.530	MON	103	1,230	10/04/2006	03/01/2020
31406W-7B-4	FNMA Pool 822690 MBS			4	1	8,163	101.8490	8,706	8,548	8,446	0	49	0	0	4.500	6.012	MON	32	385	07/31/2006	04/01/2020
31407H-2C-9	FNMA Pool 831571 MBS			4	1	55,037	108.9340	60,838	55,848	55,121	0	10	0	0	6.000	6.305	MON	279	3,351	07/11/2006	07/01/2036
31407N-FK-4	FNMA Pool 835470 MBS			4	1	21,562	101.9550	22,709	22,274	22,030	0	80	0	0	5.000	6.049	MON	93	1,114	07/24/2006	09/01/2020
31407S-GA-4	FNMA Pool 839093 MBS			4	1	20,434	101.7430	21,504	21,136	20,890	0	77	0	0	5.000	6.099	MON	88	1,057	07/25/2006	10/01/2020
3140E4-JU-2	FNMA Pool BA0274 MBS			4	1	646,645	100.3160	619,642	617,690	645,097	0	(602)	0	0	3.500	2.820	MON	1,802	21,619	10/06/2015	10/01/2045
3140F5-DT-7	FNMA Pool BC9113 MBS			4	1	586,473	100.3970	549,959	547,786	584,880	0	(760)	0	0	3.500	2.545	MON	1,598	19,173	08/12/2016	05/01/2046
3140F9-RX-5	FNMA Pool BD2301 MBS			4	1	1,282,694	97.5090	1,199,574	1,230,217	1,280,311	0	(1,061)	0	0	3.000	2.442	MON	3,076	36,906	08/05/2016	06/01/2046
3140FM-U4-6	FNMA Pool BE2402 MBS			4	1	1,461,874	100.3420	1,408,341	1,403,540	1,460,162	0	(835)	0	0	3.500	2.893	MON	4,094	49,124	06/07/2017	11/01/2046
3140FP-6R-5	FNMA Pool BE4479 MBS			4	1	1,429,619	100.2420	1,376,715	1,373,395	1,427,976	0	(800)	0	0	3.500	2.902	MON	4,006	48,069	06/07/2017	12/01/2046
3140FU-YU-6	FNMA Pool BE8822 MBS			4	1	1,233,778	100.3320	1,196,554	1,192,596	1,232,713	0	(642)	0	0	3.500	3.024	MON	3,478	41,741	07/14/2017	07/01/2047
3140H1-WJ-5	FNMA Pool BJ0648 MBS			4	1	1,057,437	100.0080	1,055,950	1,055,869	1,057,375	0	(62)	0	0	3.500	3.473	MON	3,080	24,637	04/06/2018	03/01/2048
31416B-RB-6	FNMA Pool 995182 MBS			4	1	3,068	100.1770	2,810	2,805	2,853	0	(47)	0	0	5.500	2.677	MON	13	154	10/20/2010	06/01/2020
31416X-GJ-3	FNMA Pool AB2000 MBS			4	1	430,080	104.7450	412,934	394,230	427,998	0	(867)	0	0	4.500	2.916	MON	1,478	17,740	10/19/2015	01/01/2041
31417G-TY-2	FNMA Pool AB9566 MBS			4	1	1,562,648	98.3150	1,499,306	1,525,000	1,559,680	0	(1,148)	0	0	3.000	2.656	MON	3,813	45,750	01/07/2015	06/01/2043
99652M-BL-7	Home Mac Mortgage Series 85-6 CMO (Written Off)			4	1	0	0.0000	0	111,491	0	0	0	0	0	10.300	0.000	JAJO	0	0	01/06/2005	01/01/2016
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						31,838,097	XXX	30,602,860	30,381,403	31,750,453	0	(34,853)	0	0	XXX	XXX	XXX	93,841	1,091,920	XXX	XXX
312905-DQ-2	FHLMC FHR 1050 HZ Z Accrual RMBS			4	1	23,979	102.2340	24,477	23,942	23,881	0	(2)	0	0	7.000	7.086	MON	140	1,676	01/15/2001	04/15/2021
313603-JJ-2	FNMA FNR 1989-90 E RMBS PAC			4	1	819	101.3430	823	812	808	0	0	0	0	8.700	8.720	MON	6	71	02/13/1995	12/25/2019
3136AN-GF-8	FNMA FNR 2015-22 HT RMBS			4	1	529,980	100.1580	509,865	509,061	521,571	0	(802)	0	0	3.000	2.481	MON	1,273	15,272	04/09/2015	04/25/2045
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						554,778	XXX	535,165	533,815	546,260	0	(804)	0	0	XXX	XXX	XXX	1,419	17,019	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						123,596,207	XXX	116,575,233	107,600,218	117,372,797	0	(1,759,281)	0	0	XXX	XXX	XXX	1,094,430	4,397,078	XXX	XXX
00108W-AG-5	AEP TEXAS Corp Note Call Prv Plc			1	1FE	767,459	100.4000	773,080	770,000	767,601	0	142	0	0	3.950	3.990	JD	2,535	16,390	05/14/2018	06/01/2028
00138C-AF-5	AIG GLOBAL FUNDI Corp Note Non Call Prv Plc				1FE	302,104	99.2590	302,740	305,000	302,752	0	649	0	0	1.950	2.897	AO	1,206	2,974	10/04/2018	10/18/2019
00206R-CL-4	AT&T INC Corp Note Call MW			2	2FE	635,157	98.7180	636,731	645,000	641,690	0	2,139	0	0	2.450	2.803	JD	44	15,803	11/09/2015	06/30/2020
00206R-DC-3	AT&T INC Corp Note Call MW			2	2FE	1,170,047	101.7650	1,119,415	1,100,000	1,147,116	0	(8,478)	0	0	4.450	3.509	AO	12,238	48,950	03/17/2016	04/01/2024
00287Y-AT-6	ABBVIE INC Corp Note Call MW			2	2FE	778,516	99.0690	762,831	770,000	773,935	0	(2,988)	0	0	2.500	2.095	MN	2,513	19,250	06/13/2017	05/14/2020
00912X-AL-8	AIR LEASE CORP Corp Note Call MW			2	2FE	90,905	99.9910	89,992	90,000	90,000	0	(905)	0	0	3.375	2.265	JJ	1,401	3,038	01/08/2018	01/15/2019
015271-AF-6	ALEXANDRIA REAL Corp Note Call MW			2	2FE	898,137	99.2320	893,088	900,000	899,626	0	351	0	0	2.750	2.791	JJ	11,413	24,750	07/09/2014	01/15/2020
0258M0-DK-2	AMERICAN EXPRESS Corp Note Non Call				1FE	298,728	99.8390	299,517	300,000	299,747	0	1,019	0	0	2.125	2.532	MS	1,824	6,375	02/22/2018	03/18/2019
0258M0-DQ-9	AMERICAN EXPRESS Corp Note Non Call				1FE	257,607	99.9800	255,949	256,000	256,557	0	(876)	0	0	3.106	1.459	FMAN	1,038	6,408	10/18/2017	08/15/2019
0258M0-EJ-4	AMERICAN EXPRESS Corp Note Call			2	1FE	150,000	100.0000	150,000	150,000	150,000	0	0	0	0	2.912	1.502	FMAN	691	3,517	04/27/2017	05/03/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02665W-BE-0	AMERICAN HONDA F Corp Note MW			2	1FE	443,126	99.2660	447,690	451,000	447,353	0	4,227	0	0	1.200	2.748	JJ	2,541	2,706	05/15/2018	07/12/2019
02665W-CG-4	AMERICAN HONDA F Corp Note Non Call				1FE	145,000	99.6750	144,529	145,000	145,000	0	0	0	0	3.048	2.433	MJSD	184	1,568	07/11/2018	06/16/2020
026874-CU-9	AMER INTL GROUP Corp Note MW 50BP			2	2FE	627,097	103.8280	591,820	570,000	612,315	0	(11,706)	0	0	4.875	2.589	JD	2,316	27,788	09/21/2017	06/01/2022
037833-BZ-2	APPLE INC Corp Note Call MW			2	1FE	812,775	92.5670	754,421	815,000	813,262	0	206	0	0	2.450	2.481	FA	8,153	19,968	07/28/2016	08/04/2026
037833-DH-0	APPLE INC Corp Note MW			2	1FE	399,804	99.1970	396,788	400,000	399,914	0	97	0	0	1.800	1.825	MN	960	7,200	11/06/2017	11/13/2019
040555-CR-3	ARIZONA PUB SERV Corp Note Call MW			2	1FE	241,575	99.5230	242,836	244,000	242,125	0	551	0	0	2.200	2.957	JJ	2,475	0	09/06/2018	01/15/2020
05565E-AF-2	BMW US CAP LLC Corp Note Call MW Prv Plc			2	1FE	618,444	97.0200	601,524	620,000	619,272	0	309	0	0	2.000	2.053	AO	2,756	12,400	04/04/2016	04/11/2021
05565E-AN-5	BMW US CAP LLC Corp Note Non Call Prv Plc				1FE	250,795	99.9680	249,920	250,000	250,226	0	(312)	0	0	3.198	1.249	MJSD	333	6,398	02/28/2017	09/13/2019
05565E-AQ-8	BMW US CAP LLC Corp Note Non Call Prv Plc				1FE	217,734	99.4950	217,894	219,000	217,770	0	35	0	0	2.788	3.237	JAJO	1,425	0	12/17/2018	04/06/2020
06050T-MH-2	BANK OF AMERICA Corp Note Call			2	1FE	717,000	99.6630	714,584	717,000	717,000	0	0	0	0	2.957	2.561	FMAN	2,002	4,693	08/22/2018	08/28/2020
06051G-FF-1	BANK OF AMER CRP Corp Note Non Call				1FE	1,075,512	100.6180	1,031,335	1,025,000	1,056,161	0	(5,346)	0	0	4.000	3.363	AO	10,250	41,000	03/12/2015	04/01/2024
06051G-FM-6	BANK OF AMER CRP Corp Note Non Call				2FE	505,575	97.5320	487,660	500,000	503,665	0	(528)	0	0	4.000	3.863	JJ	8,833	20,000	02/23/2015	01/22/2025
06051G-GB-9	BANK OF AMER CRP Corp Note Call MW			2	1FE	480,000	98.2130	471,422	480,000	480,000	0	0	0	0	2.151	2.151	MN	1,491	10,325	11/04/2016	11/09/2020
06051G-GR-4	BANK OF AMER CRP Corp Note Call MW			2	1FE	785,021	94.9880	736,157	775,000	783,889	0	(877)	0	0	3.593	3.437	JJ	12,376	27,846	09/01/2017	07/21/2028
06406H-CR-8	BANK OF NY MELLO Corp Note Call			2	1FE	115,916	99.8840	114,867	115,000	115,059	0	(631)	0	0	2.200	1.642	MS	822	2,530	08/17/2017	03/04/2019
06406H-CY-3	BANK OF NY MELLO Corp Note Non Call				1FE	705,213	100.1650	701,155	700,000	701,470	0	(2,050)	0	0	3.251	1.138	MJSD	1,328	18,078	02/28/2017	09/11/2019
07330N-AS-4	BRANCH BKG & TR Corp Note Call			2	1FE	450,000	99.7010	448,655	450,000	450,000	0	0	0	0	2.958	1.701	MJSD	1,072	10,157	12/05/2017	06/01/2020
084664-CP-4	BERKSHIRE HATH Corp Note Non Call				1FE	500,000	100.0010	500,005	500,000	500,000	0	0	0	0	2.670	1.265	JAJO	3,041	11,067	01/05/2017	01/11/2019
097023-BX-2	BOEING CO Corp Note Call MW			2	1FE	914,598	98.1290	917,506	935,000	916,089	0	1,491	0	0	3.250	3.510	MS	10,129	15,869	02/21/2018	03/01/2028
12189L-AM-3	BURLINGTON NORTH Corp Note Call MW 20BP			2	1FE	781,037	99.3340	769,839	775,000	779,132	0	(968)	0	0	3.000	2.857	MS	6,846	23,250	12/21/2016	03/15/2023
126650-BZ-2	CVS HEALTH CORP Corp Note Call MW 20BP			2	2FE	1,817,470	96.3230	1,753,079	1,820,000	1,818,928	0	256	0	0	2.750	2.766	JD	4,171	50,050	11/26/2012	12/01/2022
126650-CX-6	CVS HEALTH CORP Corp Note Call MW			2	2FE	907,065	98.1030	902,548	920,000	907,935	0	870	0	0	4.300	4.475	MS	10,549	21,538	03/06/2018	03/25/2028
126650-DA-5	CVS HEALTH CORP Corp Note MW			2	2FE	349,014	99.8180	349,363	350,000	349,128	0	114	0	0	3.125	3.340	MS	3,403	0	11/05/2018	03/09/2020
126650-DB-3	CVS HEALTH CORP Corp Note Non Call				2FE	159,000	99.8350	158,738	159,000	159,000	0	0	0	0	3.397	2.687	MJSD	330	3,493	03/06/2018	03/09/2020
140420-NH-9	CAPITAL ONE BANK Corp Note Non Call				2FE	645,115	99.9740	645,832	646,000	645,900	0	785	0	0	2.250	2.384	FA	5,572	14,535	01/25/2018	02/13/2019
14042E-4A-5	COF-CALL07/18 Corp Note Call			2	2FE	747,233	99.4100	745,575	750,000	749,607	0	572	0	0	2.400	2.479	MS	5,800	18,000	09/02/2014	09/05/2019
141781-BG-8	CARGILL INC Note Non Call Prv Plc				1FE	664,175	99.8990	664,328	665,000	664,304	0	129	0	0	3.250	3.277	MS	7,204	10,806	02/26/2018	03/01/2023
14912L-6Z-9	CATERPILLAR FINL Corp Note Non Call				1FE	270,447	100.1750	269,471	269,000	269,574	0	(540)	0	0	2.924	1.460	JAJO	1,814	6,660	05/16/2017	01/10/2020
14913Q-2D-0	CATERPILLAR FINL Corp Note Non Call				1FE	300,000	99.8270	299,481	300,000	300,000	0	0	0	0	2.836	1.607	FMAN	780	6,571	11/27/2017	11/29/2019
14913Q-2P-3	CATERPILLAR FINL Corp Note Non Call				1FE	95,000	99.3570	94,389	95,000	95,000	0	0	0	0	3.019	2.597	MJSD	199	624	09/04/2018	09/07/2021
166764-BS-8	CHEVRON CORP Corp Note MW Call			1	1FE	137,000	99.8060	136,734	137,000	137,000	0	0	0	0	1.686	1.686	FA	789	2,310	02/28/2017	02/28/2019
172967-GL-9	CITIGROUP INC Corp Note Non Call				2FE	508,791	98.5240	502,472	510,000	509,451	0	121	0	0	3.375	3.403	MS	5,738	17,213	02/14/2013	03/01/2023
172967-KX-8	CITIGROUP INC Corp Note Call			2	2FE	777,427	100.1050	760,798	760,000	775,578	0	(1,849)	0	0	4.168	3.145	MJSD	2,552	14,608	07/10/2018	09/01/2023
172967-LD-1	CITIGROUP INC Corp Note Call MW			2	2FE	500,000	96.2890	481,445	500,000	500,000	0	0	0	0	3.887	3.887	JJ	9,232	19,435	01/04/2017	01/10/2028
172967-LG-4	CITIGROUP INC Corp Note Call MW			2	2FE	598,200	97.0310	582,186	600,000	598,774	0	348	0	0	2.750	2.815	AO	3,025	16,500	05/03/2017	04/25/2022
17325F-AF-5	CITIBANK NA Corp Note Call			2	1FE	399,992	99.1770	396,708	400,000	399,997	0	4	0	0	1.850	1.851	MS	2,117	7,400	09/13/2017	09/18/2019
17325F-AG-3	CITIBANK NA Corp Note Non Call				1FE	400,000	99.8680	399,472	400,000	400,000	0	0	0	0	3.061	1.581	MJSD	476	9,624	09/13/2017	09/18/2019
17401Q-AD-3	CITIZENS BANK NA Corp Note Call			2	2FE	252,288	99.9090	249,773	250,000	250,192	0	(1,580)	0	0	2.500	1.855	MS	1,858	6,250	08/28/2017	03/14/2019
20030N-BR-1	COMCAST CORP Corp Note Call MW			2	1FE	1,090,020	97.3780	1,041,945	1,070,000	1,082,361	0	(2,843)	0	0	2.750	2.451	MS	9,808	29,425	03/22/2016	03/01/2023
20030N-CS-8	COMCAST CORP Corp Note Call MW			2	1FE	519,360	101.3170	526,848	520,000	519,381	0	20	0	0	3.950	3.970	AO	4,907	0	10/02/2018	10/15/2025
20030N-CV-1	COMCAST CORP Corp Note Non Call				1FE	78,000	99.5630	77,659	78,000	78,000	0	0	0	0	2.726	2.726	JAJO	522	0	10/02/2018	10/01/2020
209111-FR-9	CONSOLIDATED EDI Corp Note Non Call				1FE	355,000	99.0490	351,624	355,000	355,000	0	0	0	0	3.222	2.735	MJSD	159	4,973	06/21/2018	06/25/2021
224044-CG-0	COXENT-CALL09/17 Corp Note Call MW Prv Plc			2	2FE	154,738	92.4620	143,316	155,000	154,791	0	23	0	0	3.350	3.370	MS	1,529	5,193	09/08/2016	09/15/2026
224044-CJ-4	COXENT-CALL09/17 Corp Note Call MW Prv Plc			2	2FE	467,753	92.4160	434,355	470,000	468,025	0	194	0	0	3.500	3.557	FA	6,214	16,816	07/24/2017	08/15/2027
233331-AT-4	DTE ENERGY CO Corp Note Call MW			2	2FE	102,989	98.9970	102,957	104,000	103,095	0	106	0	0	2.400	3.375	JD	208	1,248	11/20/2018	12/01/2019
233851-CF-9	DAIMLER FINANCE Corp Note MW Prv Plc			2	1FE	562,202	99.0230	564,431	570,000	566,296	0	4,094	0	0	1.500	2.790	JJ	4,180	4,275	06/01/2018	07/05/2019
24422E-TD-1	JOHN DEERE CAP Corp Note Non Call				1FE	450,000	100.0060	450,027	450,000	450,000	0	0	0	0	2.978	1.190	JAJO	3,127	11,389	01/05/2016	01/08/2019
24422E-UF-4	JOHN DEERE CAP Corp Note Non Call				1FE	352,000	99.9940	351,979	352,000	352,000	0	0	0	0	2.590	2.563	JAJO	2,127	3,099	06/04/2018	01/07/2020
25389J-AS-5	DIGITAL REALTY Corp Note Call MW			2	2FE	890,373	95.6250	889,313	930,000	895,767	0	5,394	0	0	2.750	3.730	FA	10,656	12,788	04/17/2018	02/01/2023
25466A-AK-7	DISCOVER BANK Corp Note Call			2	2FE	714,936	97.4220	696,567	715,000	714,946	0	11	0	0	3.350	3.352	FA	9,648	11,976	01/31/2018	02/06/2023
25468P-DA-1	WALT DISNEY CO Corp Note MW			2	1FE	497,955	99.6130	498,065	500,000	499,375	0	1,420	0	0	1.850	2.157	MN	797	9,250	01/18/2018	05/30/2019
25468P-DM-5	WALT DISNEY CO Corp Note MW			2	1FE	660,805	89.0770	601,270	675,000	664,029	0	1,323	0	0	1.850	2.083	JJ	5,238	12,488	07/07/2016	07/30/2026
25746U-CJ-6	DOMINION RES Corp Note Call MW			2	2FE	614,121	96.1430	591,279	615,000	614,530	0	173	0	0	2.000	2.030	FA	4,647	12,300	08/04/2016	08/15/2021
26078J-AG-5	DOWDUPONT Corp Note Non Call				2FE	58,000	99.9730	57,984	58,000	58,000	0	0	0	0	3.326	3.326	FMAN	187	0	11/14/2018	11/15/2020
26441Y-AZ-0	DUKE REALTY Corp Note CALL			2	2FE	952,090	95.3140	953,140	1,000,000	955,659	0	3,569	0	0	3.250	3.939	JD	90	32,500	04/17/2018	06/30/2026
26444H-AB-7	DUKE ENERGY FLA Corp Note MW			2	1FE	171,414	98.9240	172,128	174,000	171,929	0	515	0	0	1.850	3.023	JJ	1,484	0	09/25/2018	01/15/2020
26875P-AL-5	EOG RESOURCES Corp Note Call MW			2	1FE	1,597,504	99.0470	1,584,752	1,600,000	1,599,455	0	426	0	0	2.450	2.478	AO	9,800	39,200	03/18/2014	04/01/2020

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26884A-BG-7	ERP OPERATING LP Corp Note Call MW			2	1FE	409,270	95.9370	393,342	410,000	409,359	0	64	0	0	3.250	3.271	FA	5,552	13,251	07/31/2017	08/01/2027
26884A-BJ-1	ERP OPERATING LP Corp Note Call MW			2	1FE	472,160	97.3960	462,631	475,000	472,386	0	226	0	0	3.500	3.571	MS	5,542	9,421	02/01/2018	03/01/2028
26884L-AE-9	EQT CORP Corp Note Call MW			2	2FE	832,812	94.9000	792,415	835,000	833,326	0	415	0	0	3.000	3.057	AO	6,263	24,841	09/27/2017	10/01/2022
278865-AL-4	ECOLAB INC Corp Note MW			2	1FE	530,838	102.8050	508,885	495,000	513,352	0	(5,896)	0	0	4.350	3.020	JD	1,376	21,533	12/08/2015	12/08/2021
29379V-AF-0	ENTERPRISE PRODU Corp Note MW			2	2FE	157,091	101.8860	156,904	154,000	156,819	0	(272)	0	0	5.250	3.507	JJ	3,391	0	11/26/2018	01/31/2020
29379V-BL-6	ENTERPRISE PRODU Corp Note Call MW			1	2FE	474,084	99.7830	449,024	450,000	471,059	0	(2,313)	0	0	3.950	3.270	FA	6,715	17,775	09/05/2017	02/15/2027
29379V-BP-7	ENTERPRISE PRODU Corp Note MW			2	2FE	329,822	98.9490	326,532	330,000	329,872	0	51	0	0	2.800	2.819	FA	3,491	4,620	02/01/2018	02/15/2021
29717P-AP-2	ESSEX PORTFOLIO Corp Note Call MW			2	2FE	1,371,521	97.3680	1,338,810	1,375,000	1,372,706	0	323	0	0	3.500	3.530	AO	12,031	48,125	03/10/2015	04/01/2025
30040W-AC-2	EVERSOURCE ENERG Corp Note Call MW			2	2FE	419,412	97.9040	411,197	420,000	419,616	0	113	0	0	2.750	2.780	MS	3,401	11,550	03/02/2017	03/15/2022
316773-CT-5	FIFTH THIRD BANK Corp Note Call			2	2FE	664,792	99.4360	656,278	660,000	661,567	0	(1,078)	0	0	2.875	2.702	JJ	8,117	18,975	11/24/2015	07/27/2020
31677Q-BF-5	FIFTH THIRD BANK Corp Note Call			2	1FE	376,182	99.8770	372,541	373,000	373,251	0	(2,016)	0	0	2.300	1.749	MS	2,526	8,579	07/12/2017	03/15/2019
34528F-AD-0	Ford Credit Auto FORDO 2018-A A3 ABS			4	1FE	1,536,739	100.1730	1,537,656	1,535,000	1,536,373	0	(366)	0	0	3.030	2.990	MON	2,067	19,379	07/19/2018	11/15/2022
345397-YS-6	FORD MOTOR CRED Corp Note Non Call				2FE	800,000	96.2320	769,856	800,000	800,000	0	0	0	0	2.343	2.343	MN	3,072	18,744	10/30/2017	11/02/2020
369550-BB-3	GENERAL DYNAMICS Corp Note Non Call				1FE	603,470	99.8870	601,320	602,000	603,324	0	(146)	0	0	2.908	2.372	FMAN	2,383	4,851	11/02/2018	05/11/2020
37045X-AN-6	GEN MOTORS FIN Corp Note MW			2	2FE	257,556	99.9970	255,992	256,000	256,752	0	(804)	0	0	3.500	2.931	JJ	4,256	4,480	06/01/2018	07/10/2019
37045X-BV-7	GEN MOTORS FIN Corp Note MW			2	2FE	777,488	98.4710	763,150	775,000	776,112	0	(845)	0	0	2.650	2.535	AO	4,450	20,538	05/03/2017	04/13/2020
375558-BP-7	GILEAD SCIENCES Corp Note Non Call				1FE	410,000	99.9810	409,922	410,000	410,000	0	0	0	0	3.012	1.545	MJSD	412	9,746	09/14/2017	03/20/2019
378272-AH-1	GLENCORE FDG LLC Corp Note MW Prv Plc			2	2FE	1,434,874	99.4730	1,392,622	1,400,000	1,421,171	0	(3,469)	0	0	4.625	4.304	AO	11,151	64,750	10/02/2014	04/29/2024
38014B-AB-5	GM Financial Aut GMALT 2018-1 A2A			4	1FE	244,751	99.7310	244,121	244,779	244,764	0	13	0	0	2.390	2.409	MON	179	4,843	02/13/2018	04/20/2020
38141G-GQ-1	GOLDMAN SACHS GP Corp Note Non Call				1FE	818,856	103.8420	747,662	720,000	761,579	0	(15,363)	0	0	5.250	2.902	JJ	16,170	37,800	02/10/2015	07/27/2021
38141G-WB-6	GOLDMAN SACHS GP Corp Note Call MW			2	1FE	462,002	94.2110	428,660	455,000	460,852	0	(714)	0	0	3.850	3.642	JJ	7,542	17,518	05/02/2017	01/26/2027
38141G-WU-4	GOLDMAN SACHS GP Corp Note Non Call				1FE	774,117	96.7010	749,433	775,000	774,223	0	106	0	0	3.427	3.106	FMAN	2,877	12,161	06/04/2018	02/23/2023
38143U-8H-7	GOLDMAN SACHS GP Corp Note Call			2	1FE	686,589	94.7560	615,914	650,000	678,132	0	(3,607)	0	0	3.750	3.050	FA	8,531	24,375	08/04/2016	02/25/2026
40414L-AG-4	HCP, Inc. Corp Note MW 30BP			2	2FE	786,112	97.6110	780,888	800,000	793,036	0	1,797	0	0	3.150	3.410	FA	10,500	25,200	12/11/2014	08/01/2022
40414L-AH-2	HCP, Inc. Corp Note Call MW			2	2FE	299,943	99.3020	300,885	303,000	300,174	0	231	0	0	2.625	3.509	FA	3,314	0	11/27/2018	02/01/2020
40428H-PN-6	HSBC USA INC Corp Note Non Call				1FE	339,297	99.3770	339,869	342,000	340,219	0	922	0	0	2.375	2.990	MN	1,083	4,039	07/17/2018	11/13/2019
40434C-AC-9	HSBC USA INC Corp Note Non Call				1FE	145,492	99.6070	145,426	146,000	145,815	0	323	0	0	2.250	2.507	JD	64	3,267	02/13/2018	06/23/2019
437076-BN-1	HOME DEPOT INC Corp Note Call MW			2	1FE	939,670	90.1590	861,018	955,000	942,887	0	1,420	0	0	2.125	2.306	MS	5,975	20,294	09/12/2016	09/15/2026
44932H-AJ-2	IBM CREDIT CORP Corp Note Non Call				1FE	350,000	99.7710	349,199	350,000	350,000	0	0	0	0	3.177	3.177	FMAN	988	0	11/27/2018	11/30/2020
458140-BA-7	INTEL CORP Corp Note Non Call				1FE	300,000	99.6820	299,046	300,000	300,000	0	0	0	0	2.698	1.262	FMAN	1,102	6,280	05/08/2017	05/11/2020
459745-GF-6	INTL LEASE FIN Corp Note Non Call				2FE	424,813	107.6050	376,618	350,000	384,592	0	(16,948)	0	0	8.250	3.002	JD	1,283	28,875	07/27/2016	12/15/2020
459745-GL-3	INTL LEASE FIN Corp Note Non Call				2FE	146,293	100.4140	135,559	135,000	136,118	0	(4,468)	0	0	5.875	2.483	AO	1,983	7,931	09/06/2016	04/01/2019
46625H-RV-4	JPMORGAN CHASE Corp Note MW Call			1	1FE	786,952	92.4960	739,968	800,000	788,639	0	1,276	0	0	2.950	3.158	AO	5,900	23,600	09/05/2017	10/01/2026
46849L-SZ-5	JACKSON NAT LIFE Corp Note Non Call Prv Plc				1FE	400,000	99.6920	398,768	400,000	400,000	0	0	0	0	2.809	2.666	JAJO	1,998	5,449	04/23/2018	04/27/2020
478160-BW-3	JOHNSON&JOHNSON Corp Note Non Call				1FE	150,000	100.0160	150,024	150,000	150,000	0	0	0	0	3.008	0.905	MJSD	363	3,497	02/25/2016	03/01/2019
48128B-AC-5	JPMORGAN CHASE Corp Note Call			2	1FE	941,913	99.1030	921,658	930,000	937,683	0	(2,313)	0	0	3.436	1.750	JAJO	6,924	27,651	03/02/2017	01/15/2023
49456B-AF-8	KINDER MORGAN Corp Note Call MW			2	2FE	219,881	99.6410	209,246	210,000	218,144	0	(1,165)	0	0	4.300	3.591	JD	753	9,030	06/26/2017	06/01/2025
49456B-AP-6	KINDER MORGAN Corp Note Call MW			2	2FE	607,694	98.3580	599,984	610,000	607,852	0	158	0	0	4.300	4.347	MS	8,743	13,115	02/22/2018	03/01/2028
50077L-AH-9	KRAFT HEINZ FOOD Corp Note MW Call				2FE	666,270	99.1530	659,367	665,000	665,514	0	(331)	0	0	2.800	2.747	JJ	9,258	18,620	08/19/2016	07/02/2020
50077L-AS-5	KRAFT HEINZ FOOD Corp Note Call MW			2	2FE	309,389	99.8320	309,479	310,000	309,450	0	61	0	0	4.000	4.044	JD	551	6,200	06/04/2018	06/15/2023
534187-BE-8	LNC-CALL03/18 Corp Note MW			2	2FE	1,068,288	97.3640	1,041,795	1,070,000	1,068,875	0	161	0	0	3.350	3.369	MS	11,152	35,845	03/04/2015	03/09/2025
56585A-AG-7	MARATHON PETRO Corp Note Call MW			2	2FE	912,646	97.4200	906,006	930,000	918,486	0	1,773	0	0	3.625	3.869	MS	9,926	33,713	07/23/2015	09/15/2024
571748-BB-7	MARSH & MCLENNAN Corp Note Call MW			2	1FE	284,610	98.0810	279,531	285,000	284,757	0	74	0	0	2.750	2.779	JJ	3,287	7,838	01/09/2017	01/30/2022
58942H-AC-5	MERCY HEALTH Corp Note MW			2	1FE	370,000	102.1820	378,073	370,000	370,000	0	0	0	0	4.302	4.302	JJ	619	0	12/10/2018	07/01/2028
59156R-BQ-0	MET-CALL08/18 Corp Note Call MW			2	1FE	608,738	98.7950	582,891	590,000	605,369	0	(2,056)	0	0	3.600	3.161	MN	2,832	21,240	05/02/2017	11/13/2025
59217G-BF-5	MET LIFE GLOB Corp Note Non Call Prv Plc				1FE	359,413	99.8330	355,405	356,000	356,570	0	(2,076)	0	0	2.300	1.707	AO	1,842	8,188	08/14/2017	04/10/2019
59217G-CQ-0	MET LIFE GLOB Corp Note Non Call PRV PLC				1FE	200,000	99.3470	198,694	200,000	200,000	0	0	0	0	3.030	2.510	MJSD	403	1,375	08/30/2018	09/07/2020
61744Y-AG-3	MORGAN STANLEY Corp Note Call			2	1FE	792,808	98.5800	768,924	780,000	791,655	0	(1,154)	0	0	3.811	3.219	FMAN	4,459	14,245	07/10/2018	05/08/2024
61744Y-AN-8	MORGAN STANLEY Corp Note MW			1	1FE	598,650	97.7090	586,254	600,000	598,888	0	238	0	0	3.125	3.174	JJ	8,229	9,375	01/18/2018	01/23/2023
61746B-DM-5	MORGAN STANLEY Corp Note Non Call				1FE	403,772	99.9600	399,840	400,000	400,158	0	(2,505)	0	0	2.500	1.864	JJ	4,361	10,000	07/17/2017	01/24/2019
61746B-EE-2	MORGAN STANLEY Corp Note Call			2	1FE	667,339	99.7010	658,027	660,000	664,018	0	(1,826)	0	0	3.649	1.915	JAJO	4,750	21,083	03/03/2017	01/20/2022
61747Y-CG-8	MORGAN STANLEY Corp Note MW			2	1FE	261,503	101.5270	253,818	250,000	254,122	0	(7,380)	0	0	7.300	2.717	MN	2,433	18,250	05/02/2018	05/13/2019
61761J-3R-8	MORGAN STANLEY Corp Note MW			2	1FE	794,560	92.3900	739,120	800,000	795,730	0	491	0	0	3.125	3.205	JJ	10,694	25,000	07/20/2016	07/27/2026
63743H-EP-3	NATL RURAL UTIL Corp Note Non Call				1FE	698,000	99.9740	697,819	698,000	698,000	0	0	0	0	2.608	1.350	JAJO	4,450	15,034	04/06/2017	04/05/2019
63946C-AD-0	NBCUNIVERSAL ENT Corp Note MW 120BP Prv Plc			2	1FE	397,248	99.6860	398,744	400,000	399,217	0	1,969	0	0	1.974	2.668	AO	1,667	7,896	04/09/2018	04/15/2019
641423-BY-3	NEVADA POWER CO Corp Note MW 50BP			2	1FE	353,025	100.8360	327,717	325,000	325,755	0	(3,649)	0	0	7.125	5.938	MS	6,818	23,156	07/09/2009	03/15/2019
64952W-CQ-4	NEW YORK LIFE GL Corp Note Non Call Prv Plc				1FE	567,659	99.7800	566,750	568,000	567,784	0	125	0	0	2.678	2.004	JAJO	3,549	10,323	04/02/2018	04/09/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64952W-CZ-4	NEW YORK LIFE GL Corp Note Non Call PRV PLC				1FE	69,857	99.8980	69,929	70,000	69,862	0	5	0	0	2.912	2.991	FA	317	0	11/26/2018	08/06/2021
654740-AQ-2	NISSAN MOTOR ACC Corp Note Non Call Prv Plc				1FE	291,000	99.7660	290,319	291,000	291,000	0	0	0	0	3.299	1.372	MJSD	507	7,677	09/07/2016	09/13/2019
654740-AR-0	NISSAN MOTOR ACC Corp Note MW Prv Plc			2	1FE	171,962	98.5230	172,415	175,000	173,298	0	1,336	0	0	1.550	2.974	MS	814	1,356	06/11/2018	09/13/2019
681919-AY-2	OMNICOM GROUP Corp Note MW			2	2FE	149,249	101.6210	146,334	144,000	146,564	0	(2,685)	0	0	6.250	2.889	JJ	4,150	4,500	06/01/2018	07/15/2019
68389X-BS-3	ORACLE CORP Corp Note Call MW			2	1FE	474,250	97.4580	462,926	475,000	474,363	0	100	0	0	2.950	2.975	MN	1,790	14,246	11/07/2017	11/15/2024
693304-AU-1	PECO ENERGY CO Corp Note Call MW			2	1FE	594,833	96.3720	573,413	595,000	594,908	0	33	0	0	1.700	1.706	MS	2,978	10,115	09/14/2016	09/15/2021
693475-AP-0	PNC FINANCIAL Corp Note Call			2	1FE	543,958	99.2560	521,094	525,000	536,654	0	(1,996)	0	0	3.900	3.434	AO	3,526	20,475	02/23/2015	04/29/2024
69353R-EV-6	PNC BANK NA Corp Note Call			2	1FE	286,057	99.8280	284,510	285,000	285,061	0	(732)	0	0	1.950	1.681	MS	1,806	5,558	08/22/2017	03/04/2019
69353R-FD-5	PNC BANK NA Corp Note Non Call				1FE	500,000	99.8050	499,025	500,000	500,000	0	0	0	0	3.000	1.538	FMAN	1,792	11,892	05/16/2017	05/19/2020
69371R-P6-7	PACCAR FINL CORP Corp Note Non Call				1FE	638,000	99.4590	634,548	638,000	638,000	0	0	0	0	2.818	2.818	FMAN	2,447	0	11/07/2018	11/13/2020
718546-AR-5	PHILLIPS 66 Note Call			1	2FE	814,185	96.8400	789,246	815,000	814,253	0	68	0	0	3.900	3.912	MS	9,359	17,129	02/26/2018	03/15/2028
718549-AF-5	PHILLIPS 66 PTNR Corp Note Call			2	2FE	620,752	92.5860	578,663	625,000	621,098	0	333	0	0	3.750	3.831	MS	7,813	20,703	01/24/2018	03/01/2028
74256L-AQ-2	PRINCIPAL LFE II Corp Note Non Call Prv Plc				1FE	691,673	98.8610	694,004	702,000	692,585	0	912	0	0	2.200	3.289	AO	3,561	0	11/28/2018	04/08/2020
74256L-AY-5	PRINCIPAL LFE II Corp Note Non Call Prv Plc				1FE	223,348	98.9590	223,647	226,000	223,658	0	311	0	0	2.150	3.186	JJ	2,308	0	11/13/2018	01/10/2020
74274T-AA-8	PRIVATE EXPT FDG Corp Note Non Call Prv Plc				1FE	249,965	99.2380	248,095	250,000	249,983	0	17	0	0	2.100	2.107	JD	175	5,250	12/14/2017	12/19/2019
74340X-BH-3	PROLOGIS LP Corp Note Call MW			2	1FE	720,070	102.0680	739,993	725,000	720,249	0	179	0	0	3.875	3.957	MS	8,272	6,633	06/11/2018	09/15/2028
74368C-AF-1	PROTECTIVE LIFE Corp Note Non Call Prv Plc				1FE	147,848	98.9060	148,359	150,000	148,014	0	166	0	0	2.262	3.337	AO	782	0	11/20/2018	04/08/2020
74368C-AL-8	PROTECTIVE LIFE Corp Note Non Call Prv Plc				1FE	150,000	99.2460	148,869	150,000	150,000	0	0	0	0	3.333	2.856	MJSD	56	2,197	06/21/2018	06/28/2021
75951A-AB-4	REL STAN LIFE II Corp Note Non Call Prv Plc				1FE	119,762	99.0480	119,848	121,000	119,882	0	120	0	0	2.500	3.413	JJ	1,395	0	11/19/2018	01/15/2020
808513-AV-7	CHARLES SCHWAB Corp Note Call			2	1FE	575,000	99.6160	572,792	575,000	575,000	0	0	0	0	2.966	2.651	FMAN	1,942	7,718	05/17/2018	05/21/2021
816851-AK-5	SEMPRA ENERGY Corp Note MW			2	2FE	183,932	100.6690	166,104	165,000	166,587	0	(12,886)	0	0	9.800	1.862	FA	6,109	16,170	08/22/2017	02/15/2019
816851-BE-8	SEMPRA ENERGY Corp Note MW			2	2FE	349,524	98.6690	345,342	350,000	349,747	0	223	0	0	2.400	2.468	FA	3,500	4,643	01/09/2018	02/01/2020
8426EP-AA-6	SOUTHERN CO GAS Corp Note Call MW			2	2FE	814,364	95.4170	777,649	815,000	814,565	0	85	0	0	2.450	2.462	AO	4,992	19,968	09/08/2016	10/01/2023
857477-AW-3	STATE STREET CRP Corp Note Non Call				1FE	823,845	93.7760	773,652	825,000	824,119	0	107	0	0	2.650	2.666	MN	2,551	21,863	05/16/2016	05/19/2026
86765B-AN-9	SUNOCO LOGISTICS Corp Note Call MW			2	2FE	311,664	97.1220	305,934	315,000	311,962	0	298	0	0	4.250	4.458	AO	3,347	6,694	06/12/2018	04/01/2024
887317-BA-2	TIME WARNER INC Corp Note Call MW			2	2FE	662,389	89.5970	582,381	650,000	659,665	0	(1,181)	0	0	2.950	2.724	JJ	8,842	19,175	08/05/2016	07/15/2026
89236T-DJ-1	TOYOTA MTR CRED Corp Note Non Call				1FE	300,000	100.0810	300,243	300,000	300,000	0	0	0	0	2.885	1.322	JAJO	1,803	7,251	10/13/2016	10/18/2019
89236T-EJ-0	TOYOTA MTR CRED Corp Note Non Call				1FE	238,787	99.0600	236,753	239,000	238,890	0	102	0	0	2.200	2.246	JJ	2,498	2,614	01/08/2018	01/10/2020
90131H-AN-5	21ST CENTURY FOX Corp Note MW			2	2FE	290,750	100.5770	251,443	250,000	251,775	0	(10,778)	0	0	6.900	2.490	MS	5,750	17,250	04/06/2015	03/01/2019
90320W-AA-1	UPMC Health System Corp Note MW 30BP			2	1FE	565,000	102.3740	578,413	565,000	565,000	0	0	0	0	3.853	3.853	JD	968	21,769	11/23/2011	12/15/2021
90327Q-CZ-0	USAA CAP CORP Corp Note Non Call Prv Plc				1FE	250,000	100.0000	250,000	250,000	250,000	0	0	0	0	2.771	1.264	FMAN	1,174	5,562	01/30/2017	02/01/2019
90331H-NC-3	US BANK NA OHIO Corp Note Call			2	1FE	250,659	99.9350	249,838	250,000	250,260	0	(228)	0	0	2.807	1.266	JAJO	1,345	5,758	04/18/2017	01/24/2020
90331H-NE-9	US BANK NA OHIO Corp Note Call			2	1FE	500,000	99.9370	499,685	500,000	500,000	0	0	0	0	2.839	1.342	FMAN	1,420	11,018	05/25/2017	05/24/2019
90331H-NJ-8	US BANK NA OHIO Corp Note Call			2	1FE	399,820	99.3690	397,476	400,000	399,904	0	84	0	0	2.350	2.373	JJ	4,126	4,700	01/18/2018	01/23/2020
90331H-NW-9	US BANK NA OHIO Corp Note Call			2	1FE	250,000	99.7830	249,458	250,000	250,000	0	0	0	0	2.737	2.592	JAJO	1,312	1,656	07/19/2018	07/24/2020
90520E-AF-8	UNION BANK NA Corp Note Call			2	1FE	505,292	99.6850	506,400	508,000	507,109	0	1,816	0	0	2.250	2.765	MN	1,746	11,430	04/12/2018	05/06/2019
91159H-HN-3	US BANCORP Corp Note Call			2	1FE	1,022,460	91.3410	940,812	1,030,000	1,024,136	0	698	0	0	2.375	2.458	JJ	10,804	24,463	07/19/2016	07/22/2026
913017-CR-8	UNITED TECH CORP Corp Note Call MW			1	2FE	795,000	92.5820	736,027	795,000	795,000	0	0	0	0	3.125	3.125	MN	3,934	24,844	05/01/2017	05/04/2027
92277G-AG-2	VENTAS REALTY LP Corp Note Call MW			2	2FE	421,313	99.3660	387,527	390,000	413,947	0	(3,120)	0	0	4.125	3.115	JJ	7,418	16,088	07/28/2016	01/15/2026
92277G-AM-9	VENTAS REALTY LP Corp Note Call MW			2	2FE	461,433	97.1570	451,780	465,000	461,690	0	257	0	0	4.000	4.094	MS	6,200	9,713	02/13/2018	03/01/2028
92343V-ER-1	VERIZON COMM INC Corp Note MW			2	2FE	1,246,000	100.6700	1,254,348	1,246,000	1,246,000	0	0	0	0	4.329	4.329	MS	28,468	0	10/22/2018	09/21/2028
931142-DP-5	WALMART INC Corp Note Call MW			2	1FE	307,812	100.3560	301,068	300,000	305,809	0	(1,051)	0	0	3.300	2.886	AO	1,898	9,900	01/19/2017	04/22/2024
931142-EH-2	WALMART INC Corp Note Non Call				1FE	416,000	99.7380	414,910	416,000	416,000	0	0	0	0	3.054	2.576	MJSD	278	5,371	06/20/2018	06/23/2021
959802-AT-6	WESTERN UNION CO Corp Note MW			2	2FE	58,269	99.9630	57,979	58,000	58,089	0	(180)	0	0	3.350	2.948	MN	210	1,943	03/09/2018	05/22/2019
976656-CC-0	WISC ELEC POWER Corp Note MW			2	1FE	302,220	101.1880	301,540	298,000	301,373	0	(847)	0	0	4.250	3.036	JD	563	6,333	10/01/2018	12/15/2019
98389B-AS-9	XCEL ENERGY INC Corp Note Call MW			2	2FE	929,740	98.5190	916,227	930,000	929,883	0	51	0	0	2.400	2.406	MS	6,572	22,320	03/03/2016	03/15/2021
06367T-PX-2	BANK OF MONTREAL Corp Note Non Call		A		1FE	783,643	99.0660	772,715	780,000	781,408	0	(1,463)	0	0	2.100	1.906	JD	865	16,423	06/14/2017	12/12/2019
06367V-HL-2	BANK OF MONTREAL Corp Note Non Call		A		1FE	555,236	99.9620	549,791	550,000	550,228	0	(3,477)	0	0	2.375	1.734	JJ	5,660	13,063	07/18/2017	01/25/2019
064159-LG-9	BANK NOVA SCOTIA Corp Note Non Call		A		1FE	938,214	99.8710	938,787	940,000	938,617	0	403	0	0	3.125	3.192	AO	5,793	14,688	04/17/2018	04/20/2021
15135U-AD-1	CENOVUS ENERGY Corp Note MW 35BP		A	2	2FE	446,062	101.8100	391,577	384,615	393,387	0	(10,908)	0	0	5.700	2.743	AO	4,628	21,923	11/20/2013	10/15/2019
31429K-AC-7	CAISS DESJARDINS Corp Note Non Call Prv Plc		A		1FE	200,000	99.5760	199,152	200,000	200,000	0	0	0	0	2.850	1.708	JAJO	998	4,636	10/24/2017	10/30/2020
448055-AK-9	HUSKY ENERGY INC Corp Note Call MW		A	2	2FE	498,955	99.0730	495,365	500,000	499,410	0	98	0	0	4.000	4.025	AO	4,222	20,000	03/12/2014	04/15/2024
63307A-2D-6	NATL BANK CANADA Corp Note Non Call		A		1FE	349,482	100.1570	350,550	350,000	349,814	0	171	0	0	3.049	1.673	JAJO	2,253	9,026	01/12/2017	01/17/2020
78012K-C6-2	ROYAL BK CANADA Corp Note Non Call		A		1FE	787,025	98.9720	776,930	785,000	785,897	0	(753)	0	0	2.125	2.025	MS	5,514	16,681	06/21/2017	03/02/2020
78013X-RJ-9	ROYAL BK CANADA Corp Note Non Call		A		1FE	330,000	99.8200	329,406	330,000	330,000	0	0	0	0	2.769	2.647	JAJO	1,802	2,150	07/23/2018	07/22/2020
05565Q-DL-9	BP CAPITAL PLC Corp Note Call MW		D	2	1FE	589,965	97.9700	578,023	590,000	589,998	0	0	0	0	3.224	3.224	AO	4,069	19,022	02/08/2017	04/14/2024
05578D-AN-2	BPCE Corp Note Non Call		D		1FE	398,660	99.7890	399,156	400,000	399,476	0	816	0	0	2.500	2.747	JJ	4,611	5,000	02/22/2018	07/15/2019

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes: 3 Code	Codes: 4 Foreign	Codes: 5 Bond Char	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value: 8 Rate Used to Obtain Fair Value	Fair Value: 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value: 13 Current Year's (Amortization) Accretion	Change in Book/Adjusted Carrying Value: 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value: 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest: 16 Rate of	Interest: 17 Effective Rate of	Interest: 18 When Paid	Interest: 19 Admitted Amount Due and Accrued	Interest: 20 Amount Received During Year	Dates: 21 Acquired	Dates: 22 Stated Contractual Maturity Date
05578D-AR-3	BPCE Corp Note Non Call		D		1FE	360,204	98.7260	360,350	365,000	360,921	0	717	0	0	2.250	3.321	JJ	3,513	0	10/19/2018	01/27/2020
064255-BP-6	BK TOKYO-MIT UFJ Corp Note Non Call Prv Plc		D		1FE	394,748	99.0560	396,224	400,000	395,636	0	888	0	0	2.300	3.255	MS	2,964	0	10/03/2018	03/05/2020
06675F-AP-2	BANQ FED CRD MUT Corp Note Non Call Prv Plc		D		1FE	700,000	99.6800	697,760	700,000	700,000	0	0	0	0	1.900	1.900	MS	3,436	13,300	09/20/2017	03/28/2019
25156P-AN-3	DEUTSCHE TEL FIN Corp Note MW		D	2	2FE	515,695	101.3770	506,885	500,000	507,781	0	(7,914)	0	0	6.000	2.956	JJ	14,417	15,000	06/14/2018	07/08/2019
377373-AF-2	GLAXOSMITHKLINE Corp Note MW		D	2	1FE	501,155	99.3490	496,745	500,000	500,940	0	(215)	0	0	2.964	2.624	FMAN	1,976	6,814	05/31/2018	05/14/2021
404280-BV-0	HSBC HOLDINGS Corp Note Call		D		1FE	450,000	98.7150	444,218	450,000	450,000	0	0	0	0	3.426	2.990	MJSD	856	3,395	09/05/2018	09/11/2021
539439-AP-4	LLOYDS BK GR PLC Corp Note Call		D	2	1FE	315,000	94.6400	298,116	315,000	315,000	0	0	0	0	2.907	2.907	MN	1,374	9,157	10/31/2017	11/07/2023
53944V-AQ-2	LLOYDS BANK PLC Corp Note Non Call		D		1FE	338,000	99.0250	334,705	338,000	338,000	0	0	0	0	3.079	2.853	FMAN	1,590	4,885	05/01/2018	05/07/2021
53944Y-AC-7	LLOYDS BK GR PLC Corp Note Non Call		D		1FE	617,886	96.8020	600,172	620,000	618,682	0	409	0	0	3.000	3.074	JJ	8,783	18,600	01/04/2017	01/11/2022
55608J-AC-2	MACQUARIE GROUP Corp Note Non Call Prv Plc		D		2FE	258,403	102.6670	256,668	250,000	256,759	0	(1,644)	0	0	6.000	3.321	JJ	6,958	0	09/26/2018	01/14/2020
55608P-AH-7	MACQUARIE BK LTD Corp Note Non Call Prv Plc		D		1FE	250,363	99.7080	249,270	250,000	250,125	0	(238)	0	0	2.600	2.494	JD	126	6,500	01/19/2018	06/24/2019
606822-AU-8	MITSUB UFJ FIN Corp Note Non Call		D		1FE	975,000	100.0370	975,361	975,000	975,000	0	0	0	0	3.777	3.777	MS	12,173	18,413	02/26/2018	03/02/2025
63254A-AM-0	NATL AUS BANK/NY Corp Note Non Call		D		1FE	602,202	99.9710	599,826	600,000	600,053	0	(1,493)	0	0	2.000	1.748	JJ	5,567	12,000	07/18/2017	01/14/2019
6325C0-DP-3	NATL AUSTRALIABK Corp Note Non Call Prv Plc		D		1FE	305,000	99.9760	304,927	305,000	305,000	0	0	0	0	3.187	1.682	FMAN	1,053	7,780	05/16/2017	05/22/2020
65557C-AX-1	NORDEA BANK AB Corp Note Non Call Prv Plc		D		1FE	368,728	98.4870	370,311	376,000	369,649	0	921	0	0	2.125	3.363	MN	710	3,995	10/15/2018	05/29/2020
830505-AV-5	SKANDINAV ENSKIL Corp Note Non Call		D		1FE	519,957	98.9650	520,556	526,000	521,331	0	1,374	0	0	2.300	3.065	MS	3,697	6,049	08/22/2018	03/11/2020
865622-CH-5	SUMITOMO MITSUI Corp Note Non Call		D		1FE	269,000	98.9080	266,063	269,000	269,000	0	0	0	0	2.092	2.092	AO	1,141	5,627	10/11/2017	10/18/2019
865622-CJ-1	SUMITOMO MITSUI Corp Note Non Call		D		1FE	500,000	99.2680	496,340	500,000	500,000	0	0	0	0	2.514	2.514	JJ	5,726	6,285	01/09/2018	01/17/2020
865622-CN-2	SUMITOMO MITSUI Corp Note Non Call		D		1FE	300,000	99.3610	298,083	300,000	300,000	0	0	0	0	2.806	2.806	JAJO	1,801	0	10/10/2018	10/16/2020
92857W-BN-9	VODAFONE GROUP Corp Note Non Call		D		2FE	730,000	97.6150	712,590	730,000	730,000	0	0	0	0	3.426	3.338	JAJO	5,350	9,347	05/23/2018	01/16/2024
961214-DJ-9	WESTPAC BANKING Corp Note Non Call		D		1FE	179,388	98.9320	180,056	182,000	179,685	0	296	0	0	2.150	3.259	MS	1,250	0	11/05/2018	03/06/2020
961214-DX-8	WESTPAC BANKING Corp Note Non Call		D		1FE	251,468	100.0750	252,189	252,000	251,540	0	72	0	0	3.050	3.187	MN	982	3,843	10/15/2018	05/15/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						104,216,244	XXX	101,957,143	103,641,394	103,847,114	0	(131,547)	0	0	XXX	XXX	XXX	818,397	2,453,846	XXX	XXX
17326F-AA-5	CITIGROUP COMMER CGCMT 2017-C4 A1 CMBS			4	1FM	681,472	98.3720	670,386	681,480	681,325	0	(155)	0	0	2.121	2.106	MON	1,205	14,454	10/19/2017	10/12/2050
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						681,472	XXX	670,386	681,480	681,325	0	(155)	0	0	XXX	XXX	XXX	1,205	14,454	XXX	XXX
02005A-GU-6	ALLY MASTER OWNE AMOT 2018-2 A ABS			4	1FE	1,462,852	100.6870	1,470,030	1,460,000	1,462,407	0	(444)	0	0	3.290	3.232	MON	2,135	20,014	07/31/2018	05/15/2023
02005A-GZ-5	ALLY MASTER OWNE AMOT 2018-3 A ABS			4	1FE	2,005,000	99.6950	1,998,885	2,005,000	2,005,000	0	0	0	0	2.775	2.791	MON	2,318	17,413	08/07/2018	07/15/2022
02007E-AB-4	Ally Auto Receiv ALLYA 2017-3 A2 ABS			4	1FE	41,691	99.9130	41,657	41,694	41,694	0	2	0	0	1.530	1.537	MON	28	638	05/16/2017	03/16/2020
02007F-AB-1	Ally Auto Receiv ALLYA 2017-4 A2 ABS			4	1FE	118,228	99.8220	118,018	118,229	118,229	0	2	0	0	1.590	1.594	MON	84	1,880	08/15/2017	04/15/2020
02587A-AJ-3	AMERICAN EXPRESS AMXCA 2017-1 A ABS			4	1FE	246,455	98.8420	247,105	250,000	247,100	0	645	0	0	1.930	2.986	MON	214	1,206	09/26/2018	09/15/2022
03065D-AF-4	AmeriCredit Auto AMCAR 2016-3 C ABS			4	1FE	2,069,826	98.4740	2,038,412	2,070,000	2,069,873	0	15	0	0	2.240	2.252	MON	2,962	46,368	08/02/2016	04/08/2022
03065F-AF-9	AmeriCredit Auto AMCAR 2017-1 C ABS			4	1FE	674,855	99.1160	669,033	675,000	674,920	0	39	0	0	2.710	2.731	MON	661	18,293	02/13/2017	08/18/2022
03065G-AB-6	AmeriCredit Auto AMCAR 2017-2 A2A ABS			4	1FE	17,850	99.8910	17,831	17,850	17,850	0	0	0	0	1.650	1.658	MON	11	295	05/09/2017	09/18/2020
03065H-AB-4	AmeriCredit Auto AMCAR 2017-3 A2A ABS			4	1FE	76,068	99.6610	75,817	76,075	76,073	0	3	0	0	1.690	1.700	MON	46	1,286	08/08/2017	12/18/2020
03065M-AF-4	AmeriCredit Auto AMCAR 2015-4 C ABS			4	1FE	1,429,734	99.8280	1,427,540	1,430,000	1,429,892	0	33	0	0	2.880	2.901	MON	2,631	41,184	11/03/2015	07/08/2021
03065V-AE-7	AmeriCredit Auto AMCAR 2016-1 B ABS			4	1FE	1,208,156	99.8150	1,197,780	1,200,000	1,201,246	0	(4,203)	0	0	2.300	1.917	MON	1,763	27,600	06/08/2017	03/08/2021
03066F-AC-5	AmeriCredit Auto AMCAR 2017-4 A2A ABS			4	1FE	74,000	99.6570	73,749	74,003	74,002	0	1	0	0	1.830	1.839	MON	49	1,354	11/07/2017	05/18/2021
03066H-AB-3	AmeriCredit Auto AMCAR 18-1 A2A ABS			4	1FE	89,254	99.8350	89,109	89,256	89,254	0	0	0	0	2.710	2.726	MON	87	1,377	05/15/2018	07/19/2021
03066L-AB-4	AmeriCredit Auto AMCAR 2018-2 A2A ABS			4	1FE	2,808,775	99.8180	2,803,888	2,809,000	2,808,817	0	42	0	0	2.860	2.881	MON	2,901	27,449	08/08/2018	11/18/2021
055657-AC-4	BMW Vehicle Leas BMWLT 2017-1 A3 ABS			4	1FE	235,214	99.6320	235,915	236,787	236,259	0	1,045	0	0	1.980	2.641	MON	143	3,516	04/03/2018	05/20/2020
05584P-AB-3	BMW Vehicle Leas BMWLT 2017-2 A2A ABS			4	1FE	38,904	99.7570	38,813	38,908	38,906	0	1	0	0	1.800	1.812	MON	21	700	10/17/2017	02/20/2020
064229-AB-3	BANK OF THE WEST BWSTA 2017-1 A2 ABS Prv Plc			4	1FE	69,913	99.5940	69,636	69,920	69,918	0	4	0	0	1.780	1.792	MON	55	1,245	10/03/2017	02/15/2021
12636W-AB-2	CNH Equipment Tr CNH 2017-A A2 ABS			4	1FE	67,828	99.9000	67,762	67,830	67,830	0	2	0	0	1.640	1.646	MON	49	1,112	03/15/2017	07/15/2020
12637B-AB-7	CNH Equipment Tr CNH 2017-B A2A ABS			4	1FE	40,593	99.7000	40,476	40,598	40,597	0	2	0	0	1.590	1.601	MON	29	646	07/18/2017	11/16/2020
12652V-AC-1	CNH 2018-A B CNH 2018-A A3 ABS			4	1FE	1,549,667	100.4110	1,556,371	1,550,000	1,549,724	0	57	0	0	3.120	3.147	MON	2,149	27,135	05/16/2018	07/17/2023
13057D-AC-0	California Repub CRART 2017-1 A3 ABS			4	1FE	214,042	99.6710	214,528	215,236	214,946	0	904	0	0	1.900	2.601	MON	182	2,726	05/01/2018	03/15/2021
13057F-AB-7	California Repub CRART 2018-1 A2 ABS			4	1FE	216,981	99.8290	216,629	217,000	216,990	0	9	0	0	2.860	2.885	MON	276	2,879	06/20/2018	03/15/2021
13974M-AC-0	Capital Auto Rec AFIN 2016-2 A3 ABS			4	1FE	44,817	99.9940	44,994	44,996	44,976	0	158	0	0	1.460	1.931	MON	20	547	03/07/2018	06/22/2020
13976C-AB-2	Capital Auto Rec AFIN 2018-2 A2 ABS Prv Plc			4	1FE	332,978	99.9600	332,867	333,000	332,980	0	2	0	0	3.020	3.044	MON	307	1,397	10/23/2018	02/22/2021
14313F-AD-1	CarMax Auto Owne CARMX 2018-3 A3 ABS			4	1FE	1,559,787	100.4990	1,567,784	1,560,000	1,559,814	0	27	0	0	3.130	3.155	MON	2,170	18,989	07/18/2018	06/15/2023
14314A-AB-5	CarMax Auto Owne CARMX 2018-1 A2A ABS			4	1FE	173,103	99.6470	173,243	173,857	173,456	0	353	0	0	2.230	2.728	MON	172	1,939	07/09/2018	05/17/2021
14314J-AC-4	CarMax Auto Owne CARMX 2017-1 A3 ABS			4	1FE	460,968	99.2160	455,468	459,067	459,694	0	(723)	0	0	1.980	1.793	MON	404	9,090	06/20/2017	11/15/2021
14314R-AC-6	CarMax Auto Owne CARMX 2017-4 A3 ABS			4	1FE	1,590,523	99.0010	1,598,866	1,615,000	1,596,023	0	5,500	0	0	2.110	2.944	MON	1,515	14,199	07/19/2018	10/17/2022
14314X-AB-5	CarMax Auto Owne CARMX 2018-2 A2 ABS			4	1FE	357,816	99.7940	357,098	357,835	357,821	0	5	0	0	2.730	2.747	MON	434	6,241	04/18/2018	08/16/2021

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
165183-BN-3	Chesapeake Fundi CFII 2018-2A A1 ABS Prv Plc			4	1FE	2,379,725	100.4850	2,391,543	2,380,000	2,379,759	0	35	0	0	3.230	3.256	MON	3,417	25,411	08/07/2018	08/15/2030
17305E-FS-9	Citibank Credit CCCIT 2014-A6 A6 ABS			4	1FE	845,273	99.5960	846,566	850,000	847,310	0	2,037	0	0	2.150	2.745	JJ	8,427	0	07/31/2018	07/15/2021
18978C-AB-9	CNH Equipment Tr CNH 2017-C A2 ABS			4	1FE	109,745	99.5600	109,271	109,754	109,751	0	5	0	0	1.840	1.852	MON	90	2,019	11/14/2017	03/15/2021
24702J-AB-5	Dell Equipment F DEFT 2017-2 A2A ABS Prv Plc			4	1FE	68,004	99.6680	67,780	68,006	68,004	0	0	0	0	1.970	1.977	MON	33	1,340	10/17/2017	02/24/2020
24704A-AB-2	Dell Equipment F DEFT 2018-1 A2A ABS Prv Plc			4	1FE	99,999	99.9740	99,974	100,000	99,998	0	(1)	0	0	2.970	2.986	MON	74	1,510	06/12/2018	10/22/2020
24704D-AC-4	Dell Equipment F DEFT 2018-2 A2 ABS Prv Plc			4	1FE	120,998	100.0980	121,119	121,000	120,998	0	(1)	0	0	3.160	3.179	MON	85	701	10/10/2018	02/22/2021
26208K-AB-6	Drive Auto Recei DRIVE 2018-3 A2 ABS			4	1FE	144,976	99.9410	144,891	144,977	144,978	0	2	0	0	2.750	2.760	MON	177	1,562	07/17/2018	10/15/2020
26208M-AB-2	Drive Auto Recei DRIVE 2018-5 A2A ABS			4	1FE	327,000	99.9780	326,928	327,000	326,997	0	(2)	0	0	3.080	3.094	MON	392	699	11/15/2018	07/15/2021
26209B-AB-5	Drive Auto Recei DRIVE 2018-4 A2A ABS			4	1FE	218,995	99.8970	218,774	219,000	218,995	0	0	0	0	2.780	2.796	MON	271	1,454	09/11/2018	10/15/2020
29372E-BW-7	Enterprise Fleet EFF 2017-1 A3 ABS Prv Plc			4	1FE	1,134,717	99.3800	1,127,963	1,135,000	1,134,859	0	74	0	0	2.600	2.621	MON	902	29,510	01/24/2017	07/20/2022
29372J-AB-3	Enterprise Fleet EFF 2017-2 A2 ABS Prv Plc			4	1FE	1,116,761	99.2420	1,108,353	1,116,818	1,116,783	0	13	0	0	1.970	1.980	MON	672	22,001	06/20/2017	01/20/2023
29373F-AB-0	Enterprise Fleet EFF 2018-2 A2 ABS Prv Plc			4	1FE	2,344,645	99.9550	2,343,945	2,345,000	2,344,702	0	56	0	0	3.140	3.167	MON	2,250	28,635	07/25/2018	02/20/2024
31679R-AB-1	Fifth Third Auto FITAT 2017-1 A2A ABS			4	1FE	24,276	99.8880	24,251	24,278	24,278	0	2	0	0	1.590	1.600	MON	17	386	09/12/2017	04/15/2020
34528F-AB-4	Ford Credit Auto FORDO 2018-A A2A ABS			4	1FE	217,574	99.9390	217,451	217,584	217,578	0	4	0	0	2.590	2.605	MON	250	3,178	05/15/2018	02/15/2021
34528Q-EU-4	FORD CREDIT FLOO FORDF 2016-3 A1 ABS			4	1FE	965,377	99.2360	962,589	970,000	968,763	0	2,263	0	0	1.550	1.795	MON	668	15,035	06/27/2017	07/15/2019
34528Q-FY-5	FORD CREDIT FLOO FORDF 2018-1 A1 ABS			4	1FE	1,491,914	99.7720	1,496,580	1,500,000	1,493,047	0	1,133	0	0	2.950	3.166	MON	1,967	18,438	07/26/2018	05/15/2023
34530N-AA-5	FORD CREDIT AUTO FORDR 2014-2 A ABS Prv Plc			4	1FE	1,567,074	99.3180	1,539,429	1,550,000	1,559,863	0	(3,277)	0	0	2.310	2.000	MON	1,591	35,805	06/09/2017	04/15/2026
34530U-AA-9	Ford Credit Auto FORDR 2016-1 A ABS Prv Plc			4	1FE	1,109,862	98.6760	1,119,973	1,135,000	1,112,102	0	2,240	0	0	2.310	2.865	MON	1,165	10,924	07/31/2018	08/15/2027
34531D-AB-4	FORDL 2017-B A4 FORDL 2017-B A2A ABS			4	1FE	73,612	99.7140	73,404	73,614	73,613	0	1	0	0	1.800	1.807	MON	59	1,325	10/24/2017	06/15/2020
34531G-AD-3	Ford Credit Auto FORDL 2017-A A3 ABS			4	1FE	327,668	99.7560	328,460	329,263	328,949	0	1,281	0	0	1.880	2.364	MON	275	5,158	02/14/2018	04/15/2020
34531H-AD-1	Ford Credit Auto FORDO 2017-B A3 ABS			4	1FE	1,569,930	98.7870	1,550,956	1,570,000	1,569,950	0	14	0	0	1.690	1.697	MON	1,179	26,533	06/20/2017	11/15/2021
34531J-AB-1	Ford Credit Auto FORDL 2018-A A2A ABS			4	1FE	194,271	99.8130	193,922	194,286	194,278	0	6	0	0	2.710	2.729	MON	234	3,378	04/17/2018	12/15/2020
34531P-AE-1	Ford Credit Auto FORDO 2016-A A4 ABS			4	1FE	494,219	99.0940	495,470	500,000	495,375	0	1,157	0	0	1.600	3.064	MON	356	1,333	10/31/2018	06/15/2021
34532A-AB-9	Ford Credit Auto FORDO 2017-C A2A ABS			4	1FE	110,428	99.8130	110,230	110,437	110,434	0	6	0	0	1.800	1.811	MON	88	1,988	11/14/2017	09/15/2020
34532A-AD-5	Ford Credit Auto FORDO 2017-C A3 ABS			4	1FE	839,849	98.8490	830,332	840,000	839,910	0	56	0	0	2.010	2.025	MON	750	16,884	11/14/2017	03/15/2022
34532E-AE-5	Ford Credit Auto FORDO 2016-B A4 ABS			4	1FE	701,558	98.7480	696,173	705,000	703,730	0	1,417	0	0	1.520	1.731	MON	476	10,716	06/09/2017	08/15/2021
34532R-AA-4	FORD CREDIT AUTO FORDR 2018-1 A ABS Prv Plc			4	1FE	799,719	99.3690	794,952	800,000	799,741	0	22	0	0	3.190	3.215	MON	1,134	22,330	01/23/2018	07/15/2031
361886-BK-9	GMF FLOORPLAN OW GFORT 2018-2 A1 ABS Prv Plc			4	1FE	1,554,979	100.0530	1,555,824	1,555,000	1,554,982	0	3	0	0	3.130	3.151	MON	2,163	34,746	03/21/2018	03/15/2023
36254A-AB-0	GM Financial Sec GMCAR 2017-1A A2A ABS Prv Plc			4	1FE	3,262	99.9320	3,260	3,263	3,263	0	0	0	0	1.510	1.517	MON	2	49	04/03/2017	03/16/2020
36254A-AC-8	GM Financial Sec GMCAR 2017-1A A2B ABS Prv Plc			4	1FE	22,022	100.0000	22,022	22,022	22,022	0	0	0	0	2.575	2.589	MON	24	458	04/03/2017	03/16/2020
36254A-AD-6	GM Financial Sec GMCAR 2017-1A A3 ABS Prv Plc			4	1FE	114,600	99.1200	114,979	116,000	114,858	0	258	0	0	1.780	3.196	MON	86	344	10/31/2018	10/18/2021
36255J-AD-6	GM Financial Sec GMCAR 2018-3 A3 ABS			4	1FE	1,594,628	100.3920	1,601,252	1,595,000	1,594,683	0	55	0	0	3.020	3.048	MON	2,007	19,803	07/11/2018	05/16/2023
36255K-AB-7	GM Financial Aut GMALT 2018-2 A2A ABS			4	1FE	309,729	99.9000	309,427	309,736	309,726	0	(4)	0	0	2.830	2.845	MON	268	4,212	06/19/2018	07/20/2020
36255K-AD-3	GM Financial Aut GMALT 2018-2 A3 ABS			4	1FE	1,149,934	99.8800	1,148,620	1,150,000	1,149,946	0	12	0	0	3.060	3.082	MON	1,075	16,911	06/19/2018	06/21/2021
36256G-AD-1	GM Financial Aut GMALT 2018-3 A3 ABS			4	1FE	899,929	100.1760	901,584	900,000	899,935	0	6	0	0	3.180	3.204	MON	875	6,837	09/18/2018	06/21/2021
38013M-AE-6	GM Financial Aut GMALT 2017-2 A4 ABS			4	1FE	1,564,682	98.9710	1,548,896	1,565,000	1,564,869	0	123	0	0	2.180	2.198	MON	1,042	34,117	06/07/2017	06/21/2021
39154T-AQ-1	GREAT AMERICA LE GALC 2018-1 A3 ABS Prv Plc			4	1FE	1,024,870	99.4950	1,019,824	1,025,000	1,024,904	0	35	0	0	2.600	2.618	MON	1,184	22,282	02/05/2018	06/15/2021
43811B-AC-8	Honda Auto Recei HAROT 2017-2 A3 ABS			4	1FE	1,549,866	98.9830	1,534,237	1,550,000	1,549,926	0	38	0	0	1.680	1.689	MON	1,157	26,040	06/20/2017	08/16/2021
43813F-AC-7	Honda Auto Recei HAROT 2017-4 A3 ABS			4	1FE	569,920	99.0330	564,488	570,000	569,949	0	28	0	0	2.050	2.064	MON	325	11,685	11/22/2017	11/22/2021
43814L-AD-1	Honda Auto Recei HAROT 2015-4 A4 ABS			4	1FE	1,594,375	99.7950	1,596,720	1,600,000	1,598,776	0	2,827	0	0	1.440	1.627	MON	640	23,040	06/09/2017	01/21/2022
43814P-AB-6	Honda Auto Recei HAROT 2017-3 A2 ABS			4	1FE	41,932	99.7700	41,840	41,936	41,935	0	2	0	0	1.570	1.581	MON	24	658	09/25/2017	01/21/2020
43814U-AF-6	Honda Auto Recei HAROT 2018-2 A2 ABS			4	1FE	595,580	99.7810	594,277	595,581	595,573	0	(7)	0	0	2.660	2.673	MON	572	8,713	05/22/2018	12/18/2020
44890Y-AG-1	Hyundai Auto Rec HART 2015-B C ABS			4	1FE	1,482,773	99.6410	1,494,615	1,500,000	1,496,772	0	4,492	0	0	2.300	2.639	MON	1,533	34,500	12/09/2015	07/15/2022
44891F-AD-8	Hyundai Auto Lea HALST 2017-A A3 ABS Prv Plc			4	1FE	1,211,958	99.7250	1,205,611	1,208,935	1,208,935	0	(2,114)	0	0	1.880	1.711	MON	1,010	22,728	06/09/2017	08/17/2020
44891K-AB-1	Hyundai Auto Rec HART 2018-A A2A ABS			4	1FE	156,375	99.8000	156,071	156,384	156,377	0	3	0	0	2.550	2.565	MON	177	2,625	04/10/2018	04/15/2021
44931P-AB-2	Hyundai Auto Rec HART 2017-A A2A ABS			4	1FE	13,729	100.0550	13,737	13,729	13,729	0	0	0	0	1.480	1.482	MON	9	203	03/22/2017	02/18/2020
44932G-AB-1	Hyundai Auto Rec HART 2017-B A2A ABS			4	1FE	125,812	99.6960	125,438	125,821	125,818	0	4	0	0	1.570	1.578	MON	88	1,975	08/09/2017	08/17/2020
44935A-AD-7	Hyundai Auto Lea HALST 2018-A A3 ABS Prv Plc			4	1FE	1,475,547	99.6740	1,475,175	1,480,000	1,476,735	0	1,186	0	0	2.810	3.007	MON	1,848	20,794	07/10/2018	04/15/2021
47788E-AC-2	John Deere Owner JDOT 2018-B A3 ABS			4	1FE	1,669,872	100.5240	1,678,751	1,670,000	1,669,891	0	18	0	0	3.080	3.102	MON	2,287	20,003	07/18/2018	11/15/2022
58769D-AC-4	Mercedes-Benz Au MBALT 2017-A A2B ABS			4	1FE	66,121	100.0020	66,123	66,122	66,122	0	0	0	0	2.655	2.670	MON	73	1,437	04/19/2017	08/15/2019
58769D-AD-2	Mercedes-Benz Au MBALT 2017-A A3 ABS			4	1FE	1,602,437	99.7040	1,595,264	1,600,000	1,600,295	0	(1,430)	0	0	1.790	1.708	MON	1,273	28,640	06/09/2017	04/15/2020
58769L-AB-8	Mercedes-Benz Au MBALT 2018-B A2 ABS			4	1FE	358,976	100.0560	359,201	359,000	358,977	0	0	0	0	3.040	3.060	MON	485	758	11/15/2018	12/15/2020
58772Q-AB-2	Mercedes-Benz Au MBALT 2018-A A2 ABS			4	1FE	189,691	99.7870	189,289	189,693	189,692	0	0	0	0	2.200	2.208	MON	185	3,721	01/17/2018	04/15/2020
58772R-AD-6	MERCEDES-BENZ AU MBART 2018-1 A3 ABS			4	1FE	1,369,946	100.2190	1,373,000	1,370,000	1,369,948	0	0	0	0	3.030	3.050	MON	1,845	16,143	07/17/2018	01/17/2023
65475W-AE-8	Nissan Auto Rece NAROT 2015-B A4 ABS			4	1FE	445,728	99.2430	446,594	450,000	447,566	0	1,837	0	0	1.790	2.808	MON	358	3,356	07/30/2018	01/17/2022
65478G-AB-6	Nissan Auto Rece NAROT 2017-B A2A ABS			4	1FE	158,114	99.7080	157,659	158,122	158,120	0	5	0	0	1.560	1.567	MON	110	2,467	08/16/2017	05/15/2020
80284C-AF-9	Santander Drive SDART 2015-1 C ABS			4	1FE	56,964	99.9750	56,955	56,970	56,970	0	2	0	0	2.570	2.585	MON	65	1,464	02/19/2015	04/15/2021

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
80284Q-AF-8	Santander Drive SDART 2015-5 C ABS			4	1FE	721,250	99.8990	723,830	724,563	724,290	0	639	0	0	2.740	2.904	MON	882	19,852	12/09/2015	12/15/2021
80284T-AH-8	Santander Drive SDART 2017-1 B ABS			4	1FE	1,201,920	99.7620	1,199,152	1,202,014	1,202,006	0	59	0	0	2.100	2.112	MON	1,122	25,241	02/23/2017	06/15/2021
80285F-AB-0	Santander Drive SDART 2018-2 A2A ABS			4	1FE	295,768	99.8920	295,468	295,789	295,785	0	17	0	0	2.580	2.599	MON	339	5,023	04/10/2018	10/15/2020
80285M-AB-5	Santander Drive SDART 2018-4 A2 ABS			4	1FE	75,995	99.8190	75,861	76,000	75,996	0	1	0	0	2.730	2.750	MON	92	650	08/13/2018	04/15/2021
80285M-AE-9	Santander Drive SDART 2018-4 A3 ABS			4	1FE	555,000	99.9950	554,971	555,000	554,993	0	(6)	0	0	3.010	3.026	MON	742	5,243	08/13/2018	03/15/2022
80285T-AB-0	Santander Drive SDART 2018-1 A2 ABS			4	1FE	88,335	99.8690	88,223	88,340	88,337	0	4	0	0	2.100	2.111	MON	82	1,653	01/18/2018	11/16/2020
89231A-AB-7	Toyota Auto Rece TAOT 2018-C A2A ABS			4	1FE	2,048,807	99.7740	2,044,368	2,049,000	2,048,840	0	32	0	0	2.770	2.791	MON	2,523	17,815	08/14/2018	08/16/2021
98163E-AB-2	World Omni Auto WOART 2018-C A2 ABS			4	1FE	2,224,980	99.8230	2,221,060	2,225,000	2,224,967	0	(14)	0	0	2.800	2.814	MON	2,769	23,188	07/24/2018	01/18/2022
81379J-AD-3	Securitized Term SSTRT 2017-1A A3 ABS Prv Plc		A	4	1FE	877,770	99.5020	873,398	877,772	877,770	0	0	0	0	1.890	1.897	MON	277	16,590	02/08/2017	08/25/2020
68784X-AD-8	OSCAR US Funding OSCAR 2018-2A A3 ABS Prv Plc		D	4	1FE	1,469,928	100.5540	1,478,143	1,470,000	1,469,932	0	3	0	0	3.390	3.414	MON	2,907	18,410	07/18/2018	09/12/2022
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						71,208,151	XXX	71,085,790	71,298,950	71,235,246	0	20,138	0	0	XXX	XXX	XXX	85,340	1,091,345	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						176,105,867	XXX	173,713,319	175,621,824	175,763,685	0	(111,564)	0	0	XXX	XXX	XXX	904,942	3,559,645	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal -Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						274,986,835	XXX	263,418,584	254,376,394	266,089,099	0	(2,601,102)	0	0	XXX	XXX	XXX	2,396,231	7,804,789	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						31,838,097	XXX	30,602,860	30,381,403	31,750,453	0	(34,853)	0	0	XXX	XXX	XXX	93,841	1,091,920	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,236,250	XXX	1,205,551	1,215,295	1,227,585	0	(959)	0	0	XXX	XXX	XXX	2,624	31,473	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						71,208,151	XXX	71,085,790	71,298,950	71,235,246	0	20,138	0	0	XXX	XXX	XXX	85,340	1,091,345	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						379,269,333	XXX	366,312,785	357,272,042	370,302,383	0	(2,616,776)	0	0	XXX	XXX	XXX	2,578,036	10,019,527	XXX	XXX

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-2B-5	US Treasury Note 0.750% 08/15/19		07/31/2018	Harris Nesbitt Corp		687,723	700,000	2,422
912828-3F-5	US Treasury Note 2.250% 11/15/27		02/06/2018	Various		2,359,348	2,445,000	11,047
912828-3N-8	US Treasury Note 1.875% 12/31/19		11/15/2018	HSBC Securities Inc		693,109	700,000	4,958
912828-3W-8	US Treasury Note 2.750% 02/15/28		04/30/2018	Various		5,128,432	5,200,000	15,002
912828-4N-7	US Treasury Note 2.875% 05/15/28		07/31/2018	Nomura Securities		2,332,559	2,350,000	14,320
912828-4V-9	US Treasury Bill 2.875% 08/15/28		09/20/2018	Merrill Lynch		1,248,618	1,270,000	3,671
912828-D2-3	US Treasury Note 1.625% 04/30/19		01/16/2018	Harris Nesbitt Corp		697,375	700,000	2,451
912828-D8-0	US Treasury Bill 1.625% 08/31/19		08/08/2018	Toronto Dominion Sec		594,516	600,000	4,292
912828-H5-2	US Treasury Note 1.250% 01/31/20		12/21/2018	Toronto Dominion Sec		689,309	700,000	3,471
912828-T5-9	US Treasury Note 1.000% 10/15/19		09/07/2018	Nomura Securities		344,121	350,000	1,415
912828-UQ-1	US Treasury Note 1.250% 02/29/20		12/24/2018	CitiGroup		688,680	700,000	2,828
912828-W3-0	US Treasury Note 1.125% 02/28/19		01/31/2018	Harris Nesbitt Corp		693,738	700,000	3,350
912828-W9-7	US Treasury Note 1.250% 03/31/19		01/03/2018	Toronto Dominion Sec		694,613	700,000	2,308
912828-XS-4	US Treasury Note 1.250% 05/31/19		05/01/2018	Various		1,384,469	1,400,000	5,865
0599999. Subtotal - Bonds - U.S. Governments						18,236,610	18,515,000	77,400
3138EN-QA-0	FNMA Pool FN AI5848 MBS 4.000% 09/01/44		09/06/2018	Goldman Sachs		747,053	727,778	970
3140H1-WJ-5	FNMA Pool BJ0648 MBS 3.500% 03/01/48		04/06/2018	Nomura Securities		1,057,437	1,055,869	1,129
544445-GL-7	LOS ANGELES CA D Rev Bond Non Call 5.000% 05/15/28		11/28/2018	Jefferies and Company		2,022,370	1,730,000	3,844
795576-GX-9	SALT LAKE CITY U Rev Bond Non Call 5.000% 07/01/27		10/18/2018	Goldman Sachs		3,398,460	3,000,000	0
79625G-AG-8	SAN ANTONIO TX E Rev Bond Non Call 5.000% 02/01/28		10/25/2018	JP Morgan Chase		2,939,275	2,500,000	0
91802R-CL-1	UTILITY DEBT SEC Rev Bond Cont Call 5.000% 06/15/28		10/30/2018	JP Morgan Chase		1,845,968	1,600,000	30,222
3199999. Subtotal - Bonds - U.S. Special Revenues						12,010,563	10,613,647	36,165
00108W-AG-5	AEP TEXAS Corp Note Call Prv Plc 3.950% 06/01/28		05/14/2018	Mitsubishi Bank LTD		767,459	770,000	0
00138C-AF-5	AIG GLOBAL FUNDI Corp Note Non Call Prv Plc 1.950% 10/18/19		10/04/2018	Barclays Group Inc.		302,104	305,000	2,825
00912X-AL-8	AIR LEASE CORP Corp Note Call MW 3.375% 01/15/19		01/08/2018	Merrill Lynch		90,905	90,000	1,477
02005A-GU-6	ALLY MASTER OWNE AMOT 2018-2 A ABS 3.290% 05/15/23		07/31/2018	Wachovia Bank		1,462,852	1,460,000	2,268
02005A-GZ-5	ALLY MASTER OWNE AMOT 2018-3 A ABS 2.775% 07/15/22		08/07/2018	Barclays Group Inc.		2,005,000	2,005,000	0
02587A-AJ-3	AMERICAN EXPRESS AMXCA 2017-1 A ABS 1.930% 09/15/22		09/26/2018	Mitsubishi Bank LTD		246,455	250,000	174
0258M0-DK-2	AMERICAN EXPRESS Corp Note Non Call 2.125% 03/18/19		02/22/2018	Goldman Sachs		298,728	300,000	2,798
02665W-BE-0	AMERICAN HONDA F Corp Note MW 1.200% 07/12/19		05/15/2018	Market Axess		443,126	451,000	1,879
02665W-CG-4	AMERICAN HONDA F Corp Note Non Call 3.048% 06/16/20		07/11/2018	SG Cowen and Company		145,000	145,000	0
03066H-AB-3	AmeriCredit Auto AMCAR 18-1 A2A ABS 2.710% 07/19/21		05/15/2018	BNP Paribar Securities Corp		89,254	89,256	0
03066L-AB-4	AmeriCredit Auto AMCAR 2018-2 A2A ABS 2.860% 11/18/21		08/08/2018	Deutsche Bank		2,808,775	2,809,000	0
040555-CR-3	ARIZONA PUB SERV Corp Note Call MW 2.200% 01/15/20		09/06/2018	Robert Baird & Co		241,575	244,000	820
055657-AC-4	BMW Vehicle Leas BMWLT 2017-1 A3 ABS 1.980% 05/20/20		04/03/2018	Deutsche Bank		235,214	236,787	195
05565E-AQ-8	BMW US CAP LLC Corp Note Non Call Prv Plc 2.788% 04/06/20		12/17/2018	Deutsche Bank		217,734	219,000	1,204
06050T-MH-2	BANK OF AMERICA Corp Note Call 2.957% 08/28/20		08/22/2018	Merrill Lynch		717,000	717,000	0
097023-BX-2	BOEING CO Corp Note Call MW 3.250% 03/01/28		02/21/2018	Goldman Sachs		914,598	935,000	0
12652V-AC-1	CNH 2018-A B CNH 2018-A A3 ABS 3.120% 07/17/23		05/16/2018	CitiGroup		1,549,667	1,550,000	0
126650-CX-6	CVS HEALTH CORP Corp Note Call MW 4.300% 03/25/28		03/06/2018	Merrill Lynch		907,065	920,000	0
126650-DA-5	CVS HEALTH CORP Corp Note MW 3.125% 03/09/20		11/05/2018	Various		349,014	350,000	1,762
126650-DB-3	CVS HEALTH CORP Corp Note Non Call 3.397% 03/09/20		03/06/2018	Merrill Lynch		159,000	159,000	0
13057D-AC-0	California Repub CRART 2017-1 A3 ABS 1.900% 03/15/21		05/01/2018	Wachovia Bank		214,042	215,236	204
13057F-AB-7	California Repub CRART 2018-1 A2 ABS 2.860% 03/15/21		06/20/2018	Credit Suisse		216,981	217,000	0
13974M-AC-0	Capital Auto Rec AFIN 2016-2 A3 ABS 1.460% 06/22/20		03/07/2018	Harris Nesbitt Corp		44,817	44,996	35
13976C-AB-2	Capital Auto Rec AFIN 2018-2 A2 ABS Prv Plc 3.020% 02/22/21		10/23/2018	CitiGroup		332,978	333,000	0
140420-NH-9	CAPITAL ONE BANK Corp Note Non Call 2.250% 02/13/19		01/25/2018	Merrill Lynch		645,115	646,000	6,702
141781-BG-8	CARGILL INC Note Non Call Prv Plc 3.250% 03/01/23		02/26/2018	JP Morgan Chase		664,175	665,000	0
14313F-AD-1	CarMax Auto Owne CARMX 2018-3 A3 ABS 3.130% 06/15/23		07/18/2018	Barclays Group Inc.		1,559,787	1,560,000	0
14314A-AB-5	CarMax Auto Owne CARMX 2018-1 A2A ABS 2.230% 05/17/21		07/09/2018	CitiGroup		173,103	173,857	280
14314R-AC-6	CarMax Auto Owne CARMX 2017-4 A3 ABS 2.110% 10/17/22		07/19/2018	Merrill Lynch		1,590,523	1,615,000	757
14314X-AB-5	CarMax Auto Owne CARMX 2018-2 A2 ABS 2.730% 08/16/21		04/18/2018	Wachovia Bank		357,816	357,835	0
14913Q-2P-3	CATERPILLAR FINL Corp Note Non Call 3.019% 09/07/21		09/04/2018	Barclays Group Inc.		95,000	95,000	0
165183-BN-3	Chesapeake Fundi CFII 2018-2A A1 ABS Prv Plc 3.230% 08/15/30		08/07/2018	Mitsubishi Bank LTD		2,379,725	2,380,000	0
172967-KX-8	CITIGROUP INC Corp Note Call 4.168% 09/01/23		07/10/2018	Mizuho Investor Sec Co		777,427	760,000	3,229
17305E-FS-9	Citibank Credit CCCIT 2014-A6 A6 ABS 2.150% 07/15/21		07/31/2018	Deutsche Bank		845,273	850,000	863
20030N-CS-8	COMCAST CORP Corp Note Call MW 3.950% 10/15/25		10/02/2018	Wachovia Bank		519,360	520,000	0
20030N-CV-1	COMCAST CORP Corp Note Non Call 2.726% 10/01/20		10/02/2018	Wells Fargo		78,000	78,000	0
209111-FR-9	CONSOLIDATED EDI Corp Note Non Call 3.222% 06/25/21		06/21/2018	CitiGroup		355,000	355,000	0
233331-AT-4	DTE ENERGY CO Corp Note Call MW 2.400% 12/01/19		11/20/2018	Barclays Group Inc.		102,989	104,000	1,193
233851-CF-9	DAIMLER FINANCE Corp Note MW Prv Plc 1.500% 07/05/19		06/01/2018	RBC Capital Markets		562,202	570,000	3,563
24422E-UF-4	JOHN DEERE CAP Corp Note Non Call 2.590% 01/07/20		06/04/2018	RBC Capital Markets		352,000	352,000	0
24704A-AB-2	Dell Equipment F DEFT 2018-1 A2A ABS Prv Plc 2.970% 10/22/20		06/12/2018	Barclays Group Inc.		99,999	100,000	0
24704D-AC-4	Dell Equipment F DEFT 2018-2 A2 ABS Prv Plc 3.160% 02/22/21		10/10/2018	RBC Capital Markets		120,998	121,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
25389J-AS-5	DIGITAL REALTY Corp Note Call MW 2.750% 02/01/23		04/17/2018	Deutsche Bank		890,373	930,000	5,541
25466A-AK-7	DISCOVER BANK Corp Note Call 3.350% 02/06/23		01/31/2018	CitiGroup		714,936	715,000	0
25468P-DA-1	WALT DISNEY CO Corp Note MW 1.850% 05/30/19		01/18/2018	Wells Fargo		497,955	500,000	1,336
26078J-AG-5	DOWDUPONT Corp Note Non Call 3.326% 11/15/20		11/14/2018	Credit Suisse		58,000	58,000	0
26208K-AB-6	Drive Auto Recei DRIVE 2018-3 A2 ABS 2.750% 10/15/20		07/17/2018	CitiGroup		144,976	144,977	0
26208M-AB-2	Drive Auto Recei DRIVE 2018-5 A2A ABS 3.080% 07/15/21		11/15/2018	CitiGroup		327,000	327,000	0
26209B-AB-5	Drive Auto Recei DRIVE 2018-4 A2A ABS 2.780% 10/15/20		09/11/2018	Barclays Group Inc.		218,995	219,000	0
26441Y-AZ-0	DUKE REALTY Corp Note CALL 3.250% 06/30/26		04/17/2018	Deutsche Bank		952,090	1,000,000	9,840
26444H-AB-7	DUKE ENERGY FLA Corp Note MW 1.850% 01/15/20		09/25/2018	Pierpont Securities LLC		171,414	174,000	644
26884A-BJ-1	ERP OPERATING LP Corp Note Call MW 3.500% 03/01/28		02/01/2018	UBS Financial Services		472,160	475,000	0
29373F-AB-0	Enterprise Fleet EFF 2018-2 A2 ABS Prv Plc 3.140% 02/20/24		07/25/2018	JP Morgan Chase		2,344,645	2,345,000	0
29379V-AF-0	ENTERPRISE PRODU Corp Note MW 5.250% 01/31/20		11/26/2018	Various		157,091	154,000	2,515
29379V-BP-7	ENTERPRISE PRODU Corp Note MW 2.800% 02/15/21		02/01/2018	JP Morgan Chase		329,822	330,000	0
34528F-AB-4	Ford Credit Auto FORDO 2018-A A2A ABS 2.590% 02/15/21		05/15/2018	RBC Capital Markets		217,574	217,584	0
34528F-AD-0	Ford Credit Auto FORDO 2018-A A3 ABS 3.030% 11/15/22		07/19/2018	HSBC Securities Inc		1,536,739	1,535,000	1,163
34528Q-FY-5	FORD CREDIT FLOO FORDF 2018-1 A1 ABS 2.950% 05/15/23		07/26/2018	CitiGroup		1,491,914	1,500,000	1,844
34530U-AA-9	Ford Credit Auto FORDR 2016-1 A ABS Prv Plc 2.310% 08/15/27		07/31/2018	Wachovia Bank		1,109,862	1,135,000	1,238
34531G-AD-3	Ford Credit Auto FORDL 2017-A A3 ABS 1.880% 04/15/20		02/14/2018	Pershing		327,668	329,263	17
34531J-AB-1	Ford Credit Auto FORDL 2018-A A2A ABS 2.710% 12/15/20		04/17/2018	Barclays Group Inc.		194,271	194,286	0
34531P-AE-1	Ford Credit Auto FORDO 2016-A A4 ABS 1.600% 06/15/21		10/31/2018	Mizuho Investor Sec Co		494,219	500,000	378
34532R-AA-4	FORD CREDIT AUTO FORDR 2018-1 A ABS Prv Plc 3.190% 07/15/31		01/23/2018	Merrill Lynch		799,719	800,000	0
361886-BK-9	GMF FLOORPLAN OW GFORT 2018-2 A1 ABS Prv Plc 3.130% 03/15/23		03/21/2018	JP Morgan Chase		1,554,979	1,555,000	0
36254A-AD-6	GM Financial Sec GMCAR 2017-1A A3 ABS Prv Plc 1.780% 10/18/21		10/31/2018	Deutsche Bank		114,600	116,000	92
36255J-AD-6	GM Financial Sec GMCAR 2018-3 A3 ABS 3.020% 05/16/23		07/11/2018	JP Morgan Chase		1,594,628	1,595,000	0
36255K-AB-7	GM Financial Aut GMALT 2018-2 A2A ABS 2.830% 07/20/20		06/19/2018	Barclays Group Inc.		309,729	309,736	0
36255K-AD-3	GM Financial Aut GMALT 2018-2 A3 ABS 3.060% 06/21/21		06/19/2018	Barclays Group Inc.		1,149,934	1,150,000	0
36256G-AD-1	GM Financial Aut GMALT 2018-3 A3 ABS 3.180% 06/21/21		09/18/2018	RBC Capital Markets		899,929	900,000	0
369550-BB-3	GENERAL DYNAMICS Corp Note Non Call 2.908% 05/11/20		11/02/2018	Various		603,470	602,000	3,009
37045X-AN-6	GEN MOTORS FIN Corp Note MW 3.500% 07/10/19		06/01/2018	RBC Capital Markets		257,556	256,000	3,609
38014B-AB-5	GM Financial Aut GMALT 2018-1 A2A 2.390% 04/20/20		02/13/2018	Deutsche Bank		244,751	244,779	0
38141G-WU-4	GOLDMAN SACHS GP Corp Note Non Call 3.427% 02/23/23		06/04/2018	Goldman Sachs		774,117	775,000	928
39154T-AQ-1	GREAT AMERICA LE GALC 2018-1 A3 ABS Prv Plc 2.600% 06/15/21		02/05/2018	Wachovia Bank		1,024,870	1,025,000	0
40414L-AH-2	HCP, Inc. Corp Note Call MW 2.625% 02/01/20		11/27/2018	Merrill Lynch		299,943	303,000	2,607
40428H-PN-6	HSBC USA INC Corp Note Non Call 2.375% 11/13/19		07/17/2018	Cantor Fitzgerald		339,297	342,000	1,467
40434C-AC-9	HSBC USA INC Corp Note Non Call 2.250% 06/23/19		02/13/2018	Cantor Fitzgerald		145,492	146,000	475
43814U-AF-6	Honda Auto Recei HAROT 2018-2 A2 ABS 2.660% 12/18/20		05/22/2018	Barclays Group Inc.		595,580	595,581	0
44891K-AB-1	Hyundai Auto Rec HART 2018-A A2A ABS 2.550% 04/15/21		04/10/2018	Barclays Group Inc.		156,375	156,384	0
44932H-AJ-2	IBM CREDIT CORP Corp Note Non Call 3.177% 11/30/20		11/27/2018	RBC Capital Markets		350,000	350,000	0
44935A-AD-7	Hyundai Auto Lea HALST 2018-A A3 ABS Prv Plc 2.810% 04/15/21		07/10/2018	CitiGroup		1,475,548	1,480,000	3,119
46849L-SZ-5	JACKSON NAT LIFE Corp Note Non Call Prv Plc 2.809% 04/27/20		04/23/2018	US Bank		400,000	400,000	0
47788E-AC-2	John Deere Owner JDOT 2018-B A3 ABS 3.080% 11/15/22		07/18/2018	Merrill Lynch		1,669,873	1,670,000	0
49456B-AP-6	KINDER MORGAN Corp Note Call MW 4.300% 03/01/28		02/22/2018	Mizuho Investor Sec Co		607,694	610,000	0
50077L-AS-5	KRAFT HEINZ FOOD Corp Note Call MW 4.000% 06/15/23		06/04/2018	Barclays Group Inc.		309,389	310,000	0
58769L-AB-8	Mercedes-Benz Au MBALT 2018-B A2 ABS 3.040% 12/15/20		11/15/2018	Mizuho Investor Sec Co		358,977	359,000	0
58772Q-AB-2	Mercedes-Benz Au MBALT 2018-A A2 ABS 2.200% 04/15/20		01/17/2018	Mitsubishi Bank LTD		189,692	189,693	0
58772R-AD-6	MERCEDES-BENZ AU MBART 2018-1 A3 ABS 3.030% 01/17/23		07/17/2018	BNP Paribar Securities Corp		1,369,947	1,370,000	0
58942H-AC-5	MERCY HEALTH Corp Note MW 4.302% 07/01/28		12/10/2018	JP Morgan Chase		370,000	370,000	0
59217G-CQ-0	MET LIFE GLOB Corp Note Non Call PRV PLC 3.030% 09/07/20		08/30/2018	Merrill Lynch		200,000	200,000	0
61744Y-AG-3	MORGAN STANLEY Corp Note Call 3.811% 05/08/24		07/10/2018	Merrill Lynch		792,808	780,000	5,046
61744Y-AN-8	MORGAN STANLEY Corp Note MW 3.125% 01/23/23		01/18/2018	Morgan Stanley		598,650	600,000	0
61747Y-CG-8	MORGAN STANLEY Corp Note MW 7.300% 05/13/19		05/02/2018	Various		261,503	250,000	8,669
63946C-AD-0	NBCUNIVERSAL ENT Corp Note MW 120BP Prv Plc 1.974% 04/15/19		04/09/2018	Stifel Nicolaus & Co.		397,248	400,000	3,860
64952W-CQ-4	NEW YORK LIFE GL Corp Note Non Call Prv Plc 2.678% 04/09/20		04/02/2018	UBS Financial Services		567,659	568,000	2,647
64952W-CZ-4	NEW YORK LIFE GL Corp Note Non Call PRV PLC 2.912% 08/06/21		11/26/2018	Market Axess		69,857	70,000	125
654740-AR-0	NISSAN MOTOR ACC Corp Note MW Prv Plc 1.550% 09/13/19		06/11/2018	CitiGroup		171,962	175,000	678
65475W-AE-8	Nissan Auto Rece NAROT 2015-B A4 ABS 1.790% 01/17/22		07/30/2018	DAIWA CAPITAL MARKETS		445,729	450,000	358
681919-AY-2	OMNICOM GROUP Corp Note MW 6.250% 07/15/19		06/01/2018	Barclays Group Inc.		149,249	144,000	3,500
69371R-P6-7	PACCAR FINL CORP Corp Note Non Call 2.818% 11/13/20		11/07/2018	Mitsubishi Bank LTD		638,000	638,000	0
718546-AR-5	PHILLIPS 66 Note Call 3.900% 03/15/28		02/26/2018	Goldman Sachs		814,185	815,000	0
718549-AF-5	PHILLIPS 66 PTNR Corp Note Call 3.750% 03/01/28		01/24/2018	Goldman Sachs		336,835	340,000	3,648
74256L-AQ-2	PRINCIPAL LFE II Corp Note Non Call Prv Plc 2.200% 04/08/20		11/28/2018	Various		691,673	702,000	1,640
74256L-AY-5	PRINCIPAL LFE II Corp Note Non Call Prv Plc 2.150% 01/10/20		11/13/2018	Market Axess		223,348	226,000	1,645
74340X-BH-3	PROLOGIS LP Corp Note Call MW 3.875% 09/15/28		06/11/2018	CitiGroup		720,070	725,000	0
74368C-AF-1	PROTECTIVE LIFE Corp Note Non Call Prv Plc 2.262% 04/08/20		11/20/2018	Toronto Dominion Sec		147,848	150,000	424
74368C-AL-8	PROTECTIVE LIFE Corp Note Non Call Prv Plc 3.333% 06/28/21		06/21/2018	Barclays Group Inc.		150,000	150,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
75951A-AB-4	REL STAN LIFE II Corp Note Non Call Prv Plc 2.500% 01/15/20		11/19/2018	Wells Fargo		119,762	121,000	1,059
80285F-AB-0	Santander Drive SDART 2018-2 A2A ABS 2.580% 10/15/20		04/10/2018	CitiGroup		295,769	295,789	0
80285M-AB-5	Santander Drive SDART 2018-4 A2 ABS 2.730% 04/15/21		08/13/2018	RBC Capital Markets		75,996	76,000	0
80285M-AE-9	Santander Drive SDART 2018-4 A3 ABS 3.010% 03/15/22		08/13/2018	RBC Capital Markets		555,000	555,000	0
80285T-AB-0	Santander Drive SDART 2018-1 A2 ABS 2.100% 11/16/20		01/18/2018	RBC Capital Markets		88,336	88,340	0
808513-AV-7	CHARLES SCHWAB Corp Note Call 2.966% 05/21/21		05/17/2018	Credit Suisse		575,000	575,000	0
816851-BE-8	SEMPRA ENERGY Corp Note MW 2.400% 02/01/20		01/09/2018	RBC Capital Markets		349,524	350,000	0
86765B-AN-9	SUNOCO LOGISTICS Corp Note Call MW 4.250% 04/01/24		06/12/2018	Goldman Sachs		311,664	315,000	2,715
89231A-AB-7	Toyota Auto Rece TAOT 2018-C A2A ABS 2.770% 08/16/21		08/14/2018	CitiGroup		2,048,808	2,049,000	0
89236T-EJ-0	TOYOTA MTR CRED Corp Note Non Call 2.200% 01/10/20		01/08/2018	Merrill Lynch		238,787	239,000	0
90331H-NJ-8	US BANK NA OHIO Corp Note Call 2.350% 01/23/20		01/18/2018	US Bank		399,820	400,000	0
90331H-NW-9	US BANK NA OHIO Corp Note Call 2.737% 07/24/20		07/19/2018	US Bank		250,000	250,000	0
90520E-AF-8	UNION BANK NA Corp Note Call 2.250% 05/06/19		04/12/2018	Robert Baird & Co		505,292	508,000	5,080
92277G-AM-9	VENTAS REALTY LP Corp Note Call MW 4.000% 03/01/28		02/13/2018	Jefferies and Company		461,433	465,000	0
92343V-ER-1	VERIZON COMM INC Corp Note MW 4.329% 09/21/28		10/22/2018	Tax Free Exchange		1,246,000	1,246,000	18,130
931142-EH-2	WALMART INC Corp Note Non Call 3.054% 06/23/21		06/20/2018	CitiGroup		416,000	416,000	0
959802-AT-6	WESTERN UNION CO Corp Note MW 3.350% 05/22/19		03/09/2018	CitiGroup		58,269	58,000	599
976656-CC-0	WISC ELEC POWER Corp Note MW 4.250% 12/15/19		10/01/2018	Merrill Lynch		302,220	298,000	3,800
98163E-AB-2	World Omni Auto WOART 2018-C A2 ABS 2.800% 01/18/22		07/24/2018	Mitsubishi Bank LTD		2,224,980	2,225,000	0
064159-LG-9	BANK NOVA SCOTIA Corp Note Non Call 3.125% 04/20/21	A	04/17/2018	ScotiaMcleod Corporation		938,214	940,000	0
78013X-RJ-9	ROYAL BK CANADA Corp Note Non Call 2.769% 07/22/20	A	07/23/2018	RBC Capital Markets		330,000	330,000	0
05578D-AN-2	BPCE Corp Note Non Call 2.500% 07/15/19	D	02/22/2018	RBC Capital Markets		398,660	400,000	1,139
05578D-AR-3	BPCE Corp Note Non Call 2.250% 01/27/20	D	10/19/2018	Goldman Sachs		360,204	365,000	1,962
064255-BP-6	BK TOKYO-MIT UFJ Corp Note Non Call Prv Plc 2.300% 03/05/20	D	10/03/2018	DAIWA CAPITAL MARKETS		394,748	400,000	767
25156P-AN-3	DEUTSCHE TEL FIN Corp Note MW 6.000% 07/08/19	D	06/14/2018	RBC Capital Markets		515,695	500,000	13,333
377373-AF-2	GLAXOSMITHKLINE Corp Note MW 2.964% 05/14/21	D	05/31/2018	Stifel Nicolaus & Co.		501,155	500,000	748
404280-BV-0	HSBC HOLDINGS Corp Note Call 3.426% 09/11/21	D	09/05/2018	HSBC Securities Inc		450,000	450,000	0
53944V-AQ-2	LLOYDS BANK PLC Corp Note Non Call 3.079% 05/07/21	D	05/01/2018	Morgan Stanley		338,000	338,000	0
55608J-AC-2	MACQUARIE GROUP Corp Note Non Call Prv Plc 6.000% 01/14/20	D	09/26/2018	Various		258,403	250,000	3,083
55608P-AH-7	MACQUARIE BK LTD Corp Note Non Call Prv Plc 2.600% 06/24/19	D	01/19/2018	Bank of New York		250,362	250,000	560
606822-AU-8	MITSUB UFJ FIN Corp Note Non Call 3.777% 03/02/25	D	02/26/2018	Morgan Stanley		975,000	975,000	0
65557C-AX-1	NORDEA BANK AB Corp Note Non Call Prv Plc 2.125% 05/29/20	D	10/15/2018	Toronto Dominion Sec		368,727	376,000	3,063
68784X-AD-8	OSCAR US Funding OSCAR 2018-2A A3 ABS Prv Plc 3.390% 09/12/22	D	07/18/2018	Mizuho Investor Sec Co		1,469,928	1,470,000	0
830505-AV-5	SKANDINAV ENSKIL Corp Note Non Call 2.300% 03/11/20	D	08/22/2018	Various		519,957	526,000	5,478
865622-CJ-1	SUMITOMO MITSUI Corp Note Non Call 2.514% 01/17/20	D	01/09/2018	DAIWA CAPITAL MARKETS		500,000	500,000	0
865622-CN-2	SUMITOMO MITSUI Corp Note Non Call 2.806% 10/16/20	D	10/10/2018	DAIWA CAPITAL MARKETS		300,000	300,000	0
92857W-BN-9	VODAFONE GROUP Corp Note Non Call 3.426% 01/16/24	D	05/23/2018	Merrill Lynch		730,000	730,000	0
961214-DJ-9	WESTPAC BANKING Corp Note Non Call 2.150% 03/06/20	D	11/05/2018	Bank of New York		179,388	182,000	663
961214-DX-8	WESTPAC BANKING Corp Note Non Call 3.050% 05/15/20	D	10/15/2018	Toronto Dominion Sec		251,468	252,000	3,246
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						84,584,821	84,828,379	169,715
8399997. Total - Bonds - Part 3						114,831,994	113,957,026	283,280
8399998. Total - Bonds - Part 5						6,400,732	6,408,421	1,662
8399999. Total - Bonds						121,232,726	120,365,447	284,942
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						121,232,726	XXX	284,942

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
912828-M6-4	US Treasury Note 1.250% 11/15/18		11/15/2018	Maturity		2,000,000	2,000,000	1,996,953	1,997,629	0	2,371	0	2,371	0	2,000,000	0	0	0	25,000	11/15/2018
912828-Q4-5	US Treasury Note 0.875% 03/31/18		03/31/2018	Maturity		1,600,000	1,600,000	1,602,875	1,600,474	0	(474)	0	(474)	0	1,600,000	0	0	0	7,000	03/31/2018
912828-Q9-4	US Treasury Note 0.750% 04/30/18		04/30/2018	Maturity		1,600,000	1,600,000	1,593,957	1,598,643	0	1,357	0	1,357	0	1,600,000	0	0	0	6,000	04/30/2018
912828-T8-3	US Treasury Note 0.750% 10/31/18		10/31/2018	Maturity		1,000,000	1,000,000	995,507	998,089	0	1,911	0	1,911	0	1,000,000	0	0	0	7,500	10/31/2018
912828-UJ-7	US Treasury Note 0.875% 01/31/18		01/31/2018	Maturity		1,600,000	1,600,000	1,599,836	1,599,984	0	16	0	16	0	1,600,000	0	0	0	7,000	01/31/2018
912828-UR-9	US Treasury Note 0.750% 02/28/18		02/28/2018	Maturity		1,600,000	1,600,000	1,599,344	1,599,888	0	112	0	112	0	1,600,000	0	0	0	6,000	02/28/2018
0599999. Subtotal - Bonds - U.S. Governments						9,400,000	9,400,000	9,388,472	9,394,707	0	5,293	0	5,293	0	9,400,000	0	0	0	58,500	XXX
13063B-5F-5	CALIFORNIA ST GO Cont Call 5.000% 10/01/25		04/16/2018	Call 100.0000		2,000,000	2,000,000	2,284,840	2,014,884	0	(14,884)	0	(14,884)	0	2,000,000	0	0	0	54,167	10/01/2025
13063B-Q6-2	CALIFORNIA ST GO Non Call 5.000% 02/01/19		07/20/2018	Morgan Stanley		1,528,950	1,500,000	1,792,680	1,556,227	0	(28,893)	0	(28,893)	0	1,527,335	0	1,615	1,615	73,333	02/01/2019
13067J-MY-4	CALIFORNIA ST EC GO Non Call 5.000% 07/01/18		07/01/2018	Maturity		80,000	80,000	81,492	80,235	0	(235)	0	(235)	0	80,000	0	0	0	4,000	07/01/2018
13067J-MZ-1	CALIFORNIA ST EC GO Non Call 5.000% 07/01/18		07/01/2018	Maturity		20,000	20,000	20,373	20,059	0	(59)	0	(59)	0	20,000	0	0	0	1,000	07/01/2018
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,628,950	3,600,000	4,179,385	3,671,405	0	(44,071)	0	(44,071)	0	3,627,335	0	1,615	1,615	132,500	XXX
033161-2R-0	ANCHORAGE AK GO Non Call 5.000% 09/01/19		07/20/2018	JP Morgan Chase		2,906,372	2,800,000	3,191,440	2,975,545	0	(58,133)	0	(58,133)	0	2,917,412	0	(11,040)	(11,040)	125,222	09/01/2019
033161-4A-5	ANCHORAGE AK GO Non Call 5.000% 09/01/19		07/25/2018	Barclays Group Inc.		3,143,383	3,030,000	3,453,594	3,219,965	0	(64,144)	0	(64,144)	0	3,155,821	0	(12,438)	(12,438)	137,192	09/01/2019
349460-V4-4	FORT WORTH TX IN GO Cont Call 5.000% 02/15/21		02/15/2018	Call 100.0000		1,645,000	1,645,000	1,793,544	1,647,350	0	(2,350)	0	(2,350)	0	1,645,000	0	0	0	41,125	02/15/2021
584002-PG-8	MECKLENBURG CNTY Go Non Call 5.000% 03/01/18		03/01/2018	Maturity		2,400,000	2,400,000	2,800,632	2,408,564	0	(8,564)	0	(8,564)	0	2,400,000	0	0	0	60,000	03/01/2018
64966M-EJ-4	NEW YORK NY GO Non Call 5.000% 08/01/20		07/20/2018	CitiGroup		3,201,390	3,000,000	3,399,630	3,280,328	0	(59,868)	0	(59,868)	0	3,220,460	0	(19,070)	(19,070)	146,667	08/01/2020
89453P-AT-6	Travis Cnty TX GO Non Call 5.000% 03/01/18		03/01/2018	Maturity		2,775,000	2,775,000	3,326,726	2,788,204	0	(13,204)	0	(13,204)	0	2,775,000	0	0	0	69,375	03/01/2018
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						16,071,145	15,650,000	17,965,566	16,319,956	0	(206,263)	0	(206,263)	0	16,113,693	0	(42,548)	(42,548)	579,581	XXX
040688-LK-7	ARIZONA WATER INFRA FIN Rev Bond Non Call 5.000% 10/01/18		10/01/2018	Maturity		2,000,000	2,000,000	2,367,540	2,036,737	0	(36,737)	0	(36,737)	0	2,000,000	0	0	0	100,000	10/01/2018
13068L-LQ-6	CALIFORNIA ST PU Rev Bond Non Call 5.000% 11/01/18		08/13/2018	Wachovia Bank		1,108,613	1,100,000	1,281,181	1,131,397	0	(23,369)	0	(23,369)	0	1,108,028	0	585	585	43,389	11/01/2018
31283K-4V-7	FHLMC Pool G11736 MBS 5.000% 04/01/20		12/01/2018	Paydown		37,235	37,235	40,080	38,190	0	(954)	0	(954)	0	37,235	0	0	0	932	04/01/2020
31287X-GH-3	FHLMC Pool C70200 MBS 6.500% 08/01/32		12/01/2018	Paydown		48,552	48,552	49,917	49,595	0	(1,043)	0	(1,043)	0	48,552	0	0	0	1,902	08/01/2032
3128M1-C7-2	FHLMC Pool G11994 MBS 5.500% 05/01/21		12/01/2018	Paydown		17,094	17,094	16,904	16,990	0	104	0	104	0	17,094	0	0	0	474	05/01/2021
3128M1-LC-1	FHLMC Pool G12223 MBS 5.000% 04/01/21		12/01/2018	Paydown		22,143	22,143	21,397	21,789	0	354	0	354	0	22,143	0	0	0	576	04/01/2021
3128M8-RV-8	FHLMC Pool G06500 MBS 4.000% 04/01/41		12/01/2018	Paydown		190,082	190,082	203,581	203,333	0	(13,251)	0	(13,251)	0	190,082	0	0	0	4,118	04/01/2041
3128MJ-VZ-0	FHLMC Pool G08631 MBS 3.000% 03/01/45		12/01/2018	Paydown		99,979	99,979	102,151	102,062	0	(2,082)	0	(2,082)	0	99,979	0	0	0	1,619	03/01/2045
3128PD-YY-0	FHLMC Pool J02527 MBS 4.500% 09/01/20		12/01/2018	Paydown		17,341	17,341	16,518	17,005	0	337	0	337	0	17,341	0	0	0	401	09/01/2020
3128PS-WT-0	FHLMC Pool J13358 MBS 5.000% 10/01/25		12/01/2018	Paydown		69,576	69,576	75,294	73,650	0	(4,074)	0	(4,074)	0	69,576	0	0	0	1,063	10/01/2025
3128PU-WF-5	FHLMC Pool J15146 MBS 4.500% 04/01/26		12/01/2018	Paydown		3,548	3,548	3,771	3,707	0	(159)	0	(159)	0	3,548	0	0	0	87	04/01/2026
3128PV-A4-2	FHLMC Pool J15427 MBS 4.500% 05/01/26		12/01/2018	Paydown		2,910	2,910	3,095	3,044	0	(134)	0	(134)	0	2,910	0	0	0	71	05/01/2026
312905-DQ-2	FHLMC FHR 1050 HZ Z Accrual RMBS 7.000% 04/15/21		12/01/2018	Paydown		16,614	16,614	16,639	16,573	0	41	0	41	0	16,614	0	0	0	626	04/15/2021
31292L-YA-7	FHLMC Pool C04305 MBS 3.000% 11/01/42		12/01/2018	Paydown		10,564	10,564	11,016	10,984	0	(420)	0	(420)	0	10,564	0	0	0	181	11/01/2042
312945-SK-5	FHLMC Pool A96822 MBS 4.000% 02/01/41		12/01/2018	Paydown		78,988	78,988	83,554	83,502	0	(4,514)	0	(4,514)	0	78,988	0	0	0	1,527	02/01/2041
3132GV-JF-0	FHLMC Pool Q09862 MBS 3.500% 08/01/42		12/01/2018	Paydown		85,232	85,232	91,105	90,684	0	(5,451)	0	(5,451)	0	85,232	0	0	0	1,623	08/01/2042
3132HQ-M4-1	FHLMC Pool Q13979 MBS 3.000% 12/01/42		12/01/2018	Paydown		4,905	4,905	5,135	5,119	0	(214)	0	(214)	0	4,905	0	0	0	79	12/01/2042
3132QL-BR-3	FHLMC Pool Q30047 MBS 3.500% 11/01/44		12/01/2018	Paydown		16,670	16,670	17,259	17,240	0	(570)	0	(570)	0	16,670	0	0	0	365	11/01/2044
3132WG-VL-8	FHLMC Pool Q43318 MBS 3.000% 09/01/46		12/01/2018	Paydown		103,139	103,139	107,724	107,626	0	(4,487)	0	(4,487)	0	103,139	0	0	0	1,326	09/01/2046
313603-JJ-2	FNMA FNR 1989-90 E RMBS PAC 8.700% 12/25/19		12/01/2018	Paydown		1,540	1,540	1,552	1,533	0	7	0	7	0	1,540	0	0	0	71	12/25/2019
31368H-LW-1	FNMA Pool 190341 MBS 5.000% 09/01/18		09/01/2018	Paydown		21,982	21,982	23,686	22,178	0	(196)	0	(196)	0	21,982	0	0	0	280	09/01/2018
3136AN-GF-8	FNMA FNR 2015-22 HT RMBS 3.000% 04/25/45		12/01/2018	Paydown		110,133	110,133	114,658	113,013	0	(2,880)	0	(2,880)	0	110,133	0	0	0	1,670	04/25/2045
31371L-JY-6	FNMA Pool 255079 MBS 5.000% 02/01/19		12/01/2018	Paydown		24,126	24,126	23,712	23,981	0	145	0	145	0	24,126	0	0	0	583	02/01/2019
31374T-VR-7	FNMA Pool 323824 MBS 8.000% 05/01/29		12/01/2018	Paydown		765	765	773	770	0	(5)	0	(5)	0	765	0	0	0	34	05/01/2029
31378X-RG-3	FNMA Pool 411887 MBS 8.000% 09/01/27		12/01/2018	Paydown		128	128	130	129	0	(1)	0	(1)	0	128	0	0	0	6	09/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138A2-BQ-1	FNMA Pool AH0946 MBS 4.000% 12/01/40		12/01/2018	Paydown		22,661	22,661	23,819	23,745	0	(1,084)	0	(1,084)	0	22,661	0	0	0	475	12/01/2040
3138A6-Y2-0	FNMA Pool AH5228 MBS 3.500% 01/01/26		12/01/2018	Paydown		34,774	34,774	36,547	35,975	0	(1,201)	0	(1,201)	0	34,774	0	0	0	622	01/01/2026
3138AW-EN-9	FNMA Pool AJ4640 MBS 4.000% 10/01/41		12/01/2018	Paydown		12,778	12,778	13,487	13,444	0	(666)	0	(666)	0	12,778	0	0	0	351	10/01/2041
3138E1-MQ-7	FNMA Pool AJ8466 MBS 4.500% 12/01/41		12/01/2018	Paydown		113,248	113,248	123,600	123,274	0	(10,026)	0	(10,026)	0	113,248	0	0	0	2,745	12/01/2041
3138EE-7J-2	FNMA Pool AK9896 MBS 3.500% 07/01/42		12/01/2018	Paydown		37,601	37,601	40,121	39,939	0	(2,338)	0	(2,338)	0	37,601	0	0	0	569	07/01/2042
3138EM-Y3-9	FNMA Pool AL5229 MBS 5.000% 01/01/44		12/01/2018	Paydown		77,603	77,603	86,152	86,001	0	(8,398)	0	(8,398)	0	77,603	0	0	0	2,144	01/01/2044
3138EN-LE-7	FNMA Pool AL5724 MBS 4.500% 10/01/44		12/01/2018	Paydown		93,908	93,908	102,154	101,949	0	(8,041)	0	(8,041)	0	93,908	0	0	0	2,297	10/01/2044
3138EQ-K8-4	FNMA Pool AL7518 MBS 3.500% 10/01/45		12/01/2018	Paydown		39,092	39,092	41,706	41,660	0	(2,567)	0	(2,567)	0	39,092	0	0	0	711	10/01/2045
3138EQ-MU-3	FNMA Pool AL7570 MBS 4.000% 07/01/42		12/01/2018	Paydown		179,614	179,614	192,215	191,993	0	(12,379)	0	(12,379)	0	179,614	0	0	0	3,750	07/01/2042
3138ER-FX-3	FNMA Pool AL9181 MBS 3.000% 10/01/46		12/01/2018	Paydown		186,788	186,788	193,530	193,377	0	(6,589)	0	(6,589)	0	186,788	0	0	0	3,167	10/01/2046
3138M4-E3-2	FNMA Pool AP1053 MBS 3.500% 07/01/42		12/01/2018	Paydown		46,853	46,853	50,001	49,773	0	(2,920)	0	(2,920)	0	46,853	0	0	0	1,055	07/01/2042
3138M4-TC-6	FNMA Pool AP1446 MBS 3.500% 08/01/42		12/01/2018	Paydown		23,956	23,956	25,629	25,510	0	(1,554)	0	(1,554)	0	23,956	0	0	0	291	08/01/2042
3138M9-3C-3	FNMA Pool AP6194 MBS 3.500% 08/01/42		12/01/2018	Paydown		5,164	5,164	5,538	5,511	0	(347)	0	(347)	0	5,164	0	0	0	98	08/01/2042
3138MN-5P-1	FNMA Pool AQ7153 MBS 3.000% 01/01/43		12/01/2018	Paydown		186,207	186,207	191,910	191,745	0	(5,538)	0	(5,538)	0	186,207	0	0	0	2,735	01/01/2043
3138MS-A4-1	FNMA Pool AQ9926 MBS 3.000% 12/01/42		12/01/2018	Paydown		13,093	13,093	13,770	13,724	0	(631)	0	(631)	0	13,093	0	0	0	201	12/01/2042
3138NW-XS-3	FNMA Pool AR0688 MBS 3.000% 12/01/42		12/01/2018	Paydown		9,465	9,465	9,937	9,903	0	(438)	0	(438)	0	9,465	0	0	0	74	12/01/2042
3138WB-EL-5	FNMA Pool AS1938 MBS 5.000% 03/01/44		12/01/2018	Paydown		295,676	295,676	330,233	329,349	0	(33,673)	0	(33,673)	0	295,676	0	0	0	6,367	03/01/2044
3138WF-HS-8	FNMA Pool AS5640 MBS 3.500% 08/01/45		12/01/2018	Paydown		146,723	146,723	153,830	153,684	0	(6,961)	0	(6,961)	0	146,723	0	0	0	2,781	08/01/2045
3138WG-YP-3	FNMA Pool AS7017 MBS 3.500% 04/01/46		12/01/2018	Paydown		34,193	34,193	36,084	36,031	0	(1,838)	0	(1,838)	0	34,193	0	0	0	695	04/01/2046
3138X9-WS-4	FNMA Pool AU9656 MBS 4.500% 09/01/43		12/01/2018	Paydown		59,288	59,288	64,309	64,182	0	(4,894)	0	(4,894)	0	59,288	0	0	0	1,502	09/01/2043
3138YA-FD-2	FNMA Pool AX8263 MBS 4.000% 12/01/44		12/01/2018	Paydown		61,498	61,498	65,495	65,398	0	(3,900)	0	(3,900)	0	61,498	0	0	0	1,240	12/01/2044
3138YK-M7-5	FNMA Pool AY5781 MBS 4.000% 05/01/45		12/01/2018	Paydown		122,766	122,766	130,861	130,599	0	(7,832)	0	(7,832)	0	122,766	0	0	0	3,128	05/01/2045
3138YN-MS-3	FNMA Pool AY8468 MBS 4.000% 08/01/45		12/01/2018	Paydown		187,265	187,265	199,789	199,391	0	(12,126)	0	(12,126)	0	187,265	0	0	0	4,014	08/01/2045
3138YR-RW-0	FNMA Pool AZ0500 MBS 3.000% 06/01/45		12/01/2018	Paydown		70,624	70,624	73,692	73,612	0	(2,987)	0	(2,987)	0	70,624	0	0	0	1,550	06/01/2045
3138YV-4G-1	FNMA Pool AZ4422 MBS 4.000% 07/01/45		12/01/2018	Paydown		142,953	142,953	151,486	151,227	0	(8,274)	0	(8,274)	0	142,953	0	0	0	2,861	07/01/2045
31402C-4M-1	FNMA Pool 725428 MBS 5.000% 03/01/19		12/01/2018	Paydown		58,616	58,616	62,307	59,267	0	(651)	0	(651)	0	58,616	0	0	0	1,253	03/01/2019
31402W-LT-3	FNMA Pool 740238 MBS 6.000% 09/01/33		12/01/2018	Paydown		1,188	1,188	1,240	1,229	0	(41)	0	(41)	0	1,188	0	0	0	39	09/01/2033
31403F-ZH-0	FNMA Pool 747844 MBS 5.500% 12/01/18		12/01/2018	Paydown		9,235	9,235	9,619	9,266	0	(30)	0	(30)	0	9,235	0	0	0	209	12/01/2018
31404V-GC-6	FNMA Pool 779695 MBS 5.500% 07/01/19		12/01/2018	Paydown		32,409	32,409	32,110	32,245	0	163	0	163	0	32,409	0	0	0	830	07/01/2019
31406B-A8-3	FNMA Pool 804731 MBS 6.000% 01/01/35		12/01/2018	Paydown		60,302	60,302	62,752	62,309	0	(2,007)	0	(2,007)	0	60,302	0	0	0	1,403	01/01/2035
31406C-VA-3	FNMA Pool 806209 MBS 6.000% 01/01/35		12/01/2018	Paydown		32,468	32,468	33,772	33,534	0	(1,066)	0	(1,066)	0	32,468	0	0	0	1,215	01/01/2035
31406E-SC-9	FNMA Pool 807915 MBS 4.500% 04/01/20		12/01/2018	Paydown		32,798	32,798	31,762	32,373	0	424	0	424	0	32,798	0	0	0	748	04/01/2020
31406F-S8-5	FNMA Pool 808843 MBS 6.000% 01/01/35		12/01/2018	Paydown		43,429	43,429	45,180	44,860	0	(1,430)	0	(1,430)	0	43,429	0	0	0	1,474	01/01/2035
31406L-HM-3	FNMA Pool 813036 MBS 4.500% 03/01/20		12/01/2018	Paydown		34,422	34,422	33,335	33,987	0	435	0	435	0	34,422	0	0	0	631	03/01/2020
31406W-7B-4	FNMA Pool 822690 MBS 4.500% 04/01/20		12/01/2018	Paydown		19,015	19,015	18,158	18,679	0	336	0	336	0	19,015	0	0	0	537	04/01/2020
31407H-2C-9	FNMA Pool 831571 MBS 6.000% 07/01/36		12/01/2018	Paydown		5,753	5,753	5,669	5,677	0	76	0	76	0	5,753	0	0	0	196	07/01/2036
31407N-FK-4	FNMA Pool 835470 MBS 5.000% 09/01/20		12/01/2018	Paydown		20,735	20,735	20,073	20,433	0	302	0	302	0	20,735	0	0	0	514	09/01/2020
31407S-GA-4	FNMA Pool 839093 MBS 5.000% 10/01/20		12/01/2018	Paydown		18,362	18,362	17,752	18,080	0	281	0	281	0	18,362	0	0	0	457	10/01/2020
3140E4-JU-2	FNMA Pool BA0274 MBS 3.500% 10/01/45		12/01/2018	Paydown		156,072	156,072	163,388	163,149	0	(7,077)	0	(7,077)	0	156,072	0	0	0	2,785	10/01/2045
3140F5-DT-7	FNMA Pool BC9113 MBS 3.500% 05/01/46		12/01/2018	Paydown		116,022	116,022	124,216	124,039	0	(8,018)	0	(8,018)	0	116,022	0	0	0	598	05/01/2046
3140F9-RX-5	FNMA Pool BD2301 MBS 3.000% 06/01/46		12/01/2018	Paydown		366,584	366,584	382,221	381,827	0	(15,243)	0	(15,243)	0	366,584	0	0	0	8,183	06/01/2046
3140FM-U4-6	FNMA Pool BE2402 MBS 3.500% 11/01/46		12/01/2018	Paydown		82,494	82,494	85,923	85,871	0	(3,377)	0	(3,377)	0	82,494	0	0	0	1,188	11/01/2046
3140FP-6R-5	FNMA Pool BE4479 MBS 3.500% 12/01/46		12/01/2018	Paydown		111,184	111,184	115,736	115,667	0	(4,483)	0	(4,483)	0	111,184	0	0	0	2,173	12/01/2046
3140FU-YU-6	FNMA Pool BE8822 MBS 3.500% 07/01/47		12/01/2018	Paydown		169,767	169,767	175,629	175,569	0	(5,802)	0	(5,802)	0	169,767	0	0	0	4,614	07/01/2047
31416B-RB-6	FNMA Pool 995182 MBS 5.500% 06/01/20		12/01/2018	Paydown		25,214	25,214	27,570	26,069	0	(854)	0	(854)	0	25,214	0	0	0	571	06/01/2020
31416X-GJ-3	FNMA Pool AB2000 MBS 4.500% 01/01/41		12/01/2018	Paydown		116,406	116,406	126,992	126,633	0	(10,227)	0	(10,227)	0	116,406	0	0	0	1,803	01/01/2041
31417G-TY-2	FNMA Pool AB9566 MBS 3.000% 06/01/43		12/01/2018	Paydown		82,602	82,602	84,641	84,542	0	(1,941)	0	(1,941)	0	82,602	0	0	0	1,558	06/01/2043
57604T-AM-8	MASSACHUSETTS ST Rev Bond Non Call 5.000% 06/01/20		07/20/2018	RBC Capital Markets		2,124,240	2,000,000	2,396,300	2,165,880	0	(37,741)	0	(37,741)	0	2,128,138	0	(3,898)	(3,898)	64,444	06/01/2020
59447P-NG-2	MICHIGAN ST FIN Rev Bond Cont Call 5.000% 07/01/21		07/01/2018	Call 100.0000		1,390,000	1,390,000	1,652,376	1,413,092	0	(23,092)	0	(23,092)	0	1,390,000	0	0	0	69,500	07/01/2021
64971Q-Q5-5	NEW YORK CITY NY Rev Bond Non Call 5.000% 11/15/18		07/25/2018	Morgan Stanley		3,033,630	3,000,000	3,530,880	3,098,537	0	(64,294)	0	(64,294)	0	3,034,243	0	(613)	(613)	105,000	11/15/2018
79642B-ZN-6	SAN ANTONIO TX W Rev Bond Non Call 4.000% 05/15/18		05/15/2018	Maturity		1,000,000	1,000,000	1,112,680	1,009,483	0	(9,483)	0	(9,483)	0	1,000,000	0	0	0	20,000	05/15/2018
882117-Y2-4	TEXAS ST A & M U Rev Bond Non Call 5.000% 07/01/18		07/01/2018	Maturity		7,000,000	7,000,000	8,209,670	7,135,737	0	(135,737)	0	(135,737)	0	7,000,000	0	0	0	350,000	07/01/2018

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92818H-ET-4	VIRGINIA ST PUBL Rev Bond Non Call 5.000% 08/01/20		08/13/2018	Morgan Stanley		2,509,766	2,360,000	2,692,335	2,593,252	0	(55,554)	0	(55,554)	0	2,537,697	0	(27,932)	(27,932)	122,589	08/01/2020
3199999. Subtotal - Bonds - U.S. Special Revenues						24,948,363	24,632,114	28,288,553	25,613,113	0	(632,886)	0	(632,886)	0	24,980,220	0	(31,858)	(31,858)	972,938	XXX
009363-AN-2	AIRGAS INC Corp Note Call MW 1.650% 02/15/18		02/15/2018	Maturity		259,000	259,000	259,580	259,023	0	(23)	0	(23)	0	259,000	0	0	0	2,137	02/15/2018
02007E-AB-4	Ally Auto Receiv ALLYA 2017-3 A2 ABS 1.530% 03/16/20		12/15/2018	Paydown		331,306	331,306	331,288	331,294	0	12	0	12	0	331,306	0	0	0	2,614	03/16/2020
02007F-AB-1	Ally Auto Receiv ALLYA 2017-4 A2 ABS 1.590% 04/15/20		12/15/2018	Paydown		381,771	381,771	381,769	381,766	0	5	0	5	0	381,771	0	0	0	4,005	04/15/2020
02007H-AB-7	Ally Auto Receiv ALLYA 2017-2 A2 ABS 1.490% 11/15/19		11/15/2018	Paydown		194,939	194,939	194,920	194,931	0	9	0	9	0	194,939	0	0	0	1,286	11/15/2019
0258M0-DV-8	AMERICAN EXPRESS Corp Note Call 1.800% 07/31/18		07/02/2018	Call 100.0000		915,000	915,000	913,801	914,763	0	237	0	237	0	915,000	0	0	0	15,098	07/31/2018
02665W-BL-4	AMERICAN HONDA F Corp Note Non Call 2.920% 11/19/18		11/19/2018	Maturity		372,000	372,000	372,000	372,000	0	0	0	0	0	372,000	0	0	0	8,547	11/19/2018
03065D-AB-3	AmeriCredit Auto AMCAR 2016-3 A2A ABS 1.370% 11/08/19		04/08/2018	Paydown		50,687	50,687	50,684	50,686	0	1	0	1	0	50,687	0	0	0	134	11/08/2019
03065F-AB-8	AmeriCredit Auto AMCAR 2017-1 A2A ABS 1.510% 05/18/20		11/18/2018	Paydown		46,124	46,124	46,121	46,123	0	2	0	2	0	46,124	0	0	0	332	05/18/2020
03065G-AB-6	AmeriCredit Auto AMCAR 2017-2 A2A ABS 1.650% 09/18/20		12/18/2018	Paydown		112,727	112,727	112,723	112,724	0	3	0	3	0	112,727	0	0	0	966	09/18/2020
03065H-AB-4	AmeriCredit Auto AMCAR 2017-3 A2A ABS 1.690% 12/18/20		12/18/2018	Paydown		183,925	183,925	183,910	183,914	0	12	0	12	0	183,925	0	0	0	1,816	12/18/2020
03066D-AB-2	AmeriCredit Auto AMCAR 2016-2 A2A ABS 1.420% 10/08/19		03/08/2018	Paydown		28,493	28,493	28,492	28,493	0	0	0	0	0	28,493	0	0	0	56	10/08/2019
03066F-AC-5	AmeriCredit Auto AMCAR 2017-4 A2A ABS 1.830% 05/18/21		12/18/2018	Paydown		98,997	98,997	98,992	98,993	0	4	0	4	0	98,997	0	0	0	1,279	05/18/2021
031162-CL-2	AMGEN INC Corp Note Non Call 2.935% 05/10/19		03/06/2018	DAIWA CAPITAL MARKETS		140,295	140,000	140,000	140,000	0	0	0	0	0	140,000	0	295	295	830	05/10/2019
035242-AG-1	ABIBB-CALL04/18 Corp Note MW 1.900% 02/01/19		04/23/2018	Call 100.0000		500,000	500,000	500,760	500,662	0	(662)	0	(662)	0	500,000	0	0	0	6,914	02/01/2019
04685A-2A-8	ATHENE GLOBAL FU Corp Note Non Call Prv Plc 2.875% 10/23/18		10/23/2018	Maturity		341,000	341,000	344,472	343,377	0	(2,377)	0	(2,377)	0	341,000	0	0	0	9,804	10/23/2018
05531F-AQ-6	BB&T CORPORATION Corp Note Call 2.250% 02/01/19		11/13/2018	Toronto Dominion Sec		1,198,512	1,200,000	1,218,444	1,204,557	0	(3,946)	0	(3,946)	0	1,200,611	0	(2,099)	(2,099)	34,725	02/01/2019
055657-AB-6	BMW Vehicle Leas BMWLT 2017-1 A2 ABS 1.640% 07/22/19		12/20/2018	Paydown		138,910	138,910	138,895	138,902	0	8	0	8	0	138,910	0	0	0	1,206	07/22/2019
05582X-AB-8	BMW Vehicle Leas BMWLT 2016-2 A2 ABS 1.230% 01/22/19		06/20/2018	Paydown		131,041	131,041	131,032	131,038	0	4	0	4	0	131,041	0	0	0	425	01/22/2019
05584P-AB-3	BMW Vehicle Leas BMWLT 2017-2 A2A ABS 1.800% 02/20/20		12/20/2018	Paydown		41,092	41,092	41,089	41,089	0	3	0	3	0	41,092	0	0	0	546	02/20/2020
06051G-ET-2	BANK OF AMER CRP Corp Note Non Call 2.000% 01/11/18		01/11/2018	Maturity		600,000	600,000	604,374	600,084	0	(84)	0	(84)	0	600,000	0	0	0	6,000	01/11/2018
064229-AB-3	BANK OF THE WEST BWSTA 2017-1 A2 ABS Prv Plc 1.780% 02/15/21		12/15/2018	Paydown		84,080	84,080	84,071	84,073	0	7	0	7	0	84,080	0	0	0	1,048	02/15/2021
067383-AD-1	CR BARD INC Corp Note MW 1.375% 01/15/18		01/15/2018	Maturity		250,000	250,000	250,038	250,001	0	(1)	0	(1)	0	250,000	0	0	0	1,719	01/15/2018
07330N-AD-7	BRANCH BKG & TR Corp Note Call 2.300% 10/15/18		09/15/2018	Call 100.0000		480,000	480,000	483,768	482,296	0	(2,296)	0	(2,296)	0	480,000	0	0	0	10,120	10/15/2018
084664-CF-6	BERKSHIRE HATH Corp Note Non Call 2.585% 03/07/18		03/07/2018	Maturity		490,000	490,000	490,000	490,000	0	0	0	0	0	490,000	0	0	0	2,530	03/07/2018
084670-BX-5	BERKSHIRE HATHWY Corp Note MW 1.150% 08/15/18		08/15/2018	Maturity		156,000	156,000	155,981	155,994	0	6	0	6	0	156,000	0	0	0	1,794	08/15/2018
12636W-AB-2	CNH Equipment Tr CNH 2017-A A2 ABS 1.640% 07/15/20		12/15/2018	Paydown		345,061	345,061	345,048	345,051	0	10	0	10	0	345,061	0	0	0	2,705	07/15/2020
12637B-AB-7	CNH Equipment Tr CNH 2017-B A2A ABS 1.590% 11/16/20		12/15/2018	Paydown		79,402	79,402	79,394	79,396	0	7	0	7	0	79,402	0	0	0	641	11/16/2020

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
13975K-AC-3	Capital Auto Rec AFIN 2015-1 A3 ABS 1.610% 06/20/19		03/20/2018	Paydown		33,008	33,008	33,077	33,013	0	(5)	0	(5)	0	33,008	0	0	0	69	06/20/2019
14041N-EU-1	Capital One Mult COMET 2015-A1 A1 ABS 1.390% 01/15/21		03/15/2018	Paydown		275,000	275,000	274,989	274,998	0	2	0	2	0	275,000	0	0	0	956	01/15/2021
14042E-4L-1	COF-CALL07/18 Corp Note Call 1.650% 02/05/18		01/05/2018	Call 100.0000		845,000	845,000	844,831	844,995	0	5	0	5	0	845,000	0	0	0	5,809	02/05/2018
14312Q-AB-2	CarMax Auto Owne CARMX 2016-4 A2 ABS 1.210% 11/15/19		08/15/2018	Paydown		148,178	148,178	148,170	148,175	0	3	0	3	0	148,178	0	0	0	648	11/15/2019
14314J-AB-6	CarMax Auto Owne CARMX 2017-1 A2 ABS 1.540% 02/18/20		11/15/2018	Paydown		321,757	321,757	321,757	321,755	0	3	0	3	0	321,757	0	0	0	2,304	02/18/2020
14314J-AC-4	CarMax Auto Owne CARMX 2017-1 A3 ABS 1.980% 11/15/21		12/15/2018	Paydown		40,933	40,933	41,103	41,053	0	(120)	0	(120)	0	40,933	0	0	0	788	11/15/2021
14912L-7B-1	CATERPILLAR FINL Corp Note Non Call 3.240% 12/21/18		12/21/2018	Maturity		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	3,938	12/21/2018
171340-AM-4	CHURCH & DWIGHT Corp Note Non Call 2.640% 01/25/19		03/06/2018	Wachovia Bank		149,985	150,000	150,000	150,000	0	0	0	0	0	150,000	0	(15)	(15)	913	01/25/2019
17275R-AZ-5	CISCO SYSTEMS Corp Note Non Call 2.492% 02/21/18		02/21/2018	Maturity		1,145,000	1,145,000	1,145,896	1,145,065	0	(65)	0	(65)	0	1,145,000	0	0	0	5,971	02/21/2018
17326F-AA-5	CITIGROUP COMMER CGCMT 2017-C4 A1 CMBS 2.121% 10/12/50		12/01/2018	Paydown		120,080	120,080	120,079	120,080	0	0	0	0	0	120,080	0	0	0	1,427	10/12/2050
17401Q-AC-5	CITIZENS BANK NA Corp Note Call 2.300% 12/03/18		12/03/2018	Maturity		250,000	250,000	250,483	250,427	0	(427)	0	(427)	0	250,000	0	0	0	5,750	12/03/2018
18978C-AB-9	CNH Equipment Tr CNH 2017-C A2 ABS 1.840% 03/15/21		12/15/2018	Paydown		85,246	85,246	85,238	85,239	0	7	0	7	0	85,246	0	0	0	1,315	03/15/2021
198280-AF-6	COLUMBIA PIPELIN Corp Note Call MW 4.500% 06/01/25		05/22/2018	Barclays Group Inc.		580,273	580,000	624,112	618,209	0	(1,864)	0	(1,864)	0	616,346	0	(36,073)	(36,073)	12,543	06/01/2025
233851-CW-2	DAIMLER FINANCE Corp Note Non Call Prv Plc 2.832% 11/05/18		11/05/2018	Maturity		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	6,736	11/05/2018
2363F7-J5-8	Danske Corp Disc Comm Paper 1.640% 09/05/18		09/05/2018	Maturity		300,000	300,000	295,012	296,613	0	3,387	0	3,387	0	300,000	0	0	0	0	09/05/2018
24422E-SB-6	JOHN DEERE CAP Corp Note Non Call 1.300% 03/12/18		03/12/2018	Maturity		218,000	218,000	217,505	217,925	0	75	0	75	0	218,000	0	0	0	1,417	03/12/2018
24702J-AB-5	Dell Equipment F DEFT 2017-2 A2A ABS Prv Plc 1.970% 02/24/20		12/22/2018	Paydown		92,995	92,995	92,992	92,992	0	2	0	2	0	92,995	0	0	0	1,285	02/24/2020
24703F-AB-2	Dell Equipment F DEFT 2017-1 A2 ABS Prv Plc 1.860% 06/24/19		11/22/2018	Paydown		129,000	129,000	128,988	128,993	0	7	0	7	0	129,000	0	0	0	1,232	06/24/2019
26207K-AD-3	Drive Auto Recei DRIVE 2017-3 A3 ABS 1.850% 04/15/20		10/15/2018	Paydown		133,000	133,000	132,991	132,991	0	9	0	9	0	133,000	0	0	0	1,747	04/15/2020
26208B-AJ-9	Drive Auto Recei DRIVE 2016-CA B ABS Prv Plc 2.370% 11/16/20		10/15/2018	Paydown		1,535,000	1,535,000	1,534,813	1,534,918	0	82	0	82	0	1,535,000	0	0	0	17,474	11/16/2020
26208D-AB-2	Drive Auto Recei DRIVE 2017-BA A2 ABS Prv Plc 1.590% 12/17/18		01/15/2018	Paydown		8,625	8,625	8,625	8,625	0	0	0	0	0	8,625	0	0	0	11	12/17/2018
26208E-AB-0	Drive Auto Recei DRIVE 2017-1 A2A ABS 1.670% 05/15/19		04/15/2018	Paydown		89,208	89,208	89,205	89,207	0	1	0	1	0	89,208	0	0	0	277	05/15/2019
26208F-AE-1	Drive Auto Recei DRIVE 2017-2 A2A ABS 1.630% 08/15/19		04/15/2018	Paydown		45,650	45,650	45,650	45,649	0	0	0	0	0	45,650	0	0	0	139	08/15/2019
26441C-AK-1	DUKE ENERGY CORP Corp Note Call MW 15BP 2.100% 06/15/18		06/15/2018	Maturity		755,000	755,000	754,177	754,922	0	78	0	78	0	755,000	0	0	0	7,928	06/15/2018
291011-AX-2	EMERSON ELECTRIC Corp Note MW 5.250% 10/15/18		10/15/2018	Maturity		360,000	360,000	377,305	370,178	0	(10,178)	0	(10,178)	0	360,000	0	0	0	18,900	10/15/2018
29273R-AH-2	ENERGY TRAN PTNR Corp Note MW 50BP 6.700% 07/01/18		07/01/2018	Maturity		840,000	840,000	1,015,350	857,261	0	(17,261)	0	(17,261)	0	840,000	0	0	0	56,280	07/01/2018
29372J-AB-3	Enterprise Fleet EFF 2017-2 A2 ABS Prv Plc 1.970% 01/20/23		12/20/2018	Paydown		468,182	468,182	468,157	468,162	0	20	0	20	0	468,182	0	0	0	6,551	01/20/2023
30231G-AM-4	EXXON MOBIL CORP Corp Note Non Call 2.056% 03/01/18		03/01/2018	Maturity		800,000	800,000	797,744	799,858	0	142	0	142	0	800,000	0	0	0	3,061	03/01/2018
31679R-AB-1	Fifth Third Auto FITAT 2017-1 A2A ABS 1.590% 04/15/20		12/15/2018	Paydown		143,722	143,722	143,709	143,712	0	10	0	10	0	143,722	0	0	0	1,485	04/15/2020

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
341081-FN-2	FLORIDA PWR & LT Corp Note Call 2.872% 11/06/20		08/28/2018	Call 100.0000		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	6,210	11/06/2020
341099-CK-3	FLORIDA PWR CORP Corp Note Cont Call 5.650% 06/15/18		06/15/2018	Maturity		250,000	250,000	260,420	254,652	0	(4,652)	0	(4,652)	0	250,000	0	0	0	7,063	06/15/2018
34530K-AC-7	Ford Credit Auto FORDO 2014-B A4 ABS 1.420% 08/15/19		04/15/2018	Paydown		203,019	203,019	203,086	203,032	0	(13)	0	(13)	0	203,019	0	0	0	561	08/15/2019
34530P-AD-4	Ford Credit Auto FORDO 2014-C A3 ABS 1.060% 05/15/19		03/15/2018	Paydown		46,932	46,932	46,932	46,932	0	0	0	0	0	46,932	0	0	0	76	05/15/2019
34531D-AB-4	FORDL 2017-B A4 FORDL 2017-B A2A ABS 1.800% 06/15/20		12/15/2018	Paydown		75,386	75,386	75,383	75,383	0	3	0	3	0	75,386	0	0	0	1,027	06/15/2020
34532A-AB-9	Ford Credit Auto FORDO 2017-C A2A ABS 1.800% 09/15/20		12/15/2018	Paydown		189,563	189,563	189,547	189,549	0	15	0	15	0	189,563	0	0	0	2,172	09/15/2020
345397-XT-5	FORD MOTOR CRED Corp Note Non Call 2.943% 01/08/19		09/06/2018	Keybanc Capital Markets		350,063	350,000	353,924	353,297	0	(2,236)	0	(2,236)	0	351,061	0	(998)	(998)	12,074	01/08/2019
36254A-AB-0	GM Financial Sec GMCAR 2017-1A A2A ABS Prv Plc 1.510% 03/16/20		12/16/2018	Paydown		85,375	85,375	85,370	85,372	0	2	0	2	0	85,375	0	0	0	674	03/16/2020
36254A-AC-8	GM Financial Sec GMCAR 2017-1A A2B ABS Prv Plc 2.575% 03/16/20		12/17/2018	Paydown		576,278	576,278	576,278	576,278	0	0	0	0	0	576,278	0	0	0	5,793	03/16/2020
36962G-3U-6	GEN ELEC CAP CRP Corp Note Non Call 5.625% 05/01/18		05/01/2018	Maturity		250,000	250,000	261,405	253,411	0	(3,411)	0	(3,411)	0	250,000	0	0	0	7,031	05/01/2018
37045X-AJ-5	GEN MOTORS FIN Corp Note MW 3.250% 05/15/18		05/15/2018	Maturity		347,000	347,000	352,120	348,731	0	(1,731)	0	(1,731)	0	347,000	0	0	0	5,639	05/15/2018
38141G-FG-4	GOLDMAN SACHS GP Corp Note Non Call 5.950% 01/18/18		01/18/2018	Maturity		249,000	249,000	260,187	249,469	0	(469)	0	(469)	0	249,000	0	0	0	7,408	01/18/2018
40428H-PH-9	HSBC USA INC Corp Note Non Call 1.625% 01/16/18		01/16/2018	Maturity		800,000	800,000	799,530	799,983	0	17	0	17	0	800,000	0	0	0	6,500	01/16/2018
438124-AB-5	Honda Auto Recei HAROT 2016-3 A2 ABS 1.010% 10/18/18		01/18/2018	Paydown		27,875	27,875	27,843	27,873	0	1	0	1	0	27,875	0	0	0	23	10/18/2018
43814K-AC-5	Honda Auto Recei HAROT 2015-1 A3 ABS 1.050% 10/15/18		02/15/2018	Paydown		29,023	29,023	29,024	29,023	0	0	0	0	0	29,023	0	0	0	29	10/15/2018
43814P-AB-6	Honda Auto Recei HAROT 2017-3 A2 ABS 1.570% 01/21/20		12/18/2018	Paydown		100,064	100,064	100,055	100,057	0	7	0	7	0	100,064	0	0	0	1,056	01/21/2020
44614D-AB-3	Huntington Auto HUNT 2016-1 A2 ABS 1.290% 05/15/19		04/15/2018	Paydown		246,416	246,416	246,405	246,413	0	3	0	3	0	246,416	0	0	0	622	05/15/2019
446438-RL-9	HUNTINGTON NATL Corp Note Call 1.700% 02/26/18		02/26/2018	Maturity		250,000	250,000	251,190	250,056	0	(56)	0	(56)	0	250,000	0	0	0	2,125	02/26/2018
44891F-AB-2	Hyundai Auto Lea HALST 2017-A A2A ABS Prv Plc 1.560% 07/15/19		10/15/2018	Paydown		111,200	111,200	111,187	111,194	0	5	0	5	0	111,200	0	0	0	859	07/15/2019
44891F-AD-8	Hyundai Auto Lea HALST 2017-A A3 ABS Prv Plc 1.880% 08/17/20		12/15/2018	Paydown		351,065	351,065	351,942	351,679	0	(614)	0	(614)	0	351,065	0	0	0	6,195	08/17/2020
44928U-AD-2	Hyundai Auto Lea HALST 2015-B A3 ABS Prv Plc 1.400% 11/15/18		01/15/2018	Paydown		15,301	15,301	15,327	15,301	0	(1)	0	(1)	0	15,301	0	0	0	18	11/15/2018
44930U-AB-2	Hyundai Auto Rec HART 2016-A A2A ABS 1.210% 06/17/19		04/15/2018	Paydown		60,591	60,591	60,585	60,590	0	1	0	1	0	60,591	0	0	0	142	06/17/2019
44931P-AB-2	Hyundai Auto Rec HART 2017-A A2A ABS 1.480% 02/18/20		12/15/2018	Paydown		252,132	252,132	252,131	252,129	0	3	0	3	0	252,132	0	0	0	1,964	02/18/2020
44932G-AB-1	Hyundai Auto Rec HART 2017-B A2A ABS 1.570% 08/17/20		12/15/2018	Paydown		259,179	259,179	259,163	259,167	0	12	0	12	0	259,179	0	0	0	2,439	08/17/2020
45687A-AA-0	IR-CALL03/18 Corp Note MW 50BP 6.875% 08/15/18		03/15/2018	Call 101.8618		814,894	800,000	949,298	823,881	0	(8,987)	0	(8,987)	0	814,894	0	0	0	32,083	08/15/2018
459745-GH-2	INTL LEASE FIN Corp Note Non Call 6.250% 05/15/19		11/13/2018	Morgan Stanley		218,135	215,000	235,391	225,587	0	(6,679)	0	(6,679)	0	218,908	0	(773)	(773)	13,438	05/15/2019
46625H-JL-5	JPMORGAN CHASE Corp Note Non Call 1.625% 05/15/18		05/15/2018	Maturity		615,000	615,000	605,314	614,161	0	839	0	839	0	615,000	0	0	0	4,997	05/15/2018
47788N-AB-4	John Deere Owner JDOT 16-B A2 ABS 1.090% 02/15/19		03/15/2018	Paydown		65,412	65,412	65,408	65,412	0	0	0	0	0	65,412	0	0	0	107	02/15/2019
494550-AZ-9	KINDER MORGAN EN Corp Note MW 9.000% 02/01/19		11/13/2018	Barclays Group Inc.		986,339	975,000	1,242,969	1,042,097	0	(53,879)	0	(53,879)	0	988,218	0	(1,879)	(1,879)	113,100	02/01/2019

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
50540R-AM-4	LABORATORY CORP Corp Note MW 2.500% 11/01/18		11/01/2018	Maturity		300,000	300,000	302,058	301,443	0	(1,443)	0	(1,443)	0	300,000	0	0	0	7,500	11/01/2018
55279H-AE-0	MANUF & TRADERS Corp Note Call 2.300% 01/30/19		12/31/2018	Call 100.0000		700,000	700,000	703,017	702,502	0	(2,502)	0	(2,502)	0	700,000	0	0	0	22,808	01/30/2019
58768M-AB-7	Mercedes-Benz Au MBALT 2016-B A2 ABS 1.150% 01/15/19		05/15/2018	Paydown		63,047	63,047	63,045	63,046	0	1	0	1	0	63,047	0	0	0	163	01/15/2019
58769D-AC-4	Mercedes-Benz Au MBALT 2017-A A2B ABS 2.655% 08/15/19		12/17/2018	Paydown		1,365,527	1,365,527	1,365,527	1,365,527	0	0	0	0	0	1,365,527	0	0	0	15,350	08/15/2019
59217G-BS-7	MET LIFE GLOB Corp Note Non Call Prv Plc 1.350% 09/14/18		09/14/2018	Maturity		500,000	500,000	499,765	499,917	0	83	0	83	0	500,000	0	0	0	6,750	09/14/2018
594918-BF-0	MICROSOFT CORP Corp Note MW 1.300% 11/03/18		11/03/2018	Maturity		580,000	580,000	579,246	579,480	0	520	0	520	0	580,000	0	0	0	7,540	11/03/2018
61746B-EE-2	MORGAN STANLEY Corp Note Call 3.649% 01/20/22		03/07/2018	Mizuho Investor Sec Co		101,635	100,000	101,112	100,886	0	(50)	0	(50)	0	100,836	0	799	799	1,038	01/20/2022
63946C-AC-2	NBCUNIVERSAL ENT Corp Note Non Call Prv Plc 1.662% 04/15/18		04/15/2018	Maturity		298,000	298,000	299,707	298,322	0	(322)	0	(322)	0	298,000	0	0	0	2,476	04/15/2018
64952W-CD-3	NEW YORK LIFE GL Corp Note Non Call Prv Plc 2.725% 04/06/18		04/06/2018	Maturity		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	1,261	04/06/2018
65473Q-AT-0	NI-CALL07/18 Corp Note MW 6.800% 01/15/19		06/12/2018	Redemption 102.3820		67,572	66,000	78,681	68,790	0	(1,193)	0	(1,193)	0	67,597	0	(25)	(25)	4,077	01/15/2019
654740-AP-4	NISSAN MOTOR ACC Corp Note Non Call Prv Plc 3.125% 04/06/18		04/06/2018	Maturity		320,000	320,000	320,000	320,000	0	0	0	0	0	320,000	0	0	0	3,752	04/06/2018
65478G-AB-6	Nissan Auto Rece NAROT 2017-B A2A ABS 1.560% 05/15/20		12/15/2018	Paydown		290,879	290,879	290,868	290,869	0	10	0	10	0	290,879	0	0	0	3,007	05/15/2020
65478Q-AB-4	Nissan Auto Leas NALT 2016-A A2A ABS 1.220% 08/15/18		01/15/2018	Paydown		2,313	2,313	2,313	2,313	0	0	0	0	0	2,313	0	0	0	2	08/15/2018
65478U-AB-5	Nissan Auto Rece NAROT 2016-A A2A ABS 1.060% 02/15/19		01/15/2018	Paydown		18,306	18,306	18,305	18,306	0	0	0	0	0	18,306	0	0	0	16	02/15/2019
65478W-AB-1	Nissan Auto Rece NAROT 2016-C A2A ABS 1.070% 05/15/19		06/15/2018	Paydown		87,887	87,887	87,883	87,886	0	1	0	1	0	87,887	0	0	0	240	05/15/2019
68389X-AC-9	ORACLE CORP Corp Note MW 35BP 5.750% 04/15/18		04/15/2018	Maturity		300,000	300,000	319,635	303,877	0	(3,877)	0	(3,877)	0	300,000	0	0	0	8,625	04/15/2018
693304-AL-1	PECO ENERGY CO Corp Note MW 5.350% 03/01/18		03/01/2018	Maturity		700,000	700,000	727,983	704,539	0	(4,539)	0	(4,539)	0	700,000	0	0	0	18,725	03/01/2018
69353R-CH-9	PNC BANK NA Corp Note Call 2.200% 01/28/19		11/13/2018	Toronto Dominion Sec		948,936	950,000	948,119	949,578	0	341	0	341	0	949,919	0	(983)	(983)	27,054	01/28/2019
694308-GN-1	PACIFIC GAS&ELEC Corp Note MW 8.250% 10/15/18		02/18/2018	Call 103.7870		87,181	84,000	90,258	88,218	0	(1,037)	0	(1,037)	0	87,181	0	0	0	2,368	10/15/2018
713448-DW-5	PEPSICO INC Corp Note Non Call 2.436% 10/15/18		10/15/2018	Maturity		726,000	726,000	726,000	726,000	0	0	0	0	0	726,000	0	0	0	14,394	10/15/2018
74256L-AG-4	PRINCIPAL LFE II Corp Note Non Call Prv Plc 2.250% 10/15/18		10/15/2018	Maturity		1,000,000	1,000,000	1,004,540	1,000,759	0	(759)	0	(759)	0	1,000,000	0	0	0	22,500	10/15/2018
74456Q-BE-5	PUBLIC SERVICE E Corp Note Call MW 2.300% 09/15/18		09/15/2018	Maturity		255,000	255,000	256,984	256,228	0	(1,228)	0	(1,228)	0	255,000	0	0	0	5,865	09/15/2018
747525-AN-3	QUALCOMM INC Corp Note Non Call 3.005% 05/20/19		07/06/2018	Call 101.0000		232,300	230,000	230,000	230,000	0	2,300	0	2,300	0	232,300	0	0	0	3,137	05/20/2019
756109-AM-6	REALTY INCOME Corp Note Call MW 25BP 2.000% 01/31/18		01/31/2018	Maturity		625,000	625,000	616,763	624,830	0	170	0	170	0	625,000	0	0	0	6,250	01/31/2018
80284C-AF-9	Santander Drive SDART 2015-1 C ABS 2.570% 04/15/21		12/15/2018	Paydown		991,291	991,291	991,195	991,248	0	42	0	42	0	991,291	0	0	0	12,955	04/15/2021
80284M-AE-0	Santander Drive SDART 2015-4 B ABS 2.260% 06/15/20		05/15/2018	Paydown		628,279	628,279	628,244	628,269	0	10	0	10	0	628,279	0	0	0	3,465	06/15/2020
80284Q-AF-8	Santander Drive SDART 2015-5 C ABS 2.740% 12/15/21		12/15/2018	Paydown		1,275,438	1,275,438	1,269,609	1,273,834	0	1,604	0	1,604	0	1,275,438	0	0	0	24,234	12/15/2021
80284R-AB-5	Santander Drive SDART 2016-3 A2 ABS 1.340% 11/15/19		03/15/2018	Paydown		40,307	40,307	40,305	40,307	0	0	0	0	0	40,307	0	0	0	71	11/15/2019
80284T-AD-7	Santander Drive SDART 2017-1 A2 ABS 1.490% 02/18/20		07/15/2018	Paydown		51,772	51,772	51,770	51,771	0	1	0	1	0	51,772	0	0	0	232	02/18/2020

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
80284T-AH-8	Santander Drive SDART 2017-1 B ABS 2.100% 06/15/21		12/15/2018	Paydown		137,987	137,987	137,977	137,980	0	8	0	8	0	137,987	0	0	0	2,898	06/15/2021
80284Y-AB-0	Santander Drive SDART 2017-3 A2A ABS 1.670% 06/15/20		11/15/2018	Paydown		134,000	134,000	133,999	133,998	0	2	0	2	0	134,000	0	0	0	1,222	06/15/2020
84756N-AC-3	SPECTRA PARTNERS Corp Note Call MW 2.950% 09/25/18		09/25/2018	Maturity		1,240,000	1,240,000	1,285,517	1,247,356	0	(7,356)	0	(7,356)	0	1,240,000	0	0	0	36,580	09/25/2018
854502-AE-1	STANLEY BLACK Corp Note Non Call 1.622% 11/17/18		11/17/2018	Maturity		250,000	250,000	249,048	249,168	0	832	0	832	0	250,000	0	0	0	4,055	11/17/2018
887317-AF-2	TIME WARNER INC Corp Note MW 20BP 4.875% 03/15/20		09/27/2018	Call 102.8316		616,990	600,000	655,206	628,792	0	(11,802)	0	(11,802)	0	616,990	0	0	0	30,225	03/15/2020
89236T-CA-1	TOYOTA MTR CRED Corp Note Non Call 1.450% 01/12/18		01/12/2018	Maturity		435,000	435,000	436,409	435,033	0	(33)	0	(33)	0	435,000	0	0	0	3,154	01/12/2018
89236T-CR-4	TOYOTA MTR CRED Corp Note Non Call 2.797% 07/13/18		07/13/2018	Maturity		275,000	275,000	275,000	275,000	0	0	0	0	0	275,000	0	0	0	4,716	07/13/2018
89236W-AD-0	Toyota Auto Rece TAOT 2015-A A4 ABS 1.520% 06/15/20		12/15/2018	Paydown		399,000	399,000	398,719	398,853	0	147	0	147	0	399,000	0	0	0	4,392	06/15/2020
89237W-AB-3	Toyota Auto Rece TAOT 2016-C A2A ABS 1.000% 01/15/19		03/15/2018	Paydown		25,782	25,781	25,781	25,782	0	0	0	0	0	25,782	0	0	0	38	01/15/2019
89238M-AB-4	Toyota Auto Rece TAOT 2017-A A2A ABS 1.420% 09/16/19		11/15/2018	Paydown		97,807	97,806	97,798	97,803	0	4	0	4	0	97,807	0	0	0	649	09/16/2019
90131H-CB-9	21ST CENTURY FOX Corp Note Call MW 3.375% 11/15/26		10/25/2018	Morgan Stanley		410,397	425,000	424,207	424,266	0	59	0	59	0	424,326	0	(13,929)	(13,929)	13,706	11/15/2026
902494-BA-0	TYSON FOODS INC Corp Note Non Call 3.157% 05/30/19		03/06/2018	Wachovia Bank		100,114	100,000	100,000	100,000	0	0	0	0	0	100,000	0	115	115	536	05/30/2019
92276M-AY-1	VTR-CALL04/18 Corp Note Cont Call 4.000% 04/30/19		02/23/2018	Redemption 101.8300		212,824	209,000	215,124	213,671	0	(626)	0	(626)	0	213,045	0	(222)	(222)	2,624	04/30/2019
92343V-BR-4	VERIZON COMM INC Corp Note MW 5.150% 09/15/23		06/21/2018	Taxable Exchange		1,246,556	1,155,000	1,303,596	1,258,610	0	(7,776)	0	(7,776)	0	1,250,834	0	(4,278)	(4,278)	45,603	09/15/2023
92930R-AB-8	WF-RBS COMMERCIA WFRBS 2012-C9 A2 CMBS 1.829% 11/15/45		02/01/2018	Paydown		213,100	213,100	218,426	212,991	0	108	0	108	0	213,100	0	0	0	649	11/15/2045
94988J-5B-9	WELLS FARGO BANK Corp Note Non Call 2.485% 01/22/18		01/22/2018	Maturity		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	1,993	01/22/2018
976656-CF-3	WISC ELEC POWER Corp Note Call MW 1.700% 06/15/18		06/15/2018	Maturity		693,000	693,000	694,421	693,511	0	(511)	0	(511)	0	693,000	0	0	0	5,891	06/15/2018
98956P-AF-9	ZIMMER HLDGS Corp Note Call MW 3.550% 04/01/25		04/27/2018	CitiGroup		1,298,618	1,350,000	1,346,828	1,347,610	0	96	0	96	0	1,347,705	0	(49,086)	(49,086)	27,956	04/01/2025
06366R-U8-6	BANK OF MONTREAL Corp Note Non Call 2.952% 07/31/18	A	07/31/2018	Maturity		650,000	650,000	653,458	651,585	0	(1,585)	0	(1,585)	0	650,000	0	0	0	12,011	07/31/2018
15135U-AD-1	CENOVUS ENERGY Corp Note MW 35BP 5.700% 10/15/19	A	10/29/2018	Call 102.5120		630,842	615,384	713,698	646,872	0	(16,029)	0	(16,029)	0	630,843	0	0	0	36,441	10/15/2019
63307A-2C-8	NATL BANK CANADA Corp Note Non Call 2.100% 12/14/18	A	12/14/2018	Maturity		500,000	500,000	501,420	501,211	0	(1,211)	0	(1,211)	0	500,000	0	0	0	10,500	12/14/2018
78012K-FV-4	ROYAL BK CANADA Corp Note Non Call 2.879% 07/30/18	A	07/30/2018	Maturity		700,000	700,000	703,455	701,422	0	(1,422)	0	(1,422)	0	700,000	0	0	0	12,597	07/30/2018
81379J-AD-3	Securitized Term SSTRT 2017-1A A3 ABS Prv Plc 1.890% 08/25/20	A	12/25/2018	Paydown		672,230	672,230	672,230	672,230	0	0	0	0	0	672,230	0	0	0	10,190	08/25/2020
00084D-AG-5	ABN AMRO BANK NV Corp Note Non Call Prv Plc 2.500% 10/30/18	D	10/30/2018	Maturity		245,000	245,000	246,716	245,881	0	(881)	0	(881)	0	245,000	0	0	0	6,125	10/30/2018
00182E-AW-9	ANZ NZ INTL/LDN Corp Note Non Call Prv Plc 1.750% 03/29/18	D	03/29/2018	Maturity		700,000	700,000	700,313	700,064	0	(65)	0	(65)	0	700,000	0	0	0	6,125	03/29/2018
05565Q-DJ-4	BP CAPITAL PLC Corp Note Non Call 2.669% 08/14/18	D	08/14/2018	Maturity		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	5,045	08/14/2018
44328M-BT-0	HSBC BANK PLC Corp Note Non Call Prv Plc 1.500% 05/15/18	D	05/15/2018	Maturity		450,000	450,000	448,096	449,394	0	605	0	605	0	450,000	0	0	0	3,375	05/15/2018
65557C-AP-8	NORDEA BANK AB Corp Note Non Call Prv Plc 3.174% 09/17/18	D	09/17/2018	Maturity		410,000	410,000	412,762	411,214	0	(1,216)	0	(1,216)	0	410,000	0	0	0	8,947	09/17/2018
82620K-AB-9	SIEMENS FINAN Corp Note MW Prv Plc 1.450% 05/25/18	D	05/25/2018	Maturity		878,000	878,000	877,301	877,797	0	201	0	201	0	878,000	0	0	0	6,366	05/25/2018

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
902674-XD-7	UBS AG LONDON Corp Note Non Call Prv Plc 3.086% 12/07/18	D	12/07/2018	Maturity		359,000	359,000	359,765	359,633	0	(633)	0	(633)	0	359,000	0	0	0	8,621	12/07/2018
950840-AC-2	WESFARMERS LTD Corp Note MW Call Prv Plc 1.874% 03/20/18	D	03/20/2018	Maturity		485,000	485,000	485,828	485,160	0	(160)	0	(160)	0	485,000	0	0	0	4,543	03/20/2018
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						54,316,363	54,218,284	55,382,048	54,603,586	0	(178,077)	0	(178,077)	0	54,425,516	0	(109,151)	(109,151)	1,071,284	XXX
8399997. Total - Bonds - Part 4						108,364,821	107,500,398	115,204,024	109,602,767	0	(1,056,004)	0	(1,056,004)	0	108,546,764	0	(181,942)	(181,942)	2,814,803	XXX
8399998. Total - Bonds - Part 5						6,410,984	6,408,421	6,400,732		0	12,158	0	12,158	0	6,412,891	0	(1,908)	(1,908)	66,052	XXX
8399999. Total - Bonds						114,775,805	113,908,819	121,604,756	109,602,767	0	(1,043,846)	0	(1,043,846)	0	114,959,655	0	(183,850)	(183,850)	2,880,855	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						114,775,805	XXX	121,604,756	109,602,767	0	(1,043,846)	0	(1,043,846)	0	114,959,655	0	(183,850)	(183,850)	2,880,855	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138EN-QA-0	FNMA Pool FN AI5848 MBS 4.000% 09/01/44		09/06/2018	Goldman Sachs	12/01/2018	Paydown	24,492	25,141	24,492	24,492	0	(649)	0	(649)	0	0	0	0	155	33
3140H1-WJ-5	FNMA Pool BJ0648 MBS 3.500% 03/01/48		04/06/2018	Nomura Securities	12/01/2018	Paydown	41,003	41,064	41,003	41,003	0	(61)	0	(61)	0	0	0	0	523	44
3199999. Subtotal - Bonds - U.S. Special Revenues							65,495	66,205	65,495	65,495	0	(710)	0	(710)	0	0	0	0	678	77
00206R-EM-0	AT&T INC Corp Note Call MW 3.900% 08/14/27		02/28/2018	Barclays Group Inc.	05/23/2018	Call 101.0000	470,000	467,415	474,700	474,700	0	7,285	0	7,285	0	0	0	0	5,041	917
03066H-AB-3	AmeriCredit Auto AMCAR 18-1 A2A ABS 2.710% 07/19/21		05/15/2018	BNP Paribar Securities Corp	12/18/2018	Paydown	20,744	20,743	20,744	20,744	0	1	0	1	0	0	0	0	297	0
055657-AC-4	BMW Vehicle Leas BMWLT 2017-1 A3 ABS 1.980% 05/20/20		04/03/2018	Deutsche Bank	12/20/2018	Paydown	16,213	16,106	16,213	16,213	0	108	0	108	0	0	0	0	241	13
13057D-AC-0	California Repub CRART 2017-1 A3 ABS 1.900% 03/15/21		05/01/2018	Wachovia Bank	12/15/2018	Paydown	179,764	178,767	179,764	179,764	0	997	0	997	0	0	0	0	1,636	171
13974M-AC-0	Capital Auto Rec AFIN 2016-2 A3 ABS 1.460% 06/22/20		03/07/2018	Harris Nesbitt Corp	12/20/2018	Paydown	298,752	297,561	298,752	298,752	0	1,190	0	1,190	0	0	0	0	1,885	230
14314A-AB-5	CarMax Auto Owne CARMX 2018-1 A2A ABS 2.230% 05/17/21		07/09/2018	CitiGroup	12/15/2018	Paydown	62,143	61,874	62,143	62,143	0	269	0	269	0	0	0	0	528	100
14314X-AB-5	CarMax Auto Owne CARMX 2018-2 A2 ABS 2.730% 08/16/21		04/18/2018	Wachovia Bank	12/15/2018	Paydown	15,165	15,164	15,165	15,165	0	1	0	1	0	0	0	0	265	0
233851-DC-5	DAIMLER FINANCE Corp Note Non Call Prv Plc 3.127% 02/22/21		02/15/2018	CitiGroup	03/06/2018	Wachovia Bank	780,000	780,000	781,185	780,000	0	0	0	0	0	0	1,186	1,186	714	0
26208G-AB-5	Drive Auto Recei DRIVE 2018-1 A2 ABS 2.230% 04/15/20		02/14/2018	Wachovia Bank	11/15/2018	Paydown	600,000	599,986	600,000	600,000	0	14	0	14	0	0	0	0	7,471	0
26208K-AB-6	Drive Auto Recei DRIVE 2018-3 A2 ABS 2.750% 10/15/20		07/17/2018	CitiGroup	12/15/2018	Paydown	97,023	97,023	97,023	97,023	0	0	0	0	0	0	0	0	969	0
29278N-AC-7	ENERGY TRANSFER Corp Note Call MW 4.200% 09/15/23		06/05/2018	Mizuho Investor Sec Co	06/12/2018	Goldman Sachs	310,000	309,771	309,752	309,771	0	0	0	0	0	0	(19)	(19)	217	0
34528F-AB-4	Ford Credit Auto FORDO 2018-A A2A ABS 2.590% 02/15/21		05/15/2018	RBC Capital Markets	12/15/2018	Paydown	54,416	54,414	54,416	54,416	0	2	0	2	0	0	0	0	706	0
34531G-AD-3	Ford Credit Auto FORDL 2017-A A3 ABS 1.880% 04/15/20		02/14/2018	Pershing	12/15/2018	Paydown	80,737	80,345	80,737	80,737	0	391	0	391	0	0	0	0	1,241	4
34531J-AB-1	Ford Credit Auto FORDL 2018-A A2A ABS 2.710% 12/15/20		04/17/2018	Barclays Group Inc.	12/15/2018	Paydown	2,714	2,714	2,714	2,714	0	0	0	0	0	0	0	0	47	0
36255K-AB-7	GM Financial Aut GMALT 2018-2 A2A ABS 2.830% 07/20/20		06/19/2018	Barclays Group Inc.	12/20/2018	Paydown	2,264	2,264	2,264	2,264	0	0	0	0	0	0	0	0	31	0
38014B-AB-5	GM Financial Aut GMALT 2018-1 A2A 2.390% 04/20/20		02/13/2018	Deutsche Bank	12/20/2018	Paydown	71,221	71,211	71,221	71,221	0	8	0	8	0	0	0	0	1,185	0
43814U-AF-6	Honda Auto Recei HAROT 2018-2 A2 ABS 2.660% 12/18/20		05/22/2018	Barclays Group Inc.	12/18/2018	Paydown	4,419	4,419	4,419	4,419	0	0	0	0	0	0	0	0	65	0
44891K-AB-1	Hyundai Auto Rec HART 2018-A A2A ABS 2.550% 04/15/21		04/10/2018	Barclays Group Inc.	12/15/2018	Paydown	15,616	15,615	15,616	15,616	0	1	0	1	0	0	0	0	253	0
58772Q-AB-2	Mercedes-Benz Au MBALT 2018-A A2 ABS 2.200% 04/15/20		01/17/2018	Mitsubishi Bank LTD	12/15/2018	Paydown	82,307	82,306	82,307	82,306	0	1	0	1	0	0	0	0	1,407	0
65477X-AD-6	Nissan Auto Leas NALT 2016-B A3 ABS 1.500% 07/15/19		03/19/2018	Mizuho Investor Sec Co	12/15/2018	Paydown	600,000	597,422	600,000	600,000	0	2,579	0	2,579	0	0	0	0	4,168	150
80285F-AB-0	Santander Drive SDART 2018-2 A2A ABS 2.580% 10/15/20		04/10/2018	CitiGroup	12/15/2018	Paydown	193,211	193,198	193,212	193,211	0	13	0	13	0	0	0	0	2,854	0
80285T-AB-0	Santander Drive SDART 2018-1 A2 ABS 2.100% 11/16/20		01/18/2018	RBC Capital Markets	12/15/2018	Paydown	169,660	169,652	169,660	169,660	0	8	0	8	0	0	0	0	2,448	0
92343V-EQ-3	VERIZON COMM INC Corp Note MW Prv Plc 4.329% 09/21/28		06/21/2018	Taxable Exchange	06/21/2018	Northern Trust	557	557	557	557	0	0	0	0	0	0	0	0	0	0
92343V-EQ-3	VERIZON COMM INC Corp Note MW Prv Plc 4.329% 09/21/28		06/21/2018	Taxable Exchange	10/22/2018	Tax Free Exchange	1,246,000	1,246,000	1,246,000	1,246,000	0	0	0	0	0	0	0	0	18,130	0
80283L-AU-7	SANTANDER UK PLC Corp Note Non Call 3.358% 06/01/21	D	05/23/2018	CitiGroup	11/16/2018	Toronto Dominion Sec	970,000	970,000	966,925	970,000	0	0	0	0	0	0	(3,075)	(3,075)	13,575	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							6,342,926	6,334,527	6,345,489	6,347,396	0	12,868	0	12,868	0	0	(1,908)	(1,908)	65,374	1,585
8399998. Total - Bonds							6,408,421	6,400,732	6,410,984	6,412,891	0	12,158	0	12,158	0	0	(1,908)	(1,908)	66,052	1,662

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 (Stock)	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 Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								6,400,732	6,410,984	6,412,891	0	12,158	0	12,158	0	0	(1,908)	(1,908)	66,052	1,662

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
US Treasury Note			09/18/2018	Wells Fargo	09/15/2019	988,163	0	4,803	0	0	1,000,000	983,359	2,611	0	0.875	2.590	MS	0	97
US Treasury Note			07/31/2018	Nomura Securities	07/15/2019	693,740	0	4,787	0	0	700,000	688,953	2,425	0	0.750	2.434	JJ	0	243
US Treasury Note			07/06/2018	Harris Nesbitt Corp	06/30/2019	696,178	0	3,616	0	0	700,000	692,563	24	0	1.250	2.361	JD	4,375	238
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,378,081	0	13,206	0	0	2,400,000	2,364,875	5,060	0	XXX	XXX	XXX	4,375	578
0599999. Total - U.S. Government Bonds						2,378,081	0	13,206	0	0	2,400,000	2,364,875	5,060	0	XXX	XXX	XXX	4,375	578
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
AT&T Disc Comm Paper			06/05/2018	Various	05/30/2019	345,610	0	6,023	0	0	350,000	339,588	0	0	3.000	3.111	MAT	0	0
AIR LEASE CORP Corp Note Call MW			01/16/2018	Various	01/15/2019	88,000	0	(832)	0	0	88,000	88,832	1,370	0	3.375	2.304	JJ	1,485	25
APPLE INC Corp Note MW			11/14/2018	CitiGroup	11/13/2019	347,523	0	507	0	0	351,000	347,016	842	0	1.800	2.970	MN	0	53
ARIZONA PUB SERV Corp Note MW			03/27/2018	Various	03/01/2019	221,092	0	(9,694)	0	0	219,000	230,786	6,388	0	8.750	2.806	MS	9,581	1,452
BAE SYSTEMS HLDG Note MW 45BP Prv Plc			12/11/2018	Merrill Lynch	06/01/2019	188,229	0	(280)	0	0	186,000	188,509	988	0	6.375	3.431	JD	0	395
BB&T CORPORATION Corp Note Non Call			10/15/2018	Various	04/30/2019	241,114	0	(1,986)	0	0	238,000	243,100	2,762	0	6.850	2.792	AO	8,152	7,563
BURLINGTON NORTH Corp Note MW			10/12/2018	Mizuho Investor Sec Co	10/01/2019	354,457	0	(1,248)	0	0	350,000	355,705	4,113	0	4.700	2.961	AO	0	685
CAROLINA P & L Corp Note MW 50BP			02/28/2018	Market Axess	01/15/2019	470,469	0	(10,179)	0	0	470,000	480,648	11,486	0	5.300	2.643	JJ	12,455	3,252
DEXLA CREDIT LOCAL Disc Comm Paper			08/17/2018	Bank of New York	05/07/2019	693,692	0	6,634	0	0	700,000	687,058	0	0	2.560	2.634	MAT	0	0
EOG RESOURCES Corp Note MW 37.5BP			10/12/2018	Toronto Dominion Sec	06/01/2019	282,040	0	(1,521)	0	0	279,000	283,562	1,308	0	5.625	2.959	JD	7,847	5,885
ERP OPERATING LP Corp Note Call MW			07/31/2018	Barclays Group Inc.	07/01/2019	149,679	0	265	0	0	150,000	149,415	1,781	0	2.375	2.809	JJ	0	301
EXELON GENERATIO Corp Note MW 175 BP			11/05/2018	Barclays Group Inc.	10/01/2019	45,670	0	(134)	0	0	45,000	45,804	585	0	5.200	3.168	AO	0	234
FIFTH THIRD BANK Corp Note Call			10/03/2018	Morgan Stanley	09/27/2019	346,801	0	1,048	0	0	350,000	345,753	1,485	0	1.625	2.892	MS	0	126
General Electric Company Disc Comm Paper			10/10/2018	General Electric Corp	03/29/2019	347,531	0	2,296	0	0	350,000	345,235	0	0	2.900	2.981	MAT	0	0
GOLDMAN SACHS GP Corp Note Call			05/15/2018	Goldman Sachs	04/25/2019	247,469	0	1,054	0	0	248,000	246,415	909	0	2.000	2.693	AO	2,480	303
GOLDMAN SACHS GP Corp Note Non Call			11/15/2018	Morgan Stanley	10/23/2019	447,375	0	382	0	0	450,000	446,993	2,168	0	2.550	3.286	AO	0	829
HUNTINGTON NATL Note Call			12/20/2018	Stifel Nicolaus & Co.	04/01/2019	569,956	0	93	0	0	571,000	569,864	3,141	0	2.200	2.930	AO	0	2,896
KEY BANK NA Corp Note Non Call			03/26/2018	Keybanc Capital Markets	03/08/2019	450,663	0	1,403	0	0	451,000	449,259	3,327	0	2.350	2.766	MS	5,299	589
KIMBERLY-CLARK Corp Note MW			02/28/2018	Merrill Lynch	02/15/2019	475,398	0	4,063	0	0	476,000	471,335	2,518	0	1.400	2.446	FA	3,332	315
NBCUNIVERSAL ENT Corp Note MW 120BP Prv Plc			09/26/2018	Various	04/15/2019	199,528	0	432	0	0	200,000	199,096	833	0	1.974	2.811	AO	1,974	1,788
NEVADA POWER CO Corp Note MW 50BP			03/27/2018	Morgan Stanley	03/15/2019	469,996	0	(14,919)	0	0	466,000	484,915	9,776	0	7.125	2.813	MS	16,601	1,291
NIAGARA MOHAWK Corp Note MW Prv Plc			11/29/2018	Barclays Group Inc.	08/15/2019	54,510	0	(63)	0	0	54,000	54,573	996	0	4.881	3.328	FA	0	791
ONTARIO TEACHER FIN TRST Disc Comm Paper Prv Plc			08/17/2018	Harris Nesbitt Corp	03/29/2019	695,741	0	6,484	0	0	700,000	689,257	0	0	2.500	2.568	MAT	0	0
ORACLE CORP Corp Note MW 65 BP			11/16/2018	CitiGroup	10/08/2019	646,468	0	530	0	0	650,000	645,938	3,372	0	2.250	2.970	AO	0	1,706
PROTECTIVE LIFE Corp Note Non Call Prv Plc			11/05/2018	Barclays Group Inc.	09/13/2019	299,872	0	680	0	0	303,000	299,191	1,400	0	1.555	3.063	MS	30	694
SCHLUMBERGER HOLDINGS Disc Comm Paper			05/29/2018	CitiGroup	03/05/2019	527,372	0	8,790	0	0	530,000	518,581	0	0	2.800	2.887	MAT	0	0
Simon Property Group LP Corp Note Call MW			02/26/2018	Merrill Lynch	02/01/2019	699,870	0	1,298	0	0	700,000	698,572	6,417	0	2.200	2.423	FA	7,700	1,155
TOYOTA MTR CRED Corp Note Non Call			02/28/2018	Market Axess	02/19/2019	488,476	0	3,251	0	0	489,000	485,225	3,048	0	1.700	2.515	FA	4,157	300
UNILEVER CAPITAL Corp Note MW			02/28/2018	Market Axess	02/15/2019	151,417	0	(2,809)	0	0	151,000	154,225	2,738	0	4.800	2.516	FA	3,624	342
UNITED PARCEL Corp Note MW			04/30/2018	Various	04/01/2019	549,331	0	(8,942)	0	0	546,000	558,273	6,996	0	5.125	2.625	AO	13,991	2,323
VW Credit Inc Disc Comm Paper			08/22/2018	Wells Fargo	02/22/2019	225,887	0	2,162	0	0	226,757	223,725	0	0	2.630	2.703	MAT	0	0
VW Credit Inc Disc Comm Paper			08/22/2018	Wells Fargo	02/22/2019	23,154	0	222	0	0	23,243	22,932	0	0	2.630	2.703	MAT	0	0
TORONTO-DOMINION BANK Disc Comm Paper		A	10/19/2018	CitiGroup	10/18/2019	675,368	0	3,970	0	0	692,162	671,397	0	0	3.000	3.112	MAT	0	0
TORONTO-DOMINION BANK Disc Comm Paper		A	10/19/2018	CitiGroup	10/18/2019	7,648	0	45	0	0	7,838	7,603	0	0	3.000	3.112	MAT	0	0
TRANSCANADA PL Corp Note MW		A	01/30/2018	CitiGroup	01/15/2019	188,064	0	(1,534)	0	0	188,000	189,597	2,709	0	3.125	2.221	JJ	2,938	261
AMERICA MOVIL SA Corp Note MW		D	11/06/2018	HSBC Securities Inc	10/16/2019	211,751	0	(513)	0	0	209,000	212,265	2,177	0	5.000	3.294	AO	0	639
China Bk Ltd Disc Comm Paper		D	07/09/2018	Pershing	03/27/2019	645,536	0	9,056	0	0	650,000	636,480	0	0	2.880	2.969	MAT	0	0
Hutch Whampoa Corp Note Non Call Prv Plc		D	09/25/2018	Goldman Sachs	04/09/2019	137,669	0	(1,633)	0	0	136,000	139,302	2,362	0	7.625	2.999	AO	5,185	4,839
LyondellBasell Corp Note Call MW 50BP		D	04/24/2018	Merrill Lynch	01/15/2019	350,280	0	(4,939)	0	0	350,000	355,219	3,694	0	5.000	2.896	AO	8,750	535
MACQUARIE BK LTD Corp Note Non Call Prv Plc		D	04/04/2018	Mizuho Investor Sec Co	04/04/2019	350,042	0	(119)	0	0	350,000	350,161	2,386	0	2.758	2.615	JAJO	4,758	52
SUMITOMO TR&BK Corp Note Non Call Prv Plc		D	03/27/2018	Barclays Group Inc.	03/06/2019	340,552	0	1,914	0	0	341,000	338,637	2,233	0	2.050	2.804	MS	3,494	447
TELSTRA CORP LTMD Disc Comm Paper		D	10/29/2018	Merrill Lynch	04/29/2019	247,528	0	1,300	0	0	250,000	246,228	0	0	3.000	3.088	MAT	0	0
UNITED UTILITIES Note Non Call		C	09/24/2018	Market Axess	02/01/2019	191,367	0	(1,149)	0	0	191,000	192,517	4,277	0	5.375	3.039	FA	0	1,567
UHC Liquidity Pool Pro Rata Share Portion			12/31/2018	Various	12/31/2019	59,451,535	0	0	0	0	59,451,536	59,451,536	0	0	0.000	0.000		240,542	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						74,141,730	0	1,408	0	0	74,177,536	74,140,322	100,585	0	XXX	XXX	XXX	364,375	43,633

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						74,141,730	0	1,408	0	0	74,177,536	74,140,322	100,585	0	XXX	XXX	XXX	364,375	43,633
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations						76,519,811	0	14,614	0	0	76,577,536	76,505,197	105,645	0	XXX	XXX	XXX	368,750	44,211
7899999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						76,519,811	0	14,614	0	0	76,577,536	76,505,197	105,645	0	XXX	XXX	XXX	368,750	44,211
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						76,519,811	0	14,614	0	0	XXX	76,505,197	105,645	0	XXX	XXX	XXX	368,750	44,211

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
JP Morgan Chase	New York, New York					7,793,379	XXX
Fifth Third	Cincinnati, Ohio					3,004,146	XXX
Key Bank	Cleveland, Ohio					3,057,978	XXX
PNC Bank	Pittsburgh, Pennsylvania					(12,429,483)	XXX
Optum Bank	Salt Lake City, Utah		1.010	227	0	22,770	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	227	0	1,448,790	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	227	0	1,448,790	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	227	0	1,448,790	XXX

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

1. January	(2,554,090)	4. April	538,685	7. July	(8,720,318)	10. October	(7,164,699)
2. February	833,803	5. May	398,469	8. August	(9,346,822)	11. November	(8,010,796)
3. March	3,937,256	6. June	6,605,720	9. September	(3,076,934)	12. December	1,448,790

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	US Treasury Bill		12/24/2018	2.307	01/17/2019	4,994,870	0	1,921
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						4,994,870	0	1,921
0599999. Total - U.S. Government Bonds						4,994,870	0	1,921
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Bank Loans						0	0	0
7799999. Total - Issuer Obligations						4,994,870	0	1,921
7899999. Total - Residential Mortgage-Backed Securities						0	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0
8199999. Total - SVO Identified Funds						0	0	0
8299999. Total - Bank Loans						0	0	0
8399999. Total Bonds						4,994,870	0	1,921
31846V-41-9	First American Treas Obligations - Inst Inv		12/04/2018	0.000		106,265	0	1,341
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						106,265	0	1,341
31846V-56-7	First American Government Obligations Fund Z		12/31/2017	0.000		14	0	0
38141W-27-3	Goldman Sachs Government Fund		12/03/2018	0.000		189,729	0	3,259
665278-70-1	Northern Inst Govt Select Port		12/31/2018	0.000		2,690,963	0	17,011
94975P-40-5	Wells Fargo Government MMKT Fund-Inst Cls		12/31/2017	0.000		0	0	0
8699999. Subtotal - All Other Money Market Mutual Funds						2,880,706	0	20,270
8899999 - Total Cash Equivalents						7,981,841	0	23,532

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Ga rsd ins code, sec 33-3-9	0	0	50,506	51,642
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL	B	Il ins code 215 ilcs 5-26	1,536,278	1,538,114	0	0
15.	Indiana IN	B	In ins code ic 27 1 6 14	1,333,956	1,316,302	0	0
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	Ma rsd ins code, sec.175:151	0	0	100,138	127,152
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO	B	Mo ins code 354.707.2	0	0	258,645	297,015
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC	B	Nc rsd ins code, sec. 58-5-50	0	0	719,547	903,266
35.	North Dakota ND						
36.	Ohio OH						
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	Sc rsd ins code, sec. 38-9-80	0	0	166,669	170,417
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	Va rsd ins code, sec 38.2-1045	104,159	102,325	0	0
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	2,974,393	2,956,741	1,295,505	1,549,492
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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