HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE

Humana Benefit Plan of Illinois, Inc.

NAIC Group Code 0119 (Current) 0119 (Prior) NAIC Company Code 60052 Employer's ID Number 37-1326199

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

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health

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

Incorporated/Organized 06/20/1994 Commenced Business 02/01/1995

Statutory Home Office 4501 North Sterling Ave., 2nd Floor (Street and Number), Peoria, IL, US 61615 (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address www.humana.com

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

OFFICERS

President & CEO	Bruce Dale Broussard	Chief Financial Officer	Brian Andrew Kane
Associate VP, Asst Gen Counsel & Corporate Secretary	Joseph Matthew Ruschell #	SVP, Chief Actuary	Vanessa Marie Olson

OTHER

Alan James Bailey, VP & Treasurer	Andrew Joseph Besendorf III #, Appointed Actuary	Charles Wilbur Dow Jr., Regional President
Courtney Danielle Durall #, Sr Legal Professional & Asst Corp Sec	Douglas Allen Edwards, Vice President	Jeffrey Carl Fernandez, SVP, Medicare West and MarketPOINT
Christopher Howal Hunter, Segment President, Group Business	Steven Edward McCulley, SVP, Medicare	Sean Joseph O'Reilly, SVP, Enterprise Compliance & Chief Compliance Officer
William Mark Preston, VP, Investments	Richard Donald Remmers, SVP, Employer Group Sales	George Renaudin II, SVP, Medicare East & Provider
Donald Hank Robinson, SVP, Tax	Gilbert Alan Stewart, SVP, Medicare Divisional Leader	Richard Andrew Vollmer Jr., SVP, Medicare Divisional Leader
Timothy Alan Wheatley, Segment President, Retail	Ralph Martin Wilson, Vice President	Cynthia Hillebrand Zipperle, SVP, Chief Accounting Officer & Controller

DIRECTORS OR TRUSTEES

Bruce Dale Broussard	Neal Curtis Fischer, M.D.	Brian Andrew Kane
Praveen Gope Thadani #	Ross Alan Westreich	Timothy Alan Wheatley

State of Kentucky
County of Jefferson SS:

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

Bruce Dale Broussard	Joseph Matthew Ruschell #	Alan James Bailey
President & CEO	Corporate Secretary	VP & Treasurer

Subscribed and sworn to before me this 24th day of February, 2020

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

Julia Wentworth
Notary Public
January 10, 2021

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	8,366,580	1.296	8,366,580	0	8,366,580	1.296
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	17,620,531	2.730	17,620,531	0	17,620,531	2.730
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	14,941,188	2.315	14,941,188	0	14,941,188	2.315
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	257,689,424	39.926	257,689,424	0	257,689,424	39.926
1.06 Industrial and miscellaneous	241,212,642	37.373	241,212,642	0	241,212,642	37.373
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated Bank loans	0	0.000	0	0	0	0.000
1.11 Total long-term bonds	539,830,364	83.640	539,830,364	0	539,830,364	83.640
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(7,441,973)	(1.153)	(7,441,973)	0	(7,441,973)	(1.153)
6.02 Cash equivalents (Schedule E, Part 2)	113,026,225	17.512	113,026,225	0	113,026,225	17.512
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	105,584,252	16.359	105,584,252	0	105,584,252	16.359
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	5,000	0.001	5,000	0	5,000	0.001
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	645,419,616	100.000	645,419,616	0	645,419,616	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		375,397,532
2.	Cost of bonds and stocks acquired, Part 3, Column 7		378,122,828
3.	Accrual of discount		72,640
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	1,176,430	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	149,108	1,325,538
5.	Total gain (loss) on disposals, Part 4, Column 19		1,592,799
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		214,123,585
7.	Deduct amortization of premium		2,607,784
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		50,395
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		539,830,364
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		539,830,364

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	8,366,580	8,394,311	8,411,180	8,223,086
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	8,366,580	8,394,311	8,411,180	8,223,086
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	17,620,531	17,882,554	19,309,811	16,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	14,941,188	15,181,946	16,192,343	14,115,000
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	257,689,424	264,608,019	259,144,225	249,968,079
Industrial and Miscellaneous, SVO	8.	United States	196,974,681	201,244,209	197,256,544	195,683,532
Identified Funds, Unaffiliated Bank	9.	Canada	104,889	108,006	104,859	105,000
Loans and Hybrid Securities	10.	Other Countries	44,133,071	44,474,208	44,220,806	44,055,912
(unaffiliated)	11.	Totals	241,212,642	245,826,422	241,582,208	239,844,444
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	539,830,364	551,893,253	544,639,768	528,150,609
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous	15.	Canada	0	0	0	
(unaffiliated)	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous	21.	Canada	0	0	0	
(unaffiliated)	22.	Other Countries	0	0	0	
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	539,830,364	551,893,253	544,639,768	

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	12,207,935	3,005,661	1,128,621	323,005	13,662	XXX	16,678,884	2.7	42,330,784	9.4	16,678,884	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	12,207,935	3,005,661	1,128,621	323,005	13,662	XXX	16,678,884	2.7	42,330,784	9.4	16,678,884	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	1,501,223	12,020,813	4,098,495	0	0	XXX	17,620,531	2.9	35,533,525	7.9	17,620,531	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	1,501,223	12,020,813	4,098,495	0	0	XXX	17,620,531	2.9	35,533,525	7.9	17,620,531	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	997,340	11,924,652	2,019,195	0	0	XXX	14,941,188	2.4	2,706,442	0.6	14,941,188	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	997,340	11,924,652	2,019,195	0	0	XXX	14,941,188	2.4	2,706,442	0.6	14,941,188	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	81,687,738	98,129,165	85,583,447	31,504,924	7,906,051	XXX	304,811,325	49.3	148,957,833	33.2	304,484,061	327,264
5.2 NAIC 2	0	971,833	1,847,741	0	0	XXX	2,819,574	0.5	2,927,038	0.7	2,819,574	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	81,687,738	99,100,998	87,431,189	31,504,924	7,906,051	XXX	307,630,900	49.8	151,884,871	33.8	307,303,635	327,264

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	28,844,846	106,317,210	48,344,750	1,180,810	4,543,108	XXX	189,230,723	30.6	173,815,945	38.7	93,064,512	96,166,211
6.2 NAIC 2	1,384,462	12,936,447	14,736,149	902,858	0	XXX	29,959,916	4.8	16,198,830	3.6	25,886,075	4,073,841
6.3 NAIC 3	12,663,660	18,588,506	9,882,247	0	0	XXX	41,134,413	6.7	26,211,612	5.8	30,066,682	11,067,731
6.4 NAIC 4	0	879,290	0	0	0	XXX	879,290	0.1	552,000	0.1	602,635	276,655
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	42,892,969	138,721,453	72,963,145	2,083,667	4,543,108	XXX	261,204,342	42.3	216,778,387	48.3	149,619,904	111,584,438
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 125,239,082	231,397,501	141,174,508	33,008,740	12,462,820	0	543,282,651	87.9	XXX	XXX	446,789,175	96,493,475
11.2 NAIC 2	(d) 1,384,462	13,908,280	16,583,890	902,858	0	0	32,779,490	5.3	XXX	XXX	28,705,649	4,073,841
11.3 NAIC 3	(d) 12,663,660	18,588,506	9,882,247	0	0	0	41,134,413	6.7	XXX	XXX	30,066,682	11,067,731
11.4 NAIC 4	(d) 0	879,290	0	0	0	0	879,290	0.1	XXX	XXX	602,635	276,655
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	139,287,204	264,773,577	167,640,645	33,911,597	12,462,820	0	(b) 618,075,844	100.0	XXX	XXX	506,164,142	111,911,702
11.8 Line 11.7 as a % of Col. 7	22.5	42.8	27.1	5.5	2.0	0.0	100.0	XXX	XXX	XXX	81.9	18.1
12. Total Bonds Prior Year												
12.1 NAIC 1	89,203,603	78,313,091	90,107,442	57,244,266	88,476,127	0	XXX	XXX	403,344,529	89.8	403,344,529	0
12.2 NAIC 2	627,725	11,186,082	7,312,061	0	0	0	XXX	XXX	19,125,868	4.3	19,125,868	0
12.3 NAIC 3	424,000	6,267,940	19,519,672	0	0	0	XXX	XXX	26,211,612	5.8	26,211,612	0
12.4 NAIC 4	0	552,000	0	0	0	0	XXX	XXX	552,000	0.1	552,000	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	90,255,328	96,319,113	116,939,175	57,244,266	88,476,127	0	XXX	XXX	(b) 449,234,009	100.0	449,234,009	0
12.8 Line 12.7 as a % of Col. 9	20.1	21.4	26.0	12.7	19.7	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	119,009,587	155,687,211	127,524,727	32,387,831	12,179,820	0	446,789,175	72.3	403,344,529	89.8	446,789,175	XXX
13.2 NAIC 2	1,104,964	10,713,743	15,984,084	902,858	0	0	28,705,649	4.6	19,125,868	4.3	28,705,649	XXX
13.3 NAIC 3	7,796,746	16,941,414	5,328,523	0	0	0	30,066,682	4.9	26,211,612	5.8	30,066,682	XXX
13.4 NAIC 4	0	602,635	0	0	0	0	602,635	0.1	552,000	0.1	602,635	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	127,911,297	183,945,003	148,837,334	33,290,688	12,179,820	0	506,164,142	81.9	449,234,009	100.0	506,164,142	XXX
13.8 Line 13.7 as a % of Col. 7	25.3	36.3	29.4	6.6	2.4	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	20.7	29.8	24.1	5.4	2.0	0.0	81.9	XXX	XXX	XXX	81.9	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	6,229,495	75,710,290	13,649,781	620,909	283,000	0	96,493,475	15.6	0	0.0	XXX	96,493,475
14.2 NAIC 2	279,498	3,194,537	599,806	0	0	0	4,073,841	0.7	0	0.0	XXX	4,073,841
14.3 NAIC 3	4,866,915	1,647,092	4,553,724	0	0	0	11,067,731	1.8	0	0.0	XXX	11,067,731
14.4 NAIC 4	0	276,655	0	0	0	0	276,655	0.0	0	0.0	XXX	276,655
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	11,375,908	80,828,574	18,803,311	620,909	283,000	0	111,911,702	18.1	0	0.0	XXX	111,911,702
14.8 Line 14.7 as a % of Col. 7	10.2	72.2	16.8	0.6	0.3	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	1.8	13.1	3.0	0.1	0.0	0.0	18.1	XXX	XXX	XXX	XXX	18.1

(a) Includes $ 110,872,832 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 78,245,480 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	11,599,221	60,545	0	0	0	XXX	11,659,767	1.9	42,330,784	9.4	11,659,767	0
1.02 Residential Mortgage-Backed Securities	608,713	2,945,116	1,128,621	323,005	13,662	XXX	5,019,117	0.8	0	0.0	5,019,117	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	12,207,935	3,005,661	1,128,621	323,005	13,662	XXX	16,678,884	2.7	42,330,784	9.4	16,678,884	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	1,501,223	12,020,813	4,098,495	0	0	XXX	17,620,531	2.9	35,533,525	7.9	17,620,531	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	1,501,223	12,020,813	4,098,495	0	0	XXX	17,620,531	2.9	35,533,525	7.9	17,620,531	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	997,340	11,924,652	2,019,195	0	0	XXX	14,941,188	2.4	2,706,442	0.6	14,941,188	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	997,340	11,924,652	2,019,195	0	0	XXX	14,941,188	2.4	2,706,442	0.6	14,941,188	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	51,573,812	9,642,816	19,116,023	245,304	3,265,000	XXX	83,842,955	13.6	40,094,218	8.9	83,515,691	327,264
5.02 Residential Mortgage-Backed Securities	30,095,829	88,873,359	52,560,915	31,259,620	4,641,051	XXX	207,430,774	33.6	111,790,653	24.9	207,430,774	0
5.03 Commercial Mortgage-Backed Securities	18,097	584,824	15,754,250	0	0	XXX	16,357,171	2.6	0	0.0	16,357,171	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	81,687,738	99,100,998	87,431,189	31,504,924	7,906,051	XXX	307,630,900	49.8	151,884,871	33.8	307,303,635	327,264
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	36,654,934	61,823,827	46,436,150	1,507,858	4,543,108	XXX	150,965,877	24.4	123,358,942	27.5	127,661,793	23,304,084
6.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	2,570,239	0.6	0	0
6.03 Commercial Mortgage-Backed Securities	2,734,932	8,921,473	17,180,841	284,901	0	XXX	29,122,146	4.7	14,558,889	3.2	20,248,336	8,873,810
6.04 Other Loan-Backed and Structured Securities	3,503,102	67,976,153	9,346,154	290,909	0	XXX	81,116,319	13.1	76,290,317	17.0	1,709,775	79,406,543
6.05 Totals	42,892,969	138,721,453	72,963,145	2,083,667	4,543,108	XXX	261,204,342	42.3	216,778,387	48.3	149,619,904	111,584,438
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	102,326,531	95,472,653	71,669,864	1,753,162	7,808,108	XXX	279,030,317	45.1	XXX	XXX	255,398,969	23,631,348
11.02 Residential Mortgage-Backed Securities	30,704,542	91,818,474	53,689,536	31,582,626	4,654,713	XXX	212,449,891	34.4	XXX	XXX	212,449,891	0
11.03 Commercial Mortgage-Backed Securities	2,753,029	9,506,297	32,935,091	284,901	0	XXX	45,479,317	7.4	XXX	XXX	36,605,507	8,873,810
11.04 Other Loan-Backed and Structured Securities	3,503,102	67,976,153	9,346,154	290,909	0	XXX	81,116,319	13.1	XXX	XXX	1,709,775	79,406,543
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	139,287,204	264,773,577	167,640,645	33,911,597	12,462,820	0	618,075,844	100.0	XXX	XXX	506,164,142	111,911,702
11.09 Line 11.08 as a % of Col. 7	22.5	42.8	27.1	5.5	2.0	0.0	100.0	XXX	XXX	XXX	81.9	18.1
12. Total Bonds Prior Year												
12.01 Issuer Obligations	90,255,328	86,559,509	62,718,296	2,389,594	2,101,184	XXX	XXX	XXX	244,023,911	54.3	244,023,911	0
12.02 Residential Mortgage-Backed Securities	0	0	17,559,424	17,550,660	79,250,808	XXX	XXX	XXX	114,360,892	25.5	114,360,892	0
12.03 Commercial Mortgage-Backed Securities	0	0	6,035,217	1,399,537	7,124,135	XXX	XXX	XXX	14,558,889	3.2	14,558,889	0
12.04 Other Loan-Backed and Structured Securities	0	9,759,604	30,626,238	35,904,475	0	XXX	XXX	XXX	76,290,317	17.0	76,290,317	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	90,255,328	96,319,113	116,939,175	57,244,266	88,476,127	0	XXX	XXX	449,234,009	100.0	449,234,009	0
12.09 Line 12.08 as a % of Col. 9	20.1	21.4	26.0	12.7	19.7	0.0	XXX	XXX	100	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	96,889,728	85,451,309	64,109,663	1,423,162	7,525,108	XXX	255,398,969	41.3	244,023,911	54.3	255,398,969	XXX
13.02 Residential Mortgage-Backed Securities	30,704,542	91,818,474	53,689,536	31,582,626	4,654,713	XXX	212,449,891	34.4	114,360,892	25.5	212,449,891	XXX
13.03 Commercial Mortgage-Backed Securities	117,026	5,165,444	31,038,135	284,901	0	XXX	36,605,507	5.9	14,558,889	3.2	36,605,507	XXX
13.04 Other Loan-Backed and Structured Securities	199,999	1,509,776	0	0	0	XXX	1,709,775	0.3	76,290,317	17.0	1,709,775	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	127,911,297	183,945,003	148,837,334	33,290,688	12,179,820	0	506,164,142	81.9	449,234,009	100.0	506,164,142	XXX
13.09 Line 13.08 as a % of Col. 7	25.3	36.3	29.4	6.6	2.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	20.7	29.8	24.1	5.4	2.0	0.0	81.9	XXX	XXX	XXX	81.9	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	5,436,802	10,021,344	7,560,202	330,000	283,000	XXX	23,631,348	3.8	0	0.0	XXX	23,631,348
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	2,636,003	4,340,852	1,896,956	0	0	XXX	8,873,810	1.4	0	0.0	XXX	8,873,810
14.04 Other Loan-Backed and Structured Securities	3,303,103	66,466,378	9,346,154	290,909	0	XXX	79,406,543	12.8	0	0.0	XXX	79,406,543
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	11,375,908	80,828,574	18,803,311	620,909	283,000	0	111,911,702	18.1	0	0.0	XXX	111,911,702
14.09 Line 14.08 as a % of Col. 7	10.2	72.2	16.8	0.6	0.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.8	13.1	3.0	0.1	0.0	0.0	18.1	XXX	XXX	XXX	XXX	18.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	262,327	262,327	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	260,000	260,000	0	0	0
7. Deduct amortization of premium	2,327	2,327	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	99,634,948	73,836,477	25,798,471	0
2. Cost of cash equivalents acquired	12,226,287,065	10,465,124,580	1,761,162,486	0
3. Accrual of discount	4,006,166	4,006,166	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	198	198	0	0
6. Deduct consideration received on disposals	12,216,901,784	10,464,721,572	1,752,180,212	0
7. Deduct amortization of premium	369	369	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	113,026,225	78,245,479	34,780,745	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	113,026,225	78,245,479	34,780,745	0

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

Schedule A - Part 1 - Real Estate Owned

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-5Q-9	UNITED STATES TREASURY	SD			1	1,239,305	100.9883	1,237,107	1,225,000	1,234,654	0	(4,651)	0	0	2.750	1.875	MN	2,945	16,844	08/02/2019	11/30/2020
912828-6D-7	UNITED STATES TREASURY	SD			1	60,614	100.9766	60,586	60,000	60,545	0	(69)	0	0	2.500	1.706	FA	507	0	11/07/2019	02/28/2021
912828-LJ-7	UNITED STATES TREASURY	SD			1	0	99.9844	0	0	0	0	0	0	0	3.625	3.625	FA	10,422	0	02/21/2018	08/15/2019
912828-MP-2	UNITED STATES TREASURY	SD			1	1,527,246	100.2317	1,503,476	1,500,000	1,502,022	0	(16,364)	0	0	3.625	2.509	FA	20,538	64,777	06/12/2018	02/15/2020
912828-ND-8	UNITED STATES TREASURY	SD			1	202,055	100.6680	200,492	200,000	200,492	0	(1,298)	0	0	3.500	2.828	MN	904	7,000	10/17/2018	05/15/2020
912828-WC-0	UNITED STATES TREASURY	SD			1	98,723	100.0820	100,082	100,000	99,367	0	644	0	0	1.750	2.527	AO	298	1,750	02/20/2019	10/31/2020
912828-Y4-6	UNITED STATES TREASURY	SD			1	250,801	100.5664	251,416	250,000	250,383	0	(418)	0	0	2.625	2.358	JJ	2,746	3,281	05/07/2019	07/31/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,378,743	XXX	3,353,158	3,335,000	3,347,463	0	(22,155)	0	0	XXX	XXX	XXX	38,361	93,652	XXX	XXX
36179U-UJ-9	G2 MA5985 - RMBS			4	1	5,032,437	103.1314	5,041,153	4,888,086	5,019,117	0	(13,320)	0	0	3.500	2.757	MON	14,257	85,542	06/11/2019	06/20/2049
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						5,032,437	XXX	5,041,153	4,888,086	5,019,117	0	(13,320)	0	0	XXX	XXX	XXX	14,257	85,542	XXX	XXX
0599999. Total - U.S. Government Bonds						8,411,180	XXX	8,394,311	8,223,086	8,366,580	0	(35,475)	0	0	XXX	XXX	XXX	52,618	179,193	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
010411-AH-9	ALABAMA ST				1FE	1,582,069	117.1500	1,476,090	1,260,000	1,438,432	0	(37,006)	0	0	5.000	1.770	FA	26,250	63,000	01/05/2016	08/01/2024
13063C-S5-0	CALIFORNIA ST			2	1FE	1,255,220	121.7800	1,217,800	1,000,000	1,172,656	0	(23,830)	0	0	5.000	2.200	MS	16,667	50,000	06/03/2016	09/01/2032
13063D-DG-0	CALIFORNIA ST				1FE	193,010	101.0360	202,072	200,000	195,225	0	1,195	0	0	2.250	2.927	AO	1,125	4,500	02/09/2018	10/01/2023
246381-ND-5	DELAWARE ST				1FE	313,297	122.4760	318,438	260,000	307,140	0	(6,158)	0	0	5.000	1.837	FA	5,417	5,597	02/21/2019	02/01/2026
373384-3W-4	GEORGIA ST				1FE	771,100	108.0930	735,032	680,000	726,910	0	(21,933)	0	0	5.000	1.620	FA	14,167	34,000	12/18/2017	02/01/2022
373384-ZW-9	GEORGIA ST				1FE	1,212,230	106.8450	1,068,450	1,000,000	1,066,807	0	(37,672)	0	0	5.000	1.130	AO	12,500	50,000	01/22/2016	10/01/2021
419792-HM-1	HAWAII ST				1FE	378,536	100.9670	333,191	330,000	333,107	0	(12,439)	0	0	5.000	1.190	AO	4,125	16,500	03/16/2016	04/01/2020
419792-HN-9	HAWAII ST				1FE	469,864	104.8820	419,528	400,000	418,009	0	(14,228)	0	0	5.000	1.350	AO	5,000	20,000	03/16/2016	04/01/2021
419792-JW-7	HAWAII ST				1FE	116,752	102.9430	102,943	100,000	102,868	0	(3,799)	0	0	5.000	1.140	AO	1,250	5,000	04/01/2016	10/01/2020
419792-JY-3	HAWAII ST				1FE	148,882	114.2170	137,060	120,000	134,924	0	(3,840)	0	0	5.000	1.570	AO	1,500	6,000	04/01/2016	10/01/2023
419792-MG-8	HAWAII ST				1FE	140,595	121.1010	133,211	110,000	130,128	0	(3,315)	0	0	5.000	1.650	AO	1,375	5,500	09/30/2016	10/01/2025
419792-MH-6	HAWAII ST				1FE	142,682	123.9900	136,389	110,000	132,738	0	(3,152)	0	0	5.000	1.740	AO	1,375	5,500	09/30/2016	10/01/2026
419792-MJ-2	HAWAII ST			2	1FE	286,447	123.4260	277,709	225,000	268,003	0	(5,910)	0	0	5.000	1.962	AO	2,813	11,250	11/01/2016	10/01/2027
419792-MK-9	HAWAII ST			2	1FE	140,254	122.8530	135,138	110,000	131,116	0	(2,903)	0	0	5.000	1.950	AO	1,375	5,500	09/30/2016	10/01/2028
419792-VX-1	HAWAII ST				1FE	299,645	115.1170	299,304	260,000	292,936	0	(6,709)	0	0	5.000	1.710	JJ	6,500	6,500	02/21/2019	01/01/2024
56052A-ZD-1	MAINE ST				1FE	145,010	101.5980	132,077	130,000	132,143	0	(5,133)	0	0	5.000	1.010	JD	542	6,500	06/07/2017	06/01/2020
56052A-ZE-9	MAINE ST				1FE	149,408	105.4590	137,097	130,000	137,061	0	(4,929)	0	0	5.000	1.121	JD	542	6,500	06/07/2017	06/01/2021
56052A-ZF-6	MAINE ST				1FE	153,370	109.3000	142,090	130,000	141,593	0	(4,706)	0	0	5.000	1.240	JD	542	6,500	06/07/2017	06/01/2022
574193-GT-9	MARYLAND ST				1FE	151,020	100.6340	130,824	130,000	130,786	0	(4,748)	0	0	5.000	1.310	MS	2,167	6,500	08/18/2015	03/01/2020
574193-KL-1	MARYLAND ST				1FE	1,229,800	109.9610	1,099,610	1,000,000	1,093,718	0	(35,399)	0	0	5.000	1.300	FA	20,833	50,000	01/28/2016	08/01/2022
574193-LP-1	MARYLAND ST				1FE	110,082	112.1610	100,945	90,000	98,966	0	(2,736)	0	0	5.000	1.750	MS	1,500	4,500	10/21/2015	03/01/2023
574193-MP-0	MARYLAND ST				1FE	774,007	105.5170	685,861	650,000	686,156	0	(25,267)	0	0	5.000	1.030	JD	2,708	32,500	06/13/2016	06/01/2021
574193-MU-9	MARYLAND ST			2	1FE	264,992	116.1720	255,578	220,000	247,756	0	(5,961)	0	0	5.000	2.000	JD	917	11,000	01/13/2017	06/01/2026
57582N-XH-3	MASSACHUSETTS ST				1FE	282,425	106.5380	276,999	260,000	274,699	0	(7,726)	0	0	5.250	1.620	FA	5,688	6,825	02/21/2019	08/01/2021
604129-4D-5	MINNESOTA ST				1FE	272,548	102.2740	265,912	260,000	265,148	0	(7,400)	0	0	5.000	1.581	FA	5,417	6,500	02/21/2019	08/01/2020
604129-4F-0	MINNESOTA ST				1FE	1,230,040	109.9610	1,099,610	1,000,000	1,093,452	0	(35,292)	0	0	5.000	1.310	FA	20,833	50,000	01/19/2016	08/01/2022
647293-RR-2	NEW MEXICO ST				1FE	310,180	112.0280	291,273	260,000	288,960	0	(8,905)	0	0	5.000	1.390	MS	4,333	13,000	08/01/2017	03/01/2023
658256-E6-5	NORTH CAROLINA ST				1FE	151,051	101.2910	131,678	130,000	131,795	0	(5,377)	0	0	5.000	0.830	MN	1,083	6,500	05/12/2016	05/01/2020
658256-R2-0	NORTH CAROLINA ST				1FE	181,784	100.9650	161,544	160,000	161,744	0	(5,228)	0	0	4.000	0.710	MN	1,067	6,400	02/10/2016	05/01/2020
658256-Z2-1	NORTH CAROLINA ST				1FE	872,696	113.1520	820,352	725,000	808,549	0	(22,413)	0	0	5.000	1.524	JD	3,021	36,250	02/25/2019	06/01/2023
658256-Z4-7	NORTH CAROLINA ST				1FE	251,468	120.2640	234,515	195,000	229,142	0	(5,994)	0	0	5.000	1.611	JD	813	9,750	02/24/2016	06/01/2025
677522-GZ-1	OHIO ST			2	1FE	158,656	119.7820	149,728	125,000	145,664	0	(3,670)	0	0	5.000	1.740	MN	1,042	6,250	05/12/2016	11/01/2027
677522-HS-6	OHIO ST				1FE	530,220	111.3150	478,655	430,000	474,888	0	(14,819)	0	0	5.000	1.381	JD	956	21,500	02/26/2016	12/15/2022
677522-HT-4	OHIO ST				1FE	536,722	115.0410	494,676	430,000	485,958	0	(13,634)	0	0	5.000	1.591	JD	956	21,500	02/26/2016	12/15/2023
70914P-D9-0	PENNSYLVANIA (COMMONWEALTH OF)				1FE	262,819	119.9210	251,834	210,000	244,290	0	(5,639)	0	0	5.000	1.960	MS	3,092	10,500	08/09/2016	09/15/2025
70914P-E2-4	PENNSYLVANIA (COMMONWEALTH OF)				1FE	265,896	122.5630	257,382	210,000	248,468	0	(5,308)	0	0	5.000	2.060	MS	3,092	10,500	08/09/2016	09/15/2026
917542-UJ-9	UTAH ST				1FE	223,490	120.4200	216,756	180,000	210,674	0	(5,270)	0	0	5.000	1.738	JJ	4,500	9,000	07/05/2017	07/01/2025
917542-UK-6	UTAH ST				1FE	301,313	123.5430	296,503	240,000	285,488	0	(6,518)	0	0	5.000	1.888	JJ	6,000	12,000	07/05/2017	07/01/2026
928109-T9-8	VIRGINIA ST				1FE	268,901	101.6280	243,907	240,000	243,634	0	(8,684)	0	0	5.000	1.330	JD	1,000	12,000	01/13/2017	06/01/2020
928109-U2-1	VIRGINIA ST				1FE	160,825	105.5610	147,785	140,000	146,896	0	(4,794)	0	0	5.000	1.470	JD	583	7,000	01/13/2017	06/01/2021
928109-U7-0	VIRGINIA ST				1FE	322,240	123.3610	308,403	250,000	299,771	0	(7,289)	0	0	5.000	1.710	JD	1,042	12,500	11/01/2016	06/01/2026
97705L-6N-2	WISCONSIN ST				1FE	1,816,140	107.1500	1,607,250	1,500,000	1,602,698	0	(55,148)	0	0	5.000	1.210	MN	12,500	75,000	01/19/2016	11/01/2021

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
97705M-FT-7	WISCONSIN ST				1FE	57,825	109.0300	54,515	50,000	53,673	0	(1,531)	0	0	5.000	1.770	MN	417	2,500	03/10/2017	05/01/2022
97705M-JF-3	WISCONSIN ST				1FE	119,194	114.6390	114,639	100,000	112,548	0	(3,152)	0	0	5.000	1.610	MN	833	5,000	10/25/2017	11/01/2023
97705M-KM-6	WISCONSIN ST			2	1FE	305,107	116.2310	302,201	260,000	293,217	0	(5,768)	0	0	5.000	2.431	MN	2,167	13,000	11/16/2017	05/01/2038
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						19,309,811	XXX	17,882,554	16,000,000	17,620,531	0	(510,136)	0	0	XXX	XXX	XXX	211,619	766,322	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						19,309,811	XXX	17,882,554	16,000,000	17,620,531	0	(510,136)	0	0	XXX	XXX	XXX	211,619	766,322	XXX	XXX
004284-ZJ-7	ACALANES CALIF UN HIGH SCH DIST	@		3	1FE	39,605	16.3480	40,870	250,000	40,982	0	407	0	0	0.000	1.001	N/A	0	0	07/26/2016	08/01/2046
008770-PQ-6	AIKEN CNTY S C CONS SCH DIST				1FE	564,379	104.4980	501,590	480,000	500,513	0	(17,401)	0	0	5.000	1.291	MS	8,000	24,000	03/15/2016	03/01/2021
008770-PR-4	AIKEN CNTY S C CONS SCH DIST				1FE	299,895	108.3460	270,865	250,000	268,785	0	(8,495)	0	0	5.000	1.461	MS	4,167	12,500	03/15/2016	03/01/2022
021087-UZ-2	ALPINE UTAH SCH DIST				1FE	610,015	108.5170	542,585	500,000	542,212	0	(18,864)	0	0	5.000	1.110	MS	7,361	25,000	05/03/2016	03/15/2022
094797-Z8-3	BLOOMINGTON MINN INDPT SCH DIST NO 271				1FE	778,042	111.8210	715,654	640,000	702,183	0	(19,435)	0	0	5.000	1.750	FA	13,333	32,000	12/17/2015	02/01/2023
164555-BD-5	CHERRY CREEK COLO SCH DIST NO 005 ARAPAH			2	1FE	142,982	119.3870	143,264	120,000	137,427	0	(2,699)	0	0	5.000	2.370	JD	267	6,000	11/28/2017	12/15/2031
180848-QJ-5	CLARK CNTY NEV				1FE	224,523	103.2370	196,150	190,000	196,281	0	(7,486)	0	0	5.000	1.001	MN	1,583	9,500	02/18/2016	11/01/2020
181059-UL-8	CLARK CNTY NEV SCH DIST				1FE	673,162	112.3540	617,947	550,000	612,505	0	(17,498)	0	0	5.000	1.604	JD	1,222	27,500	05/20/2016	06/15/2023
181059-UM-6	CLARK CNTY NEV SCH DIST				1FE	680,944	115.7080	636,394	550,000	625,215	0	(16,114)	0	0	5.000	1.791	JD	1,222	27,500	05/20/2016	06/15/2024
239019-P4-8	DAVIS CNTY UTAH SCH DIST				1FE	70,034	101.6230	60,974	60,000	60,901	0	(2,152)	0	0	5.000	1.361	JD	250	3,000	08/12/2015	06/01/2020
249164-NR-1	DENVER COLO CITY & CNTY				1FE	304,494	117.3940	305,224	260,000	297,806	0	(6,688)	0	0	5.000	1.690	FA	5,417	6,500	02/21/2019	08/01/2024
303820-6Z-2	FAIRFAX CNTY VA				1FE	315,585	108.8040	272,010	250,000	265,952	0	(6,867)	0	0	5.000	2.080	AO	3,125	12,500	03/28/2012	04/01/2022
396784-MJ-6	GREENWICH CONN				1FE	148,190	104.1330	135,373	130,000	134,833	0	(4,595)	0	0	5.000	1.380	JJ	2,997	6,500	01/17/2017	01/15/2021
440673-J6-9	HORRY CNTY S C SCH DIST				1FE	109,173	100.6260	95,595	95,000	95,629	0	(3,810)	0	0	5.000	0.961	MS	1,583	4,750	04/26/2016	03/01/2020
440673-J7-7	HORRY CNTY S C SCH DIST				1FE	112,216	104.4980	99,273	95,000	99,286	0	(3,644)	0	0	5.000	1.091	MS	1,583	4,750	04/26/2016	03/01/2021
512462-XA-5	LAKEVILLE MINN INDPT SCH DIST NO 194				1FE	166,342	111.6280	150,698	135,000	149,708	0	(4,632)	0	0	5.000	1.380	FA	2,813	6,750	04/18/2016	02/01/2023
512462-XB-3	LAKEVILLE MINN INDPT SCH DIST NO 194				1FE	194,237	115.1140	178,427	155,000	176,284	0	(5,009)	0	0	5.000	1.520	FA	3,229	7,750	04/18/2016	02/01/2024
544646-4K-5	LOS ANGELES CALIF UNI SCH DIST				1FE	309,020	120.6570	313,708	260,000	302,790	0	(6,231)	0	0	5.000	1.840	JJ	6,500	6,500	02/21/2019	07/01/2025
54589T-GN-6	LOUDOUN CNTY VA				1FE	306,618	118.5310	308,181	260,000	300,025	0	(6,593)	0	0	5.000	1.720	JD	1,083	13,000	02/21/2019	12/01/2024
592112-PZ-3	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1FE	783,562	105.7960	687,674	650,000	687,809	0	(24,869)	0	0	5.000	1.080	JJ	16,250	32,500	01/29/2016	07/01/2021
613664-3Q-2	MONTGOMERY CNTY TENN				1FE	1,192,910	104.8560	1,048,560	1,000,000	1,047,450	0	(37,568)	0	0	5.000	1.160	AO	12,500	50,000	01/19/2016	04/01/2021
643154-DF-1	NEW CANEY TEX INDPT SCH DIST			2	1FE	611,400	117.9050	613,106	520,000	589,628	0	(8,669)	0	0	5.000	2.905	FA	9,822	26,000	06/02/2017	02/15/2047
64966M-EE-5	NEW YORK N Y			1	1FE	1,693,741	99.9150	1,778,487	1,780,000	1,721,914	0	15,163	0	0	1.980	2.946	FA	14,685	35,244	02/09/2018	08/01/2023
677521-YD-2	OHIO STATE				1FE	296,725	113.6520	295,495	260,000	289,901	0	(6,824)	0	0	5.000	1.680	FA	5,417	6,500	02/21/2019	08/01/2023
718814-Q3-3	PHOENIX ARIZ				1FE	138,420	120.3020	132,332	110,000	128,540	0	(3,182)	0	0	5.000	1.770	JJ	2,750	5,500	10/28/2016	07/01/2025
777594-YX-4	ROSEMOUNT MINN INDPT SCH DIST NO 196			2	1FE	936,721	121.4940	886,906	730,000	860,810	0	(20,095)	0	0	5.000	1.870	FA	15,208	36,500	02/10/2016	02/01/2027
796269-VM-7	SAN ANTONIO TEX INDPT SCH DIST				1FE	299,356	115.5980	300,555	260,000	292,908	0	(6,448)	0	0	5.000	1.800	FA	4,911	6,500	02/25/2019	02/15/2024
797683-GV-5	SAN FRANCISCO CALIF CMNTY COLLEGE DIST				1FE	1,199,740	105.9380	1,059,380	1,000,000	1,055,035	0	(37,400)	0	0	5.000	1.170	JD	2,222	50,000	01/19/2016	06/15/2021
860758-RD-5	STILLWATER MINN INDPT SCH DIST NO 834				1FE	69,580	100.3000	60,180	60,000	60,186	0	(2,194)	0	0	5.000	1.300	FA	1,250	3,000	08/03/2015	02/01/2020
860758-RF-0	STILLWATER MINN INDPT SCH DIST NO 834				1FE	77,143	108.0500	70,233	65,000	69,084	0	(1,901)	0	0	5.000	1.910	FA	1,354	3,250	08/11/2015	02/01/2022
86476P-QZ-4	SUFFOLK CNTY N Y				1FE	359,336	101.2140	318,824	315,000	318,489	0	(10,405)	0	0	5.000	1.640	MN	2,625	15,750	12/17/2015	05/01/2020
86476P-RB-6	SUFFOLK CNTY N Y				1FE	493,769	108.1870	454,385	420,000	448,167	0	(11,682)	0	0	5.000	2.040	MN	3,500	21,000	12/17/2015	05/01/2022
86476P-RC-4	SUFFOLK CNTY N Y				1FE	569,395	111.4180	534,806	480,000	522,299	0	(12,099)	0	0	5.000	2.240	MN	4,000	24,000	12/17/2015	05/01/2023
86476P-RD-2	SUFFOLK CNTY N Y				1FE	65,980	114.3950	62,917	55,000	60,897	0	(1,278)	0	0	5.000	2.380	MN	458	2,750	10/21/2015	05/01/2024
882723-SL-4	TEXAS ST				1FE	307,683	106.8450	272,455	255,000	271,577	0	(9,335)	0	0	5.000	1.230	AO	3,188	12,750	01/19/2016	10/01/2021
882724-HY-6	TEXAS ST				1FE	289,981	110.6230	287,620	260,000	283,086	0	(6,895)	0	0	5.000	1.680	AO	3,250	12,639	02/25/2019	10/01/2022
930863-5C-5	WAKE CNTY N C				1FE	273,273	102.6040	266,770	260,000	265,854	0	(7,419)	0	0	5.000	1.580	MS	4,333	13,000	02/21/2019	09/01/2020
940157-S8-4	WASHINGTON SUBN SAN DIST MD				1FE	302,900	116.6540	303,300	260,000	296,227	0	(6,673)	0	0	5.000	1.710	JD	1,083	13,000	02/21/2019	06/01/2024
986438-MC-0	YORK CNTY S C				1FE	181,272	112.5360	163,177	145,000	162,010	0	(5,100)	0	0	5.000	1.300	AO	1,813	7,250	02/19/2016	04/01/2023
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						16,192,343	XXX	15,181,946	14,115,000	14,941,188	0	(362,678)	0	0	XXX	XXX	XXX	176,356	613,133	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						16,192,343	XXX	15,181,946	14,115,000	14,941,188	0	(362,678)	0	0	XXX	XXX	XXX	176,356	613,133	XXX	XXX
040649-MB-8	ARIZONA ST TRANSN BRD EXCISE TAX REV				1FE	296,291	113.3860	294,804	260,000	289,408	0	(6,883)	0	0	5.000	1.660	JJ	6,500	6,500	02/21/2019	07/01/2023
114894-YS-1	BROWARD CNTY FLA ARPT SYS REV			2	1FE	817,182	120.9250	816,244	675,000	816,901	0	(281)	0	0	5.000	2.551	AO	3,750	0	12/20/2019	10/01/2044
115117-MA-8	BROWARD CNTY FLA WTR & SWR UTIL REV			2	1FE	832,507	125.2240	832,740	665,000	832,169	0	(338)	0	0	5.000	2.131	AO	2,494	0	12/20/2019	10/01/2039
13032U-DU-9	CALIFORNIA HEALTH FACS FING AUTH REV			2	1FE	272,222	117.9050	282,972	240,000	267,610	0	(3,549)	0	0	5.000	3.126	MN	1,533	12,000	01/18/2017	11/15/2046
13066Y-SW-0	CALIFORNIA ST DEPT WTR RES PWR SUPPLY RE				1FE	248,039	105.3710	221,279	210,000	221,203	0	(8,323)	0	0	5.000	0.960	MN	1,750	10,500	09/22/2016	05/01/2021
249182-KE-5	DENVER COLO CITY & CNTY ARPT REV				1FE	125,141	103.3620	118,866	115,000	118,062	0	(3,460)	0	0	5.000	1.901	MN	735	5,750	11/30/2017	11/15/2020
249182-KF-2	DENVER COLO CITY & CNTY ARPT REV				1FE	50,070	106.9920	48,146	45,000	47,457	0	(1,278)	0	0	5.000	2.011	MN	288	2,250	11/30/2017	11/15/2021
25477G-PG-4	DISTRICT COLUMBIA INCOME TAX REV			2	1FE	1,051,585	126.8080	1,052,506	830,000	1,051,127	0	(458)	0	0	5.000	1.961	MS	3,113	0	12/20/2019	03/01/2036

SCHEDULE D - PART 1

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

		Codes					Fair Value				Change in Book/Adjusted Carrying Value				Interest					Dates	
1 CUSIP Identification	2 Description	3 Code	4 Foreign	5 Bond Char	6 NAIC Designation and Administrative Symbol	7 Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
392274-Z6-6	GREATER ORLANDO AVIATION AUTH ORLANDO FL			2	1FE	451,764	125.4330	451,559	360,000	451,580	0	(184)	0	0	5.000	2.100	AO	4,400	0	12/20/2019	10/01/2032
414009-MH-0	HARRIS CNTY TEX CULTURAL ED FACS FIN COR				1FE	135,280	122.8370	135,121	110,000	135,195	0	(85)	0	0	5.000	1.500	JD	611	0	12/19/2019	12/01/2026
44244C-GK-7	HOUSTON TEX UTIL SYS REV			2	1FE	364,122	122.9600	350,436	285,000	338,215	0	(7,143)	0	0	5.000	2.070	MN	1,821	14,250	04/05/2016	11/15/2027
451174-AC-0	IDAHO ENERGY RES AUTH TRANSMISSION FACS			1	1FE	741,949	102.6380	790,313	770,000	747,518	0	3,002	0	0	2.772	3.263	MS	7,115	21,344	02/07/2018	09/01/2026
452252-PD-5	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R				1FE	682,345	123.0560	682,961	555,000	681,921	0	(424)	0	0	5.000	1.540	JJ	617	0	12/19/2019	01/01/2027
45506D-ZG-3	INDIANA ST FIN AUTH REV			2	1FE	189,971	123.1170	184,676	150,000	177,828	0	(3,915)	0	0	5.000	1.981	FA	3,125	7,500	10/28/2016	02/01/2027
47875P-AF-4	JOHNSON CNTY KANS WTR DIST NO 001 WTR RE				1FE	276,094	103.8470	270,002	260,000	268,761	0	(7,333)	0	0	5.000	1.590	JJ	6,500	6,500	02/21/2019	01/01/2021
48504N-AN-9	KANSAS CITY MO INDL DEV AUTH ARPT SPL OB			2	1FE	327,374	119.0180	327,300	275,000	327,264	0	(109)	0	0	5.000	2.650	MS	4,583	0	12/20/2019	03/01/2044
544445-AD-1	LOS ANGELES CALIF DEPT ARPTS ARPT REV				1FE	114,678	101.3810	101,381	100,000	101,405	0	(3,764)	0	0	5.000	1.190	MN	639	5,000	05/12/2016	05/15/2020
544445-AE-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV				1FE	117,595	105.1200	105,120	100,000	104,981	0	(3,583)	0	0	5.000	1.320	MN	639	5,000	05/12/2016	05/15/2021
544445-NL-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1FE	496,381	125.5790	496,037	395,000	496,164	0	(216)	0	0	5.000	1.990	MN	768	0	12/20/2019	05/15/2032
54466H-EH-5	LOS ANGELES CNTY CALIF MET TRANSN AUTH S				1FE	149,349	106.1030	137,934	130,000	136,742	0	(4,412)	0	0	5.000	1.491	JJ	3,250	6,500	01/26/2017	07/01/2021
54466H-EJ-1	LOS ANGELES CNTY CALIF MET TRANSN AUTH S				1FE	152,178	110.1650	143,215	130,000	140,521	0	(4,087)	0	0	5.000	1.681	JJ	3,250	6,500	01/26/2017	07/01/2022
574204-ZA-4	MARYLAND ST DEPT TRANSN CONS TRANSN				1FE	292,822	111.8210	290,735	260,000	285,918	0	(6,905)	0	0	5.000	1.670	FA	5,417	6,500	02/21/2019	02/01/2023
575831-CN-0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			2	1FE	238,198	117.2420	234,484	200,000	223,323	0	(4,022)	0	0	5.000	2.641	MN	1,667	10,000	02/25/2016	05/01/2035
57584X-XN-6	MASSACHUSETTS ST DEV FIN AGY REV				1FE	126,269	102.1060	112,317	110,000	112,378	0	(4,392)	0	0	5.000	0.961	JJ	2,536	5,500	10/06/2016	07/15/2020
57584X-XQ-9	MASSACHUSETTS ST DEV FIN AGY REV				1FE	133,577	109.8970	120,887	110,000	120,619	0	(4,105)	0	0	5.000	1.131	JJ	2,536	5,500	10/06/2016	07/15/2022
57584X-XY-2	MASSACHUSETTS ST DEV FIN AGY REV			2	1FE	100,620	122.6640	98,131	80,000	94,315	0	(2,027)	0	0	5.000	2.061	JJ	1,844	4,000	10/28/2016	07/15/2030
57584X-XZ-9	MASSACHUSETTS ST DEV FIN AGY REV			2	1FE	25,142	122.3480	24,470	20,000	23,565	0	(505)	0	0	5.000	2.071	JJ	461	1,000	10/06/2016	07/15/2031
57584X-YA-3	MASSACHUSETTS ST DEV FIN AGY REV			2	1FE	62,307	121.7910	60,896	50,000	58,546	0	(1,204)	0	0	5.000	2.181	JJ	1,153	2,500	10/06/2016	07/15/2033
57584X-YB-1	MASSACHUSETTS ST DEV FIN AGY REV			2	1FE	37,235	121.6340	36,490	30,000	35,028	0	(707)	0	0	5.000	2.231	JJ	692	1,500	10/06/2016	07/15/2034
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1FE	1,885,000	99.9700	1,884,435	1,885,000	1,885,000	0	0	0	0	3.395	3.395	AO	7,288	0	11/07/2019	10/15/2040
591745-X9-0	METROPOLITAN ATLANTA RAPID TRAN AUTH GA			2	1FE	308,775	121.6540	304,135	250,000	290,863	0	(5,769)	0	0	5.000	2.280	JJ	6,250	12,500	10/20/2016	07/01/2030
592041-WF-0	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			2	1FE	184,090	117.8770	182,709	155,000	174,539	0	(2,699)	0	0	5.000	2.861	JJ	3,875	7,750	04/07/2016	07/01/2035
592190-NZ-1	METROPOLITAN NASHVILLE ARPT AUTH TENN AR			2	1FE	245,398	125.1670	244,076	195,000	245,304	0	(93)	0	0	5.000	2.230	JJ	379	0	12/20/2019	07/01/2034
59259N-8N-6	METROPOLITAN TRANSN AUTH N Y DEDICATED T			2	1FE	238,386	120.8990	241,798	200,000	229,971	0	(3,351)	0	0	5.000	2.860	MN	1,278	10,000	06/02/2017	11/15/2042
59259Y-TR-0	METROPOLITAN TRANSN AUTH N Y REV				1FE	217,128	110.6400	210,216	190,000	206,212	0	(5,447)	0	0	5.000	1.930	MN	1,214	9,500	12/20/2017	11/15/2022
59261A-PR-2	METROPOLITAN TRANSN AUTH N Y REV				1FE	672,028	120.1690	672,946	560,000	644,893	0	(13,401)	0	0	5.000	2.231	MN	3,578	28,000	11/22/2017	11/15/2025
59447T-HF-3	MICHIGAN FIN AUTH REV			2	1FE	458,030	114.1090	450,731	395,000	435,865	0	(6,306)	0	0	5.000	3.050	MN	3,292	19,750	05/03/2016	11/01/2044
59447T-QC-0	MICHIGAN FIN AUTH REV				1FE	165,907	117.6930	164,770	140,000	158,723	0	(3,581)	0	0	5.000	2.120	JD	583	7,000	12/08/2017	12/01/2024
594695-X6-0	MICHIGAN ST TRUNK LINE				1FE	291,166	111.0290	288,675	260,000	284,243	0	(6,923)	0	0	5.000	1.660	MN	1,661	13,000	02/25/2019	11/15/2022
603827-WS-1	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM				1FE	421,854	124.4070	410,543	330,000	395,118	0	(8,597)	0	0	5.000	1.968	JJ	8,250	16,500	11/01/2016	01/01/2027
603827-WT-9	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM			2	1FE	64,632	123.6790	61,840	50,000	60,298	0	(1,366)	0	0	5.000	1.850	JJ	1,250	2,500	09/01/2016	01/01/2028
603827-WU-6	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM			2	1FE	141,500	123.0810	135,389	110,000	132,191	0	(2,936)	0	0	5.000	1.908	JJ	2,750	5,500	09/06/2016	01/01/2029
603827-WV-4	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM			2	1FE	63,774	122.5440	61,272	50,000	59,718	0	(1,281)	0	0	5.000	2.010	JJ	1,250	2,500	09/01/2016	01/01/2030
603827-WW-2	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM			2	1FE	280,192	121.9960	268,391	220,000	262,481	0	(5,594)	0	0	5.000	2.027	JJ	5,500	11,000	09/06/2016	01/01/2031
603827-WY-8	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM				1FE	139,447	118.6660	130,533	110,000	128,308	0	(3,497)	0	0	5.000	1.530	JJ	2,750	5,500	09/01/2016	01/01/2025
603827-WZ-5	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM				1FE	115,831	121.6990	109,529	90,000	107,215	0	(2,709)	0	0	5.000	1.640	JJ	2,250	4,500	09/01/2016	01/01/2026
605360-SD-9	MISSISSIPPI HOSP EQUIP & FACS AUTH REV			2	2FE	243,890	111.7160	245,775	220,000	238,646	0	(2,435)	0	0	5.000	3.560	MS	3,667	11,000	10/18/2017	09/01/2046
60637B-RG-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1FE	78,600	106.3500	85,080	80,000	78,661	0	28	0	0	3.800	3.897	MN	538	3,229	09/12/2018	11/01/2048
646066-QV-5	NEW JERSEY ST EDL FACS AUTH REV				1FE	117,872	113.4600	107,787	95,000	106,367	0	(3,141)	0	0	5.000	1.480	JJ	2,375	4,750	03/09/2016	07/01/2023
646066-QW-3	NEW JERSEY ST EDL FACS AUTH REV				1FE	295,611	117.0480	275,063	235,000	269,111	0	(7,246)	0	0	5.000	1.641	JJ	5,875	11,750	03/09/2016	07/01/2024
646066-RB-8	NEW JERSEY ST EDL FACS AUTH REV				1FE	99,075	101.9780	86,681	85,000	86,691	0	(3,357)	0	0	5.000	1.001	JJ	2,125	4,250	03/17/2016	07/01/2020
646066-RC-6	NEW JERSEY ST EDL FACS AUTH REV				1FE	89,723	105.9490	79,462	75,000	79,304	0	(2,829)	0	0	5.000	1.131	JJ	1,875	3,750	03/17/2016	07/01/2021
646066-RD-4	NEW JERSEY ST EDL FACS AUTH REV				1FE	103,958	109.6960	93,242	85,000	92,776	0	(3,042)	0	0	5.000	1.271	JJ	2,125	4,250	03/17/2016	07/01/2022
646066-RE-2	NEW JERSEY ST EDL FACS AUTH REV				1FE	93,232	113.4600	85,095	75,000	84,052	0	(2,503)	0	0	5.000	1.451	JJ	1,875	3,750	03/17/2016	07/01/2023
646066-RG-7	NEW JERSEY ST EDL FACS AUTH REV				1FE	178,791	120.3610	168,505	140,000	163,834	0	(4,095)	0	0	5.000	1.741	JJ	3,500	7,000	03/17/2016	07/01/2025
646066-RH-5	NEW JERSEY ST EDL FACS AUTH REV				1FE	45,277	123.4720	43,215	35,000	41,745	0	(968)	0	0	5.000	1.841	JJ	875	1,750	03/17/2016	07/01/2026
646136-6M-8	NEW JERSEY ST TRANSN TR FD AUTH			2	2FE	1,072,416	116.6450	1,073,134	920,000	1,072,129	0	(288)	0	0	5.000	3.060	JD	1,661	0	12/20/2019	12/15/2039
646136-Z5-3	NEW JERSEY ST TRANSN TR FD AUTH				1FE	114,483	101.6400	106,722	105,000	106,232	0	(2,677)	0	0	5.000	2.382	JD	233	5,250	10/27/2016	06/15/2020
646136-Z6-1	NEW JERSEY ST TRANSN TR FD AUTH				1FE	71,807	105.2520	68,414	65,000	67,228	0	(1,488)	0	0	5.000	2.581	JD	144	3,250	10/27/2016	06/15/2021
646136-Z7-9	NEW JERSEY ST TRANSN TR FD AUTH				1FE	61,340	108.4840	59,666	55,000	57,888	0	(1,124)	0	0	5.000	2.771	JD	122	2,750	10/27/2016	06/15/2022
646140-CR-2	NEW JERSEY ST TPK AUTH TPK REV			2	1FE	678,754	122.1930	678,171	555,000	678,440	0	(314)	0	0	5.000	1.980	JJ	13,875	0	12/19/2019	01/01/2037
647310-W8-0	NEW MEXICO ST SEVERANCE TAX				1FE	317,578	122.5630	306,408	250,000	296,841	0	(6,704)	0	0	5.000	1.920	JJ	6,250	12,500	11/01/2016	07/01/2026
64971W-R6-9	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1FE	339,864	120.8530	338,388	280,000	322,059	0	(5,796)	0	0	5.000	2.510	FA	5,833	14,000	11/02/2016	08/01/2032
64971W-T5-9	NEW YORK N Y CITY TRANSITIONAL FIN AUTH				1FE	274,797	103.2710	268,505	260,000	267,364	0	(7,432)	0	0	5.000	1.560	MN	2,167	13,000	02/21/2019	11/01/2020
64990E-3Z-8	NEW YORK STATE DORMITORY AUTHORITY			2	1FE	246,821	118.5090	248,869	210,000	237,475	0	(3,719)	0	0	5.000	2.820	FA	3,967	10,500	06/02/2017	02/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64990E-5N-3	NEW YORK STATE DORMITORY AUTHORITY				1FE	137,563	118.8080	130,689	110,000	127,437	0	(3,225)	0	0	5.000	1.751	FA	2,078	5,500	10/07/2016	02/15/2025
64990E-5P-8	NEW YORK STATE DORMITORY AUTHORITY				1FE	151,514	121.6910	146,029	120,000	141,322	0	(3,252)	0	0	5.000	1.911	FA	2,267	6,000	10/07/2016	02/15/2026
64990E-QB-6	NEW YORK STATE DORMITORY AUTHORITY				1FE	301,119	115.7680	300,997	260,000	294,433	0	(6,686)	0	0	5.000	1.720	MS	3,828	13,000	02/21/2019	03/15/2024
64990G-VD-1	NEW YORK STATE DORMITORY AUTHORITY			2	1FE	292,739	127.1590	292,466	230,000	292,622	0	(118)	0	0	5.000	1.860	JJ	1,917	0	12/20/2019	07/01/2036
64990G-WW-8	NEW YORK STATE DORMITORY AUTHORITY			1	1FE	415,000	99.1440	411,448	415,000	415,000	0	0	0	0	3.142	3.142	JJ	1,014	0	11/22/2019	07/01/2043
650035-7C-6	NEW YORK ST URBAN DEV CORP REV			1	1FE	257,200	104.2220	270,977	260,000	257,888	0	377	0	0	2.980	3.151	MS	2,281	7,748	02/06/2018	03/15/2025
650035-7D-4	NEW YORK ST URBAN DEV CORP REV			1	1FE	257,049	104.7210	272,275	260,000	257,673	0	343	0	0	3.070	3.230	MS	2,350	7,982	02/06/2018	03/15/2026
650035-WQ-7	NEW YORK ST URBAN DEV CORP REV				1FE	277,748	104.7330	272,306	260,000	270,458	0	(7,290)	0	0	5.000	1.610	MS	3,828	13,000	02/21/2019	03/15/2021
650116-AL-0	NEW YORK TRANSN DEV CORP SPL FAC REV			2	2FE	52,230	112.3360	50,551	45,000	49,221	0	(869)	0	0	5.000	2.768	JJ	1,125	2,250	05/19/2016	07/01/2034
650116-AR-7	NEW YORK TRANSN DEV CORP SPL FAC REV			2	2FE	962,430	111.1550	961,491	865,000	922,612	0	(11,695)	0	0	5.000	3.389	JJ	21,625	43,250	01/04/2017	07/01/2046
67765Q-HM-1	OHIO ST WTR DEV AUTH REV			2	1FE	283,698	126.3710	284,335	225,000	283,582	0	(116)	0	0	5.000	2.080	JD	1,313	0	12/20/2019	12/01/2039
678657-KS-5	OKLAHOMA CITY OKLA WTR UTILS TR WTR & SW			2	1FE	294,421	113.2760	294,518	260,000	287,912	0	(6,509)	0	0	5.000	1.820	JJ	6,500	6,500	02/21/2019	07/01/2026
68607V-M9-3	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE				1FE	301,327	116.0570	301,748	260,000	294,678	0	(6,649)	0	0	5.000	1.730	AO	3,250	13,000	02/21/2019	04/01/2024
68607V-N6-8	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE				1FE	138,819	104.8310	120,556	115,000	120,899	0	(4,686)	0	0	5.000	0.860	AO	1,438	5,750	02/10/2016	04/01/2021
717817-UJ-7	PHILADELPHIA PA ARPT REV			2	1FE	151,060	118.6760	154,279	130,000	147,066	0	(1,998)	0	0	5.000	3.030	JJ	3,250	6,500	12/15/2017	07/01/2036
718846-AY-4	PHOENIX ARIZ CIVIC IMPT CORP RENT CAR FA			2	1FE	227,483	122.9860	227,524	185,000	227,396	0	(88)	0	0	5.000	2.300	JJ	668	0	12/20/2019	07/01/2037
73358W-3U-6	PORT AUTH N Y & N J			2	1FE	665,989	124.5240	666,203	535,000	665,695	0	(294)	0	0	5.000	2.220	MN	2,081	0	12/19/2019	11/01/2035
735389-A9-9	PORT SEATTLE WASH REV				1FE	129,741	111.7640	122,940	110,000	121,782	0	(3,412)	0	0	5.000	1.681	MN	917	5,500	07/26/2017	05/01/2023
735389-B2-3	PORT SEATTLE WASH REV				1FE	167,632	114.8930	160,850	140,000	158,272	0	(4,017)	0	0	5.000	1.851	MN	1,167	7,000	07/26/2017	05/01/2024
735389-B3-1	PORT SEATTLE WASH REV				1FE	181,454	117.9460	176,919	150,000	172,317	0	(3,925)	0	0	5.000	2.041	MN	1,250	7,500	07/26/2017	05/01/2025
735389-B4-9	PORT SEATTLE WASH REV				1FE	60,887	120.4690	60,235	50,000	58,134	0	(1,184)	0	0	5.000	2.231	MN	417	2,500	07/26/2017	05/01/2026
735389-ZJ-0	PORT SEATTLE WASH REV				1FE	92,519	108.3550	86,684	80,000	86,334	0	(2,650)	0	0	5.000	1.531	MN	667	4,000	07/26/2017	05/01/2022
735389-ZL-5	PORT SEATTLE WASH REV				1FE	215,527	114.8930	206,807	180,000	203,492	0	(5,165)	0	0	5.000	1.851	MN	1,500	9,000	07/26/2017	05/01/2024
736742-WL-7	PORTLAND ORE SWR SYS REV				1FE	702,796	105.5320	617,362	585,000	616,948	0	(22,308)	0	0	5.000	1.100	JD	2,438	29,250	01/28/2016	06/01/2021
79574C-CH-4	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ				1FE	131,759	115.2020	126,722	110,000	124,478	0	(3,478)	0	0	5.000	1.591	JJ	2,750	5,500	11/09/2017	01/01/2024
79574C-CK-7	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ				1FE	136,171	121.8930	134,082	110,000	129,726	0	(3,083)	0	0	5.000	1.830	JJ	2,750	5,500	11/09/2017	01/01/2026
796242-TR-6	SAN ANTONIO TEX ARPT SYS REV			2	1FE	186,915	124.6660	186,999	150,000	186,838	0	(77)	0	0	5.000	2.130	JJ	542	0	12/20/2019	07/01/2032
79766D-LY-3	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1FE	673,272	122.4380	673,409	550,000	673,013	0	(258)	0	0	5.000	2.320	MN	4,583	0	12/20/2019	05/01/2038
847113-CB-1	SPARTANBURG S C REGL HEALTH SVCS INC HOS			1	1FE	160,000	103.6380	165,821	160,000	160,000	0	0	0	0	3.458	3.457	AO	1,168	5,533	12/15/2017	04/15/2025
880443-HZ-2	TENNESSEE ENERGY ACQUISITION CORP GAS RE			1	1FE	163,388	107.0390	160,559	150,000	158,331	0	(2,381)	0	0	4.000	2.260	MN	1,000	6,000	10/27/2017	05/01/2048
882667-AJ-7	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN			1,2	2FE	127,236	112.2140	123,435	110,000	121,354	0	(1,698)	0	0	5.000	3.101	JD	15	5,500	05/19/2016	12/31/2040
882667-AK-4	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN			1,2	2FE	125,762	111.4410	122,585	110,000	120,404	0	(1,552)	0	0	5.000	3.251	JD	15	5,500	05/19/2016	12/31/2045
88283L-HY-5	TEXAS TRANSN COMMN ST HWY FD REV				1FE	121,605	100.9570	106,005	105,000	105,888	0	(3,550)	0	0	5.000	1.570	AO	1,313	5,250	06/08/2015	04/01/2020
89978K-AW-6	TUOLUMNE WIND PROJ AUTH CALIF REV				1FE	158,295	100.0000	140,000	140,000	140,000	0	(5,700)	0	0	5.000	0.901	JJ	3,500	7,000	09/23/2016	01/01/2020
89978K-AX-4	TUOLUMNE WIND PROJ AUTH CALIF REV				1FE	314,736	104.1010	281,073	270,000	280,717	0	(10,611)	0	0	5.000	1.001	JJ	6,750	13,500	09/23/2016	01/01/2021
914402-3P-5	UNIVERSITY MD SYS AUXILIARY FAC & TUITIO			2	1FE	196,771	122.1190	189,284	155,000	181,882	0	(3,999)	0	0	5.000	2.030	AO	1,938	7,750	02/26/2016	04/01/2027
914402-3Q-3	UNIVERSITY MD SYS AUXILIARY FAC & TUITIO			2	1FE	176,420	121.6000	170,240	140,000	163,476	0	(3,481)	0	0	5.000	2.120	AO	1,750	7,000	02/26/2016	04/01/2028
914402-4H-2	UNIVERSITY MD SYS AUXILIARY FAC & TUITIO				1FE	177,642	119.2070	166,890	140,000	162,489	0	(4,057)	0	0	5.000	1.780	AO	1,750	7,000	02/26/2016	04/01/2025
915137-4C-4	UNIVERSITY TEX UNIV REVS				1FE	1,202,730	106.2810	1,062,810	1,000,000	1,060,526	0	(36,719)	0	0	5.000	1.220	FA	18,889	50,000	01/19/2016	08/15/2021
91514A-DE-2	UNIVERSITY TEX UNIV REVS			1	1FE	965,000	113.1930	1,092,312	965,000	965,000	0	0	0	0	3.852	3.852	FA	14,043	37,172	01/07/2016	08/15/2046
91514A-FD-2	UNIVERSITY TEX UNIV REVS				1FE	272,849	102.4080	266,261	260,000	265,465	0	(7,384)	0	0	5.000	1.590	FA	4,911	6,500	02/21/2019	08/15/2020
915217-WH-2	UNIVERSITY VA UNIV REVS				1FE	165,789	106.1640	148,630	140,000	146,941	0	(4,277)	0	0	5.000	1.810	FA	2,917	7,000	06/10/2015	08/01/2021
927781-8B-3	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R				1FE	292,885	111.8210	290,735	260,000	286,002	0	(6,883)	0	0	5.000	1.660	FA	5,417	6,500	02/25/2019	02/01/2023
927781-WH-3	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R				1FE	158,417	102.5940	138,502	135,000	138,276	0	(4,884)	0	0	5.000	1.320	MS	2,250	6,750	10/07/2015	09/01/2020
92778V-BR-8	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R				1FE	219,604	100.3050	190,580	190,000	190,574	0	(6,773)	0	0	5.000	1.390	FA	3,958	9,500	08/10/2015	02/01/2020
92817T-GB-6	VIRGINIA ST PUB SCH AUTH SPL OBLIG PRINC				1FE	97,366	109.9610	87,969	80,000	87,349	0	(2,773)	0	0	5.000	1.369	FA	1,667	4,000	03/30/2016	08/01/2022
92817T-GC-4	VIRGINIA ST PUB SCH AUTH SPL OBLIG PRINC				1FE	86,685	113.6900	79,583	70,000	78,467	0	(2,279)	0	0	5.000	1.519	FA	1,458	3,500	03/30/2016	08/01/2023
92817T-GD-2	VIRGINIA ST PUB SCH AUTH SPL OBLIG PRINC				1FE	200,950	117.2470	187,595	160,000	183,423	0	(4,872)	0	0	5.000	1.669	FA	3,333	8,000	03/30/2016	08/01/2024
92818F-BB-0	VIRGINIA ST PUB SCH AUTH SPL OBLIG MONTG				1FE	118,352	108.1140	108,114	100,000	107,474	0	(3,509)	0	0	5.000	1.351	FA	2,083	5,000	11/01/2016	02/01/2022
92818F-BC-8	VIRGINIA ST PUB SCH AUTH SPL OBLIG MONTG				1FE	145,187	111.8530	134,224	120,000	132,762	0	(4,013)	0	0	5.000	1.461	FA	2,500	6,000	11/01/2016	02/01/2023
92818F-BE-4	VIRGINIA ST PUB SCH AUTH SPL OBLIG MONTG				1FE	187,580	118.8320	178,248	150,000	173,847	0	(4,446)	0	0	5.000	1.721	FA	3,125	7,500	11/01/2016	02/01/2025
92818F-BF-1	VIRGINIA ST PUB SCH AUTH SPL OBLIG MONTG				1FE	177,237	121.9510	170,731	140,000	165,259	0	(3,883)	0	0	5.000	1.851	FA	2,917	7,000	11/01/2016	02/01/2026
92818H-DZ-1	VIRGINIA ST PUB SCH AUTH SCH FING				1FE	612,280	110.0680	550,340	500,000	547,791	0	(18,074)	0	0	5.000	1.231	FA	10,417	25,000	05/03/2016	08/01/2022
93974E-BS-4	WASHINGTON ST			2	1FE	713,589	125.3780	714,655	570,000	713,287	0	(302)	0	0	5.000	2.050	JD	2,375	0	12/20/2019	06/01/2038
956622-K3-7	WEST VIRGINIA ST HOSP FIN AUTH HOSP REV				1FE	463,751	117.9600	436,452	370,000	428,546	0	(10,179)	0	0	5.000	1.910	JD	1,542	18,500	05/06/2016	06/01/2025
95737T-CD-6	WESTCHESTER CNTY N Y LOC DEV CORP REV			2	2FE	306,164	112.0530	308,146	275,000	295,209	0	(3,057)	0	0	5.000	3.592	MN	2,292	13,750	03/24/2016	11/01/2046

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						35,279,642	XXX	34,545,365	30,250,000	33,901,479	0	(477,016)	0	0	XXX	XXX	XXX	371,347	916,258	XXX	XXX
3128MJ-3H-1	FH G08799 - RMBS			4	1	420,025	101.8892	429,117	421,160	420,023	0	(2)	0	0	3.000	3.044	MON	1,053	9,476	03/28/2019	02/01/2048
3128MJ-3M-0	FH G08803 - RMBS			4	1	564,319	102.1297	577,578	565,534	564,327	0	8	0	0	3.000	3.037	MON	1,414	12,725	03/28/2019	03/01/2048
3128MJ-4G-2	FH G08822 - RMBS			4	1	288,327	101.8560	294,310	288,947	288,322	0	(5)	0	0	3.000	3.037	MON	722	6,501	03/28/2019	07/01/2048
3128MJ-6M-7	FH G08875 - RMBS			4	1	41,686	101.5418	42,420	41,776	41,682	0	(3)	0	0	3.000	3.038	MON	104	940	03/28/2019	03/01/2049
3128MJ-6S-4	FH G08880 - RMBS			4	1	253,068	101.6051	257,684	253,613	253,050	0	(18)	0	0	3.000	3.037	MON	634	5,706	03/28/2019	04/01/2049
3128MJ-Y2-0	FH G08728 - RMBS			4	1	392,882	105.5100	387,463	367,229	391,457	0	67	0	0	4.000	2.586	MON	1,224	14,707	11/09/2016	10/01/2046
3128MJ-Y6-1	FH G08732 - RMBS			4	1	695,102	102.4824	712,524	695,265	695,111	0	8	0	0	3.000	3.002	MON	1,738	15,643	03/26/2019	11/01/2046
3128MJ-Y8-7	FH G08734 - RMBS			4	1	355,585	105.5049	350,515	332,226	354,579	0	348	0	0	4.000	2.560	MON	1,107	13,306	11/09/2016	11/01/2046
3128MJ-ZM-5	FH G08747 - RMBS			4	1	473,157	102.4811	485,048	473,304	473,156	0	(1)	0	0	3.000	3.004	MON	1,183	10,649	03/27/2019	02/01/2047
3128MJ-ZW-3	FH G08756 - RMBS			4	1	2,160,616	102.4538	2,211,042	2,158,087	2,160,594	0	(23)	0	0	3.000	2.977	MON	5,395	48,557	03/27/2019	04/01/2047
3128MM-XB-4	FH G18673 - RMBS			4	1	1,946,153	102.8429	1,995,245	1,940,090	1,945,418	0	(419)	0	0	3.000	2.912	MON	4,850	58,253	02/01/2018	01/01/2033
3128MM-XF-5	FH G18677 - RMBS			4	1	1,226,320	102.8432	1,257,454	1,222,690	1,225,784	0	(348)	0	0	3.000	2.908	MON	3,057	36,710	02/01/2018	02/01/2033
312942-F9-1	FH A93792 - RMBS			4	1	85,486	105.4488	85,571	81,149	85,081	0	(65)	0	0	3.500	2.570	MON	237	2,841	11/08/2016	09/01/2040
31329N-J7-4	FH ZA4786 - RMBS			4	1	3,086,604	102.9460	3,086,389	2,998,067	3,087,416	0	812	0	0	3.000	2.496	MON	7,495	0	12/23/2019	12/01/2046
3132D5-4K-5	FH SB8026 - RMBS			4	1	3,022,500	100.9167	3,027,502	3,000,000	3,022,453	0	(47)	0	0	2.500	2.334	MON	6,250	0	12/12/2019	01/01/2035
3132DV-KU-8	FH SD7507 - RMBS			4	1	2,766,894	102.9448	2,773,614	2,694,274	2,766,979	0	86	0	0	3.000	2.525	MON	6,736	0	12/23/2019	11/01/2049
3132DV-KV-6	FH SD7508 - RMBS			4	1	807,040	105.2818	809,025	768,438	807,156	0	116	0	0	3.500	2.169	MON	2,241	0	12/24/2019	10/01/2049
3132DV-KW-4	FH SD7509 - RMBS			4	1	8,623,621	102.6359	8,630,948	8,409,285	8,622,934	0	(687)	0	0	3.000	2.551	MON	21,023	0	12/23/2019	11/01/2049
3132JN-LY-1	FH Q21243 - RMBS			4	1	229,611	105.3713	230,013	218,288	228,656	0	(182)	0	0	3.500	2.623	MON	637	7,664	11/08/2016	08/01/2043
3132L9-WV-3	FH V84260 - RMBS			4	1	1,189,399	104.9535	1,242,878	1,184,218	1,189,150	0	(249)	0	0	3.500	3.397	MON	3,454	31,086	03/05/2019	06/01/2048
3132M3-T6-4	FH Q23573 - RMBS			4	1	136,844	106.7035	142,673	133,710	136,452	0	22	0	0	3.500	3.116	MON	390	4,681	05/06/2014	12/01/2043
3132WF-UP-2	FH Q42389 - RMBS			4	1	27,016	102.6987	26,590	25,891	26,900	0	(39)	0	0	3.000	2.360	MON	65	777	08/09/2016	08/01/2046
3132WG-GL-5	FH Q42902 - RMBS			4	1	87,486	105.3680	86,126	81,738	86,999	0	(151)	0	0	4.000	2.625	MON	272	3,270	11/09/2016	09/01/2046
3132WG-TS-6	FH Q43260 - RMBS			4	1	370,059	105.5035	364,777	345,748	366,528	0	(2,111)	0	0	4.000	2.707	MON	1,152	13,832	11/09/2016	09/01/2046
3132WH-EE-1	FH Q43732 - RMBS			4	1	802,879	102.6060	823,994	803,067	802,859	0	(31)	0	0	3.000	3.003	MON	2,008	24,096	11/29/2016	10/01/2046
3132WH-GW-9	FH Q43812 - RMBS			4	1	21,083	104.0490	20,495	19,698	21,255	0	253	0	0	4.000	2.296	MON	66	788	11/09/2016	09/01/2046
3132XC-R3-1	FH G67706 - RMBS			4	1	2,155,829	105.8606	2,228,210	2,104,852	2,155,178	0	(651)	0	0	3.500	3.011	MON	6,139	55,252	03/26/2019	12/01/2047
3132XS-LN-8	FH Q50332 - RMBS			4	1	31,214	104.8976	31,764	30,281	31,132	0	(52)	0	0	3.500	2.927	MON	88	1,060	11/02/2017	08/01/2047
3132XT-RX-8	FH Q51401 - RMBS			4	1	99,322	104.8220	100,907	96,265	99,247	0	21	0	0	3.500	2.874	MON	281	3,370	11/02/2017	10/01/2047
3132XV-UZ-4	FH Q53299 - RMBS			4	1	303,789	102.1304	310,929	304,443	303,792	0	3	0	0	3.000	3.035	MON	761	6,850	03/28/2019	01/01/2048
3132Y0-NH-9	FH Q56691 - RMBS			4	1	89,567	101.8055	91,380	89,759	89,565	0	(1)	0	0	3.000	3.037	MON	224	2,020	03/28/2019	05/01/2048
31335A-ZF-8	FH G60742 - RMBS			4	1	415,284	102.6059	426,206	415,381	415,269	0	(20)	0	0	3.000	3.003	MON	1,038	12,468	11/29/2016	10/01/2046
31335B-KG-0	FH G61195 - RMBS			4	1	524,516	105.4193	534,505	507,027	523,400	0	(483)	0	0	3.500	2.900	MON	1,479	17,755	11/02/2017	08/01/2044
31335B-RZ-1	FH G61404 - RMBS			4	1	3,885,157	107.2319	4,121,052	3,843,123	3,883,688	0	(1,470)	0	0	3.500	3.297	MON	11,209	123,300	01/07/2019	08/01/2043
3136B1-FP-4	FNR 1814B PA - CMO/RMBS			4	1	3,547,271	103.7737	3,630,086	3,498,079	3,543,316	0	(2,864)	0	0	3.500	3.200	MON	10,203	122,516	02/08/2018	04/25/2047
3137BP-DW-6	FHR 4583B UP - CMO/RMBS			4	1	258,490	102.3903	253,006	247,100	257,090	0	(650)	0	0	3.000	2.045	MON	618	7,420	11/01/2016	07/15/2045
3137BS-ZE-6	FHR 4631A GP - CMO/RMBS			4	1	553,036	104.6120	540,220	516,404	548,425	0	(1,017)	0	0	3.500	2.094	MON	1,506	18,090	11/02/2016	03/15/2046
3138AV-P6-6	FN AJ4044 - RMBS			4	1	1,134,935	108.5078	1,192,549	1,099,044	1,134,653	0	(282)	0	0	4.000	3.286	MON	3,663	36,635	01/14/2019	10/01/2041
3138AW-H2-2	FN AJ4748 - RMBS			4	1	180,461	105.4113	180,362	171,104	179,484	0	(286)	0	0	3.500	2.573	MON	499	5,990	11/08/2016	12/01/2041
3138AX-HC-8	FN AJ5626 - RMBS			4	1	64,789	104.1882	64,021	61,448	64,839	0	298	0	0	3.500	2.458	MON	179	2,151	11/08/2016	11/01/2041
3138E4-F6-3	FN AK0188 - RMBS			4	1	152,118	105.3942	152,010	144,230	151,206	0	(333)	0	0	3.500	2.582	MON	421	5,049	11/08/2016	02/01/2042
3138ED-UL-3	FN AK8686 - RMBS			4	1	158,042	104.1964	156,297	150,003	158,123	0	663	0	0	3.500	2.494	MON	438	5,251	11/08/2016	05/01/2042
3138EJ-ZR-2	FN AL2551 - RMBS			4	1	202,414	105.7996	200,936	189,921	201,399	0	(71)	0	0	3.500	2.383	MON	554	6,657	09/19/2016	10/01/2042
3138EK-G7-4	FN AL2921 - RMBS			4	1	59,165	105.8065	58,715	55,493	58,857	0	(29)	0	0	3.500	2.382	MON	162	1,943	09/19/2016	08/01/2042
3138EL-B3-6	FN AL3657 - RMBS			4	1	22,830	106.4551	22,777	21,396	22,692	0	(33)	0	0	3.500	2.374	MON	62	749	09/19/2016	06/01/2043
3138EP-S4-7	FN AL6838 - RMBS			4	1	176,607	107.1700	177,432	165,561	175,267	0	(307)	0	0	4.000	2.790	MON	552	6,630	08/04/2015	04/01/2043
3138EQ-HY-1	FN AL7446 - RMBS			4	1	207,861	107.0834	208,694	194,889	206,868	0	105	0	0	4.000	2.665	MON	650	7,802	12/02/2015	09/01/2045
3138EQ-ZF-2	FN AL7941 - RMBS			4	1	874,738	107.4739	862,491	802,512	868,731	0	(1,188)	0	0	4.000	2.247	MON	2,675	32,137	08/29/2016	12/01/2045
3138ER-5V-8	FN AL9859 - RMBS			4	1	198,351	102.4152	203,587	198,786	198,351	0	0	0	0	3.000	3.021	MON	497	4,473	03/28/2019	03/01/2047
3138ER-K8-2	FN AL9318 - RMBS			4	1	864,449	107.2326	862,173	804,022	861,197	0	787	0	0	4.000	2.578	MON	2,680	32,182	11/08/2016	10/01/2043
3138ER-LX-6	FN AL9341 - RMBS			4	1	31,063	101.4332	31,323	30,881	31,032	0	(7)	0	0	2.500	2.346	MON	64	772	11/23/2016	11/01/2031
3138ER-RV-4	FN AL9499 - RMBS			4	1	246,083	104.8529	253,199	241,480	246,047	0	(36)	0	0	3.500	3.105	MON	704	5,635	04/09/2019	01/01/2046
3138ER-VZ-0	FN AL9631 - RMBS			4	1	22,934	102.9459	23,553	22,879	22,930	0	(2)	0	0	3.000	2.946	MON	57	687	12/12/2017	12/01/2046
3138ET-TP-1	FN AL8657 - RMBS			4	1	814,035	108.8174	807,348	741,929	807,405	0	(1,882)	0	0	4.000	2.119	MON	2,473	29,702	08/29/2016	06/01/2046
3138LV-CV-3	FN A04583 - RMBS			4	1	176,256	105.8060	174,915	165,317	175,591	0	175	0	0	3.500	2.344	MON	482	5,787	09/19/2016	06/01/2042

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	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138M0-SE-1	FN AO8616 - RMBS			4	1	152,413	105.8062	151,253	142,953	151,774	0	85	0	0	3.500	2.357	MON	417	5,021	09/19/2016	07/01/2042
3138W9-KQ-2	FN AS0302 - RMBS			4	1	36,587	102.9270	37,500	36,434	36,563	0	(8)	0	0	3.000	2.923	MON	91	1,094	07/30/2015	08/01/2043
3138WD-6X-4	FN AS4485 - RMBS			4	1	14,251	101.4306	14,006	13,809	14,138	0	(7)	0	0	2.500	1.789	MON	29	346	04/06/2015	02/01/2030
3138WD-HJ-3	FN AS3832 - RMBS			4	1	124,621	103.0843	125,046	121,304	123,965	0	(230)	0	0	3.000	2.285	MON	303	3,643	03/23/2017	11/01/2029
3138WE-AJ-8	FN AS4508 - RMBS			4	1	102,612	103.4810	101,218	97,813	101,249	0	(199)	0	0	3.000	1.882	MON	245	2,939	03/05/2015	02/01/2030
3138WG-FT-6	FN AS6477 - RMBS			4	1	897,790	105.3483	940,005	892,283	897,901	0	110	0	0	3.500	3.354	MON	2,602	23,422	02/28/2019	01/01/2046
3138WG-SP-0	FN AS6825 - RMBS			4	1	10,498,158	104.8561	10,815,311	10,314,432	10,499,587	0	1,429	0	0	3.500	3.123	MON	30,084	240,670	04/09/2019	03/01/2046
3138WG-SQ-8	FN AS6826 - RMBS			4	1	5,898,010	104.8587	6,076,344	5,794,790	5,901,628	0	3,619	0	0	3.500	3.113	MON	16,901	135,212	04/09/2019	03/01/2046
3138WG-YG-3	FN AS7010 - RMBS			4	1	1,556,397	104.8734	1,601,714	1,527,284	1,557,757	0	1,360	0	0	3.500	3.084	MON	4,455	35,637	04/09/2019	04/01/2046
3138WH-DU-3	FN AS7314 - RMBS			4	1	8,785,595	104.8697	9,041,083	8,621,253	8,786,578	0	983	0	0	3.500	3.100	MON	25,145	201,163	04/09/2019	06/01/2046
3138WH-NN-8	FN AS7596 - RMBS			4	1	3,293,535	107.1865	3,496,355	3,261,935	3,292,278	0	(1,257)	0	0	3.500	3.288	MON	9,514	104,654	01/07/2019	07/01/2046
3138WJ-EQ-7	FN AS8242 - RMBS			4	1	1,193,480	101.4331	1,203,392	1,186,389	1,192,044	0	(528)	0	0	2.500	2.350	MON	2,472	29,694	11/23/2016	11/01/2031
3138WJ-L9-7	FN AS8451 - RMBS			4	1	2,445,950	102.4207	2,508,001	2,448,724	2,445,936	0	(14)	0	0	3.000	3.003	MON	6,122	55,096	03/26/2019	12/01/2046
3138WJ-XN-3	FN AS8784 - RMBS			4	1	249,106	102.3758	255,583	249,652	249,107	0	1	0	0	3.000	3.021	MON	624	5,617	03/28/2019	02/01/2047
3138WK-3E-3	FN AS9796 - RMBS			4	1	1,402,040	105.3310	1,470,807	1,396,367	1,401,947	0	(93)	0	0	3.500	3.394	MON	4,073	36,655	03/05/2019	06/01/2047
3138WL-AM-5	FN AS9911 - RMBS			4	1	2,156,957	105.2894	2,261,858	2,148,229	2,156,306	0	(650)	0	0	3.500	3.399	MON	6,266	56,391	03/05/2019	07/01/2047
3138X6-TX-3	FN AU6865 - RMBS			4	1	750,729	102.9501	751,506	729,971	746,451	0	(1,316)	0	0	3.000	2.197	MON	1,825	21,915	03/23/2017	09/01/2028
3138Y3-BQ-3	FN AX1846 - RMBS			4	1	1,499,708	102.8936	1,501,575	1,459,348	1,491,808	0	(2,670)	0	0	3.000	2.272	MON	3,648	43,851	03/23/2017	10/01/2029
3138YG-XL-1	FN AY3382 - RMBS			4	1	19,880	102.9431	20,394	19,811	19,878	0	0	0	0	3.000	2.923	MON	50	595	12/12/2017	04/01/2045
3140EU-LJ-6	FN BC0328 - RMBS			4	1	4,452,905	107.4773	4,654,586	4,330,763	4,452,993	0	89	0	0	4.000	3.353	MON	14,436	144,359	01/14/2019	12/01/2045
3140EW-3W-3	FN BC2612 - RMBS			4	1	46,757	102.9456	48,187	46,808	46,658	0	2	0	0	3.000	3.039	MON	117	1,405	11/23/2016	10/01/2046
3140F3-C3-0	FN BC7289 - RMBS			4	1	43,976	102.9462	45,355	44,057	43,917	0	2	0	0	3.000	3.038	MON	110	1,322	11/23/2016	10/01/2046
3140FB-6X-3	FN BD4485 - RMBS			4	1	229,512	105.3800	229,489	217,773	228,629	0	(146)	0	0	3.500	2.575	MON	635	7,655	11/08/2016	07/01/2045
3140FD-E9-3	FN BD5559 - RMBS			4	1	1,588,634	102.4208	1,630,019	1,591,493	1,588,641	0	8	0	0	3.000	3.015	MON	3,979	35,809	03/28/2019	11/01/2046
3140FE-2G-8	FN BD7074 - RMBS			4	1	212,357	102.4195	217,921	212,773	212,357	0	0	0	0	3.000	3.017	MON	532	4,787	03/28/2019	03/01/2047
3140FE-X3-3	FN BD6997 - RMBS			4	1	50,791	105.3487	49,992	47,454	50,176	0	(421)	0	0	4.000	2.745	MON	158	1,898	11/09/2016	10/01/2046
3140FG-5N-5	FN BD8952 - RMBS			4	1	198,674	102.6124	202,539	197,383	196,665	0	(20)	0	0	3.000	3.046	MON	493	5,925	11/23/2016	11/01/2046
3140FG-6S-3	FN BD8980 - RMBS			4	1	201,230	102.6125	205,999	200,755	200,034	0	(11)	0	0	3.000	3.045	MON	502	6,024	11/23/2016	11/01/2046
3140FG-7G-8	FN BD8994 - RMBS			4	1	14,365	102.6988	14,796	14,408	14,367	0	0	0	0	3.000	3.031	MON	36	433	11/23/2016	11/01/2046
3140FK-S3-5	FN BE0537 - RMBS			4	1	160,546	102.8572	165,388	160,794	160,281	0	8	0	0	3.000	3.038	MON	402	4,825	11/23/2016	11/01/2046
3140GN-5T-6	FN BH0857 - RMBS			4	1	1,129,610	105.3202	1,184,893	1,125,039	1,129,096	0	(513)	0	0	3.500	3.403	MON	3,281	29,532	03/05/2019	06/01/2047
3140J5-NU-9	FN BM1302 - RMBS			4	1	252,034	102.9443	258,838	251,435	251,989	0	(28)	0	0	3.000	2.947	MON	629	7,547	12/12/2017	02/01/2047
3140J5-P4-5	FN BM1342 - RMBS			4	1	1,073,856	105.3368	1,126,589	1,069,511	1,073,389	0	(467)	0	0	3.500	3.402	MON	3,119	28,075	03/05/2019	05/01/2047
3140J6-DH-7	FN BM1903 - RMBS			4	1	336,337	105.7970	355,946	336,442	336,313	0	(26)	0	0	3.500	3.484	MON	981	11,784	07/18/2018	08/01/2047
3140J7-K4-6	FN BM3014 - RMBS			4	1	275,797	105.3564	280,829	266,551	275,320	0	(150)	0	0	3.500	2.866	MON	777	9,335	11/02/2017	02/01/2045
3140J7-RW-7	FN BM3200 - RMBS			4	1	654,285	103.4672	679,624	656,850	654,364	0	17	0	0	3.000	3.049	MON	1,642	19,719	01/24/2018	07/01/2043
3140J7-U6-0	FN BM3304 - RMBS			4	1	243,417	109.2209	257,415	235,683	243,027	0	(390)	0	0	4.000	3.206	MON	786	7,856	01/15/2019	12/01/2047
3140J7-ZQ-1	FN BM3450 - RMBS			4	1	5,345,347	106.9718	5,546,842	5,185,331	5,332,634	0	(12,714)	0	0	4.000	2.984	MON	17,284	155,560	02/15/2019	02/01/2048
3140J8-JM-6	FN BM3867 - RMBS			4	1	5,556,661	107.5942	5,804,948	5,395,226	5,554,477	0	(2,184)	0	0	4.000	3.335	MON	17,984	179,841	01/14/2019	02/01/2046
3140J8-MN-0	FN BM3964 - RMBS			4	1	3,052,181	105.7809	3,197,153	3,022,429	3,052,571	0	390	0	0	3.500	3.291	MON	8,815	79,339	02/28/2019	07/01/2046
3140J9-FS-5	FN BM4676 - RMBS			4	1	1,182,678	106.9725	1,236,545	1,155,946	1,178,093	0	(4,624)	0	0	4.000	3.320	MON	3,853	46,249	12/27/2018	10/01/2048
3140J9-GY-1	FN BM4714 - RMBS			4	1	210,377	107.2523	219,129	204,312	210,269	0	(108)	0	0	4.000	3.323	MON	681	6,810	01/15/2019	01/01/2046
3140J9-KF-7	FN BM4793 - RMBS			4	1	10,960,042	107.2890	11,417,290	10,641,625	10,958,277	0	(1,765)	0	0	4.000	3.300	MON	35,472	354,721	01/14/2019	03/01/2046
3140J9-ME-8	FN BM4856 - RMBS			4	1	8,972,627	107.4197	9,345,585	8,700,070	8,970,208	0	(2,419)	0	0	4.000	3.287	MON	29,000	261,002	02/15/2019	04/01/2047
3140JA-CG-1	FN BM5470 - RMBS			4	1	2,243,487	106.0877	2,366,936	2,231,112	2,243,272	0	(215)	0	0	3.500	3.364	MON	6,507	58,567	03/05/2019	03/01/2048
3140JA-CH-9	FN BM5471 - RMBS			4	1	4,458,327	105.7879	4,595,734	4,344,289	4,458,038	0	(289)	0	0	3.500	2.986	MON	12,671	114,038	03/26/2019	06/01/2045
3140JA-EU-8	FN BM5546 - RMBS			4	1	3,784,062	107.1393	4,004,164	3,737,345	3,783,506	0	(556)	0	0	3.500	3.244	MON	10,901	98,105	02/28/2019	05/01/2044
3140JA-GD-4	FN BM5595 - RMBS			4	1	1,202,722	105.7609	1,258,247	1,189,709	1,202,786	0	64	0	0	3.500	3.269	MON	3,470	31,230	02/28/2019	08/01/2045
3140JA-GE-2	FN BM5596 - RMBS			4	1	4,434,221	105.7634	4,637,251	4,384,552	4,433,931	0	(290)	0	0	3.500	3.256	MON	12,788	115,095	03/07/2019	06/01/2047
3140Q7-5R-4	FN CA0855 - RMBS			4	1	5,732,928	104.7065	5,865,280	5,601,639	5,730,196	0	(2,732)	0	0	3.500	3.017	MON	16,338	147,043	03/27/2019	12/01/2047
3140Q9-3M-3	FN CA2603 - RMBS			4	1	220,385	101.6590	224,594	220,929	220,385	0	0	0	0	3.000	3.027	MON	552	4,971	03/28/2019	10/01/2048
3140QA-G8-7	FN CA2922 - RMBS			4	1	367,956	101.5883	374,634	368,777	367,959	0	3	0	0	3.000	3.022	MON	922	8,297	03/28/2019	12/01/2048
3140QA-NJ-5	FN CA3092 - RMBS			4	1	6,022,137	106.1567	6,119,898	5,764,966	6,008,547	0	(13,590)	0	0	4.500	2.972	MON	21,619	194,568	02/15/2019	02/01/2049
3140X3-BA-5	FN FM0032 - RMBS			4	1	2,858,435	105.8267	2,860,508	2,703,012	2,860,138	0	1,703	0	0	3.500	2.386	MON	7,884	0	12/23/2019	09/01/2048
3140X5-H3-0	FN FM2049 - RMBS			4	1	3,839,280	102.1999	3,846,804	3,764,000	3,839,323	0	43	0	0	3.000	2.649	MON	9,410	0	12/23/2019	12/01/2049
3140X5-J3-8	FN FM2081 - RMBS			4	1	1,040,182	103.0384	1,040,688	1,010,000	1,040,158	0	(23)	0	0	3.000	2.487	MON	2,525	0	12/20/2019	12/01/2049
3140X5-JX-2	FN FM2077 - RMBS			4	1	3,819,169	102.9052	3,820,869	3,713,000	3,819,084	0	(84)	0	0	3.000	2.510	MON	9,283	0	12/20/2019	12/01/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3140X5-JZ-7	FN FM2079 - RMBS			4	1	3,321,805	102.5865	3,327,905	3,244,000	3,321,844	0	38	0	0	3.000	2.585	MON	8,110	0	12/23/2019	12/01/2049
3140X5-KF-9	FN FM2093 - RMBS			4	1	1,978,762	106.1045	1,979,910	1,866,000	1,979,945	0	1,183	0	0	3.500	2.339	MON	5,443	0	12/23/2019	07/01/2048
31417A-JK-6	FN AB3865 - RMBS			4	1	47,417	106.4610	47,310	44,438	47,110	0	(71)	0	0	3.500	2.373	MON	130	1,556	09/19/2016	11/01/2041
31417C-JL-0	FN AB5666 - RMBS			4	1	15,307	105.5115	15,614	14,798	15,273	0	(14)	0	0	3.500	2.885	MON	43	519	11/02/2017	07/01/2042
31417D-F7-3	FN AB6489 - RMBS			4	1	787,739	103.0393	816,401	792,320	787,882	0	4	0	0	3.000	3.082	MON	1,981	23,779	01/24/2018	10/01/2042
31417E-CS-8	FN AB7280 - RMBS			4	1	118,158	103.0306	122,447	118,846	118,175	0	(3)	0	0	3.000	3.083	MON	297	3,569	01/24/2018	12/01/2042
31417G-5W-2	FN AB9860 - RMBS			4	1	32,916	102.9265	34,087	33,117	32,924	0	3	0	0	3.000	3.084	MON	83	994	01/24/2018	07/01/2043
31418C-2M-5	FN MA3479 - RMBS			4	1	263,572	101.6828	268,668	264,222	263,570	0	(1)	0	0	3.000	3.027	MON	661	5,945	03/28/2019	09/01/2048
31418C-CH-5	FN MA2771 - RMBS			4	1	625,702	102.4207	641,224	626,069	625,712	0	10	0	0	3.000	2.994	MON	1,565	14,087	03/26/2019	10/01/2046
31418C-DL-5	FN MA2806 - RMBS			4	1	1,454,738	102.4178	1,490,784	1,455,591	1,454,766	0	28	0	0	3.000	2.994	MON	3,639	32,751	03/26/2019	11/01/2046
31418C-UB-8	FN MA3277 - RMBS			4	1	1,894,612	104.9742	1,936,361	1,844,606	1,889,595	0	(4,007)	0	0	4.000	3.117	MON	6,149	73,829	03/14/2018	02/01/2048
31418C-ZV-9	FN MA3455 - RMBS			4	1	2,015,854	101.6886	2,054,951	2,020,827	2,015,844	0	(10)	0	0	3.000	3.027	MON	5,052	45,469	03/28/2019	08/01/2048
31418D-HD-7	FN MA3827 - RMBS			4	1	3,026,463	100.9167	3,026,190	2,998,701	3,026,420	0	(43)	0	0	2.500	2.296	MON	6,247	0	12/11/2019	11/01/2034
31418D-JJ-2	FN MA3864 - RMBS			4	1	6,010,401	100.9167	6,015,215	5,960,574	6,010,312	0	(89)	0	0	2.500	2.315	MON	12,418	0	11/22/2019	12/01/2034
35563P-GG-8	SCRT 183SC MA - CMO			4	1	2,266,775	103.4280	2,357,257	2,279,129	2,266,675	0	(158)	0	0	3.500	3.583	MON	6,647	79,828	08/09/2018	08/27/2057
35563P-JF-7	SCRT 191SC MA - CMO			4	1	2,925,641	103.2525	3,003,557	2,908,944	2,933,855	0	8,214	0	0	3.500	2.805	MON	8,484	84,898	03/07/2019	07/25/2058
35563P-KG-3	SCRT 192SC MA - CMO			4	1	997,286	103.9343	1,020,879	982,235	993,635	0	(3,651)	0	0	3.500	2.591	MON	2,865	22,919	05/08/2019	08/26/2058
35563P-LH-0	SCRT 193SC MA - CMO			4	1	1,870,373	103.9488	1,860,032	1,789,373	1,874,253	0	3,880	0	0	3.500	2.927	MON	5,219	26,095	08/06/2019	10/25/2058
35563P-ML-0	SCRT 194SC MA - CMO			4	1	2,810,437	101.9370	2,803,435	2,750,164	2,804,928	0	(5,509)	0	0	3.000	2.601	MON	6,875	13,751	11/06/2019	02/25/2059
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						207,534,424	XXX	212,838,324	203,238,079	207,430,774	0	(53,288)	0	0	XXX	XXX	XXX	582,217	4,499,869	XXX	XXX
3136AY-7L-1	FNA 18M1 A2 - CMBS			4	1	1,879,854	104.1924	1,979,656	1,900,000	1,883,383	0	2,507	0	0	2.985	3.212	MON	4,726	57,519	02/02/2018	12/25/2027
3136B0-YM-2	FNA 18M2 A2 - CMBS			4	1	5,259,539	103.8484	5,628,583	5,420,000	5,288,863	0	17,485	0	0	2.902	3.377	MON	13,107	159,495	02/07/2018	01/25/2028
3137F2-LJ-3	FHMS K066 A2 - CMBS			4	1	198,406	105.1994	210,399	200,000	198,659	0	110	0	0	3.117	3.209	MON	520	6,234	02/02/2018	06/25/2027
3137FC-KD-5	FHMS KGS1 AFX - CMBS			4	1	4,757,714	104.0679	4,943,225	4,750,000	4,755,320	0	(1,660)	0	0	3.000	2.974	MON	11,875	142,500	12/05/2017	10/25/2027
3137FC-LD-4	FHMS K071 A2 - CMBS			4	1	1,205,469	106.3234	1,275,881	1,200,000	1,204,272	0	(761)	0	0	3.286	3.225	MON	3,286	39,432	02/02/2018	11/25/2027
3137FE-BQ-2	FHMS K072 A2 - CMBS			4	1	1,550,986	107.4029	1,621,784	1,510,000	1,543,592	0	(4,078)	0	0	3.444	3.114	MON	4,334	52,004	02/02/2018	12/25/2027
3138LL-2P-9	FN AN7981 - CMBS/RMBS			4	1	394,438	104.2133	416,853	400,000	395,692	0	786	0	0	2.950	3.197	MON	1,016	11,964	02/01/2018	01/01/2028
3138LM-AV-5	FN AN8119 - CMBS/RMBS			4	1	686,410	104.0671	728,470	700,000	689,310	0	1,758	0	0	2.930	3.248	MON	1,766	20,795	02/01/2018	01/01/2028
3138LM-FA-6	FN AN8260 - CMBS/RMBS			4	1	397,344	104.8701	419,480	400,000	398,078	0	510	0	0	3.040	3.198	MON	1,047	12,329	02/01/2018	01/01/2028
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						16,330,160	XXX	17,224,330	16,480,000	16,357,171	0	16,657	0	0	XXX	XXX	XXX	41,677	502,273	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						259,144,225	XXX	264,608,019	249,968,079	257,689,424	0	(513,647)	0	0	XXX	XXX	XXX	995,241	5,918,399	XXX	XXX
00101J-AH-9	ADT CORP			1	3FE	70,084	103.1250	72,188	70,000	70,051	6,013	(12)	0	0	4.125	4.102	JD	128	2,888	06/08/2017	06/15/2023
00130H-BT-1	AES CORP			1,2	3FE	558,469	101.5000	563,325	555,000	557,557	15,700	(656)	0	0	4.875	4.726	MN	3,457	28,420	08/03/2018	05/15/2023
00130H-BW-4	AES CORP			1,2	3FE	566,450	103.2500	573,038	555,000	564,388	15,018	(1,469)	0	0	5.500	5.131	AO	6,444	30,525	08/02/2018	04/15/2025
00206R-GL-0	AT&T INC			1,2	2FE	781,935	108.8149	816,111	750,000	780,193	0	(1,742)	0	0	4.100	3.511	FA	11,617	15,375	06/14/2019	02/15/2028
00206R-HJ-4	AT&T INC			1,2	2FE	1,000,055	111.2513	1,118,075	1,005,000	1,000,419	0	364	0	0	4.350	4.411	MS	14,573	23,316	02/13/2019	03/01/2029
00774M-AB-1	AERCAP IRELAND CAPITAL DAC		C	1,2	2FE	154,216	103.0449	159,720	155,000	154,382	0	72	0	0	3.650	3.711	JJ	2,514	5,658	07/17/2017	07/21/2027
00774M-AF-2	AERCAP IRELAND CAPITAL DAC		C	1,2	2FE	753,105	105.6534	797,683	755,000	753,660	0	350	0	0	4.125	4.180	JJ	15,399	32,960	06/05/2018	07/03/2023
00912X-BC-7	AIR LEASE CORP			1,2	2FE	371,925	105.3787	395,170	375,000	372,802	0	574	0	0	3.875	4.056	JJ	7,185	15,137	06/11/2018	07/03/2023
00913R-AD-8	AIR LIQUIDE FINANCE SA		C	1,2	1FE	199,244	99.4227	198,845	200,000	199,470	0	75	0	0	2.500	2.543	MS	1,306	5,000	09/22/2016	09/27/2026
013817-AW-1	ALCOA INC			1,2	3FE	716,565	109.0000	777,170	713,000	715,883	28,330	(492)	0	0	5.125	5.025	AO	9,135	36,541	09/26/2018	10/01/2024
01626P-AH-9	ALIMENTATION COUCHE TARD INC		C	1,2	2FE	104,859	102.8627	108,006	105,000	104,889	0	15	0	0	3.550	3.566	JJ	1,605	3,728	07/19/2017	07/26/2027
02005N-BA-7	ALLY FINANCIAL INC				2FE	1,700,000	108.2500	1,840,250	1,700,000	1,700,000	53,125	0	0	0	4.625	4.624	MS	19,875	78,625	09/21/2018	03/30/2025
02005N-BF-6	ALLY FINANCIAL INC			2	3FE	1,987,875	111.8750	2,080,875	1,860,000	1,975,225	0	(12,650)	0	0	5.750	4.525	MN	12,180	106,950	04/01/2019	11/20/2025
02079K-AC-1	ALPHABET INC			1,2	1FE	979,190	99.5031	995,031	1,000,000	985,733	0	1,989	0	0	1.998	2.231	FA	7,548	19,980	08/02/2016	08/15/2026
025816-CG-2	AMERICAN EXPRESS CO			2	1FE	827,327	101.1701	839,712	830,000	827,540	0	212	0	0	2.500	2.569	JJ	8,703	0	07/25/2019	07/30/2024
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORP			2	1FE	306,199	106.2322	329,320	310,000	307,088	0	353	0	0	3.300	3.446	MN	1,648	10,230	04/27/2017	05/03/2027
030981-AK-0	AMERIGAS PARTNERS LP			1,2	3FE	35,350	108.0000	37,800	35,000	35,255	3,270	(40)	0	0	5.500	5.337	MN	219	1,925	07/21/2017	05/20/2025
031162-CM-0	AMGEN INC			1	2FE	404,777	100.0852	405,345	405,000	404,973	0	80	0	0	2.200	2.219	MN	1,238	8,910	05/08/2017	05/11/2020
032654-AM-7	ANALOG DEVICES INC			1,2	2FE	1,497,255	103.3700	1,550,550	1,500,000	1,498,387	0	404	0	0	3.125	3.154	JD	3,385	46,875	11/30/2016	12/05/2023
037833-CR-9	APPLE INC			1,2	1FE	195,000	105.5211	205,766	195,000	195,000	0	0	0	0	3.200	3.200	MN	867	6,240	05/04/2017	05/11/2027
037833-DB-3	APPLE INC			1,2	1FE	998,880	104.1141	1,041,141	1,000,000	999,110	0	127	0	0	2.900	2.913	MS	8,781	29,000	09/05/2017	09/12/2027
038222-AL-9	APPLIED MATERIALS INC			1,2	1FE	149,468	106.0542	159,081	150,000	149,597	0	54	0	0	3.300	3.342	AO	1,238	4,950	03/28/2017	04/01/2027

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
038522-AN-8	ARAMARK SERVICES INC			1,2	3FE	1,077,848	104.0000	1,138,800	1,095,000	1,080,380	21,930	1,901	0	0	4.750	4.995	JD	4,334	52,013	02/26/2019	06/01/2026
052769-AE-6	AUTODESK INC			1,2	2FE	154,027	104.8472	162,513	155,000	154,245	0	89	0	0	3.500	3.575	JD	241	5,425	06/05/2017	06/15/2027
05565E-AF-2	BMW US CAPITAL LLC			1,2	1FE	189,523	100.1382	190,263	190,000	189,874	0	99	0	0	2.000	2.053	AO	844	3,800	04/04/2016	04/11/2021
05565E-AM-7	BMW US CAPITAL LLC			1,2	1FE	1,495,365	100.2341	1,503,511	1,500,000	1,497,456	0	676	0	0	2.250	2.298	MS	9,938	33,750	09/08/2016	09/15/2023
06051G-GK-9	BANK OF AMERICA CORP			1,2,5	1FE	590,000	101.6825	599,927	590,000	590,000	0	0	0	0	2.881	2.882	AO	3,164	16,998	04/19/2017	04/24/2023
06051G-GQ-6	BANK OF AMERICA CORP			1,2,5	1FE	445,000	101.5995	452,118	445,000	445,000	0	0	0	0	2.816	2.816	JJ	5,569	12,531	07/18/2017	07/21/2023
06051G-HG-7	BANK OF AMERICA CORP			1,2,5	1FE	2,273,944	108.9772	2,397,499	2,200,000	2,270,113	0	(3,831)	0	0	3.970	3.514	MS	28,143	57,565	06/17/2019	03/05/2029
06051G-HH-5	BANK OF AMERICA CORP			1,2,5	1FE	695,000	102.0091	708,963	695,000	695,000	0	0	0	0	3.499	3.498	MN	2,972	24,318	05/14/2018	05/17/2022
06051G-HV-4	BANK OF AMERICA CORP			1,2,5	1FE	2,062,380	103.4584	2,069,168	2,000,000	2,062,150	0	(230)	0	0	3.194	2.821	JJ	28,036	0	12/12/2019	07/23/2030
06406F-AB-9	BANK OF NEW YORK MELLON CORP			2	1FE	399,812	100.3181	401,272	400,000	399,948	0	43	0	0	2.050	2.060	MN	1,321	8,200	04/25/2016	05/03/2021
06406R-AC-1	BANK OF NEW YORK MELLON CORP			2,5	1FE	440,000	101.5406	446,778	440,000	440,000	0	0	0	0	2.661	2.662	MN	1,464	11,708	05/09/2017	05/16/2023
06675F-AM-9	BANQUE FEDERATIVE DU CREDIT MUTUEL SA		C		1FE	444,773	101.5756	452,011	445,000	444,880	0	49	0	0	2.700	2.711	JJ	5,373	12,015	07/11/2017	07/20/2022
06739F-JJ-1	BARCLAYS BANK PLC		C	2	1FE	679,340	100.6541	684,448	680,000	679,768	0	223	0	0	2.650	2.684	JJ	8,509	18,020	01/04/2018	01/11/2021
07274N-AE-3	BAYER US FINANCE II LLC			1,2	2FE	752,539	104.9780	792,584	755,000	753,165	0	434	0	0	3.875	3.942	JD	1,300	29,256	06/18/2018	12/15/2023
07274N-AY-9	BAYER US FINANCE II LLC			1	2FE	215,982	110.9305	215,205	194,000	215,390	0	(592)	0	0	5.500	3.332	FA	4,031	0	10/25/2019	08/15/2025
07330N-AQ-8	BRANCH BANKING AND TRUST CO			2	1FE	1,199,172	101.3417	1,216,100	1,200,000	1,199,645	0	175	0	0	2.625	2.640	JJ	14,525	31,500	01/23/2017	01/15/2022
075887-BT-5	BECTON DICKINSON AND CO			1,2	2FE	160,000	101.6653	162,664	160,000	160,000	0	0	0	0	2.894	2.894	JD	322	4,630	05/22/2017	06/06/2022
097023-BR-5	BOEING CO			1,2	1FE	261,974	98.7871	261,786	265,000	262,982	0	288	0	0	2.250	2.378	JD	265	5,963	05/16/2016	06/15/2026
10112R-AY-0	BOSTON PROPERTIES LP			1,2	2FE	496,355	101.4324	507,162	500,000	497,467	0	349	0	0	2.750	2.833	AO	3,438	13,750	08/08/2016	10/01/2026
10112R-BB-9	BOSTON PROPERTIES LP			1,2	2FE	968,206	104.4938	1,013,590	970,000	968,286	0	81	0	0	3.400	3.422	JD	916	16,490	06/12/2019	06/21/2029
10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC			1,2	1FE	1,030,000	106.5500	1,097,465	1,030,000	1,030,000	0	0	0	0	3.410	3.410	FA	13,659	17,562	02/06/2019	02/11/2026
110122-BZ-0	BRISTOL-MYERS SQUIBB CO			1,2	1FE	2,470,378	103.2598	2,560,843	2,480,000	2,471,574	0	1,196	0	0	2.900	2.980	JJ	44,950	0	05/07/2019	07/26/2024
120111-BM-0	STANDARD INDUSTRIES INC (DELAWARE)			1,2	3FE	139,050	102.7500	138,713	135,000	138,474	0	(576)	0	0	5.375	4.371	MN	927	3,628	08/09/2019	11/15/2024
12513G-BA-6	CDW LLC			1,2	3FE	1,510,005	111.0000	1,573,980	1,418,000	1,497,165	6,278	(11,593)	0	0	5.500	4.104	JD	6,499	77,990	04/30/2019	12/01/2024
12513G-BC-2	CDW LLC			1,2	3FE	504,775	104.5000	522,500	500,000	504,237	0	(538)	0	0	5.000	4.827	MS	8,333	25,000	02/26/2019	09/01/2025
12527G-AC-7	CF INDUSTRIES INC			1	3FE	484,375	102.9080	514,540	500,000	487,294	0	2,919	0	0	3.450	4.258	JD	1,438	17,250	02/21/2019	06/01/2023
125581-GW-2	CIT GROUP INC			1,2	3FE	136,599	110.0000	137,500	125,000	135,826	0	(773)	0	0	5.250	3.332	MS	2,042	3,281	08/12/2019	03/07/2025
125581-GX-0	CIT GROUP INC				3FE	220,030	118.0000	224,200	190,000	218,888	0	(1,143)	0	0	6.125	3.934	MS	3,621	5,819	08/09/2019	03/09/2028
125896-BR-0	CMS ENERGY CORP			1,2	2FE	54,808	101.0716	55,589	55,000	54,860	0	19	0	0	2.950	2.990	FA	613	1,623	10/31/2016	02/15/2027
126307-AT-4	CSC HOLDINGS LLC			2	3FE	209,750	102.5000	205,000	200,000	204,343	12,455	(3,296)	0	0	5.375	3.756	JJ	4,957	10,750	07/21/2017	07/15/2023
126408-HH-9	CSX CORP			1,2	2FE	234,713	105.2014	247,223	235,000	234,785	0	30	0	0	3.250	3.264	JD	636	7,638	04/26/2017	06/01/2027
133434-AD-2	CAMERON LNG LLC			1,2	1FE	330,000	102.1843	337,208	330,000	330,000	0	0	0	0	3.701	3.701	JJ	611	0	12/05/2019	01/15/2039
14040H-BW-4	CAPITAL ONE FINANCIAL CORP			2	2FE	553,901	107.5424	596,860	555,000	554,081	0	109	0	0	3.800	3.824	JJ	8,846	21,090	01/25/2018	01/31/2028
14042R-FH-9	CAPITAL ONE NA			2	2FE	499,700	100.0198	500,099	500,000	499,992	0	107	0	0	2.350	2.371	JJ	4,928	11,750	01/26/2017	01/31/2020
142339-AG-5	CARLISLE COMPANIES INC			1,2	2FE	154,834	103.8795	161,013	155,000	154,882	0	25	0	0	3.500	3.517	JD	452	5,425	11/13/2017	12/01/2024
15189T-AW-7	CENTERPOINT ENERGY INC			1,2	2FE	539,082	100.1437	540,776	540,000	539,151	0	69	0	0	2.500	2.536	MS	5,138	0	08/12/2019	09/01/2024
16411Q-AB-7	CHENIERE ENERGY PARTNERS LP			1,2	3FE	1,390,313	104.2090	1,443,295	1,385,000	1,389,894	79,441	(360)	0	0	5.250	5.120	AO	18,178	67,856	08/12/2019	10/01/2025
16411Q-AD-3	CHENIERE ENERGY PARTNERS LP			1,2	3FE	402,800	105.7500	401,850	380,000	401,850	(5)	(945)	0	0	5.625	3.765	AO	5,344	0	11/04/2019	10/01/2026
172967-LG-4	CITIGROUP INC			1,2	1FE	439,692	101.6023	447,050	440,000	439,852	0	71	0	0	2.750	2.765	AO	2,218	12,100	04/18/2017	04/25/2022
172967-LM-1	CITIGROUP INC			1,2,5	1FE	445,000	101.6920	452,530	445,000	445,000	0	0	0	0	2.876	2.877	JJ	5,581	12,798	07/17/2017	07/24/2023
172967-MF-5	CITIGROUP INC			1,2,5	1FE	5,184,310	104.0805	5,204,025	5,000,000	5,182,825	0	(1,485)	0	0	3.352	2.453	AO	31,192	0	12/18/2019	04/24/2025
17325F-AQ-1	CITIBANK NA			2	1FE	379,582	102.1475	388,160	380,000	379,777	0	143	0	0	3.400	3.439	JJ	5,670	12,920	07/16/2018	07/23/2021
224044-CG-0	COX COMMUNICATIONS INC			1,2	2FE	139,763	103.2120	144,497	140,000	139,833	0	27	0	0	3.350	3.370	MS	1,381	4,690	09/08/2016	09/15/2026
225401-AG-3	CREDIT SUISSE GROUP AG		C	1,2,5	2FE	755,000	105.7852	798,678	755,000	755,000	0	0	0	0	4.207	4.208	JD	1,676	31,763	06/06/2018	06/12/2024
22822V-AD-3	CROWN CASTLE INTERNATIONAL CORP			1,2	2FE	239,933	100.2907	240,698	240,000	239,977	0	17	0	0	2.250	2.256	MS	1,800	5,400	08/22/2016	09/01/2021
22822V-AN-1	CROWN CASTLE INTERNATIONAL CORP			1,2	2FE	648,772	101.2819	658,332	650,000	648,792	0	20	0	0	3.100	3.122	MN	2,575	5,038	08/01/2019	11/15/2029
23283P-AQ-7	CYRUSONE LP			1,2	2FE	374,471	100.3840	376,440	375,000	374,478	0	7	0	0	2.900	2.931	MN	785	0	11/20/2019	11/15/2024
23311V-AD-9	DCP MIDSTREAM OPERATING LP			1,2	3FE	137,344	102.2500	143,150	140,000	138,456	6,756	450	0	0	3.875	4.247	MS	1,597	5,425	05/24/2017	03/15/2023
25156P-AW-3	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1	2FE	184,889	100.0055	185,010	185,000	184,998	0	39	0	0	2.225	2.246	JJ	1,875	4,116	01/09/2017	01/17/2020
25243Y-AX-7	DIAGEO CAPITAL PLC		C		1FE	374,805	100.4063	376,524	375,000	374,962	0	106	0	0	3.000	3.027	MN	1,344	11,250	05/15/2018	05/18/2020
25278X-AM-1	DIAMONDBACK ENERGY INC			1,2	2FE	459,347	101.2191	465,608	460,000	459,353	0	6	0	0	3.250	3.273	JD	1,080	0	11/20/2019	12/01/2026
25470X-AJ-4	DISH DBS CORP			1	4FE	607,100	106.0000	636,000	600,000	602,635	51,669	(1,034)	0	0	5.875	5.675	JJ	16,254	35,250	04/06/2018	07/15/2022
257375-AP-0	DOMINION ENERGY GAS HOLDINGS LLC			1,2	2FE	1,344,573	99.6633	1,345,455	1,350,000	1,344,625	0	52	0	0	3.000	3.047	MN	4,500	0	11/18/2019	11/15/2029
26441C-BE-4	DUKE ENERGY CORP			1,2	2FE	544,172	104.5306	569,692	545,000	544,215	0	43	0	0	3.400	3.418	JD	824	9,677	06/04/2019	06/15/2029
26442C-AS-3	DUKE ENERGY CAROLINAS LLC			1,2	1FE	748,185	103.3082	774,811	750,000	748,698	0	179	0	0	2.950	2.978	JD	1,844	22,125	11/14/2016	12/01/2026
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP			1,2	3FE	407,425	97.0100	417,143	430,000	408,133	0	708	0	0	4.400	5.766	AO	4,730	0	11/04/2019	04/01/2024
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP			1,2	3FE	273,625	93.7500	257,813	275,000	257,813	(15,886)	74	0	0	4.850	4.935	JJ	6,150	0	08/12/2019	07/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31428X-BM-7	FEDEX CORP			1,2	2FE	408,352	103.4114	423,987	410,000	408,801	0	159	0	0	3.300	3.346	MS	3,984	13,530	01/03/2017	03/15/2027
316773-CU-2	FIFTH THIRD BANCORP			2	2FE	444,875	101.2756	450,676	445,000	444,937	0	28	0	0	2.600	2.606	JD	514	11,570	06/12/2017	06/15/2022
337738-AT-5	FISERV INC			1,2	2FE	439,969	103.5646	455,684	440,000	439,973	0	4	0	0	3.200	3.201	JJ	7,314	0	06/10/2019	07/01/2026
345397-YM-9	FORD MOTOR CREDIT COMPANY LLC				2FE	200,000	99.9388	199,878	200,000	200,000	0	0	0	0	2.425	2.425	JD	256	4,850	06/07/2017	06/12/2020
345397-ZB-2	FORD MOTOR CREDIT COMPANY LLC			2	2FE	602,632	102.8871	627,612	610,000	604,670	0	1,586	0	0	4.140	4.443	FA	9,540	25,254	09/12/2018	02/15/2023
35671D-CD-5	FREEPORT-MCMORAN INC			1,2	3FE	399,750	107.1300	417,807	390,000	399,650	0	(100)	0	0	5.250	4.924	MS	7,735	0	11/04/2019	09/01/2029
361448-AZ-6	GATX CORP			1,2	2FE	109,718	104.6446	115,109	110,000	109,793	0	29	0	0	3.850	3.880	MS	1,071	4,235	02/06/2017	03/30/2027
37045X-BS-4	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2FE	374,505	102.2383	383,394	375,000	374,787	0	103	0	0	3.450	3.479	JJ	6,002	12,938	01/11/2017	01/14/2022
38141G-WC-4	GOLDMAN SACHS GROUP INC			1,2	1FE	1,405,860	101.2630	1,427,809	1,410,000	1,408,064	0	834	0	0	3.000	3.062	AO	7,638	42,300	02/13/2017	04/26/2022
38141G-WM-2	GOLDMAN SACHS GROUP INC			1,2,5	1FE	415,000	101.8052	422,492	415,000	415,000	0	0	0	0	2.905	2.906	JJ	5,258	12,056	07/19/2017	07/24/2023
404119-BR-9	HCA INC			1	3FE	136,094	110.5830	138,229	125,000	135,386	0	(708)	0	0	5.375	3.573	FA	2,799	0	08/09/2019	02/01/2025
404119-BU-2	HCA INC			1,2	2FE	572,569	107.8491	630,917	585,000	574,289	20,199	1,265	0	0	4.500	4.807	FA	9,945	26,325	08/03/2018	02/15/2027
404280-AW-9	HSBC HOLDINGS PLC		C		1FE	846,568	108.9057	871,246	800,000	843,251	0	(3,317)	0	0	4.300	3.325	MS	10,798	17,200	06/17/2019	03/08/2026
432833-AB-7	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3FE	1,984,373	101.8750	2,017,125	1,980,000	1,983,890	0	(483)	0	0	4.250	4.203	MS	28,050	42,075	04/04/2019	09/01/2024
432833-AD-3	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3FE	506,250	105.2500	526,250	500,000	505,672	0	(578)	0	0	5.125	4.914	MN	4,271	25,625	02/22/2019	05/01/2026
436440-AK-7	HOLOGIC INC			1,2	3FE	4,498,138	103.2500	4,795,963	4,645,000	4,522,572	176,369	18,491	0	0	4.375	4.909	AO	42,902	201,359	08/13/2019	10/15/2025
437076-BY-7	HOME DEPOT INC			1,2	1FE	323,135	104.0504	338,164	325,000	323,221	0	87	0	0	2.950	3.017	JD	426	4,740	06/03/2019	06/15/2029
446150-AQ-7	HUNTINGTON BANCSHARES INC			2	2FE	1,955,708	101.4288	1,988,004	1,960,000	1,956,033	0	325	0	0	2.625	2.672	FA	20,723	0	07/30/2019	08/06/2024
44920U-AJ-7	HYUNDAI CAPITAL SERVICES INC		C		2FE	199,200	101.1187	202,237	200,000	199,636	0	165	0	0	3.000	3.087	MS	1,917	6,000	02/28/2017	03/06/2022
451102-BF-3	ICAHN ENTERPRISES LP			1,2	3FE	143,500	100.1250	140,175	140,000	140,175	4,274	(1,299)	0	0	5.875	5.468	FA	3,427	8,225	05/24/2017	02/01/2022
451102-BJ-5	ICAHN ENTERPRISES LP			1,2	3FE	245,800	101.9000	239,465	235,000	239,410	9,795	(2,448)	0	0	6.250	5.233	FA	6,120	14,688	06/15/2017	02/01/2022
459200-JN-2	INTERNATIONAL BUSINESS MACHINES CORP			1	1FE	349,664	99.9961	349,986	350,000	349,992	0	116	0	0	1.900	1.933	JJ	2,845	6,650	01/24/2017	01/27/2020
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY PLC		C	1	3FE	252,425	105.5000	242,650	230,000	239,925	14,153	(4,803)	0	0	6.250	4.105	FA	5,431	14,375	07/05/2017	02/15/2022
462613-AM-2	IPALCO ENTERPRISES INC			1,2	2FE	129,871	103.4537	134,490	130,000	129,912	0	22	0	0	3.700	3.716	MS	1,603	4,810	08/17/2017	09/01/2024
46625H-KC-3	JPMORGAN CHASE & CO			2	1FE	99,778	104.3637	104,364	100,000	99,879	0	23	0	0	3.125	3.151	JJ	1,372	3,125	01/15/2015	01/23/2025
46625H-RL-6	JPMORGAN CHASE & CO			2	1FE	2,992,020	101.8195	3,054,586	3,000,000	2,995,959	0	1,179	0	0	2.700	2.742	MN	9,675	81,000	05/11/2016	05/18/2023
46647P-AT-3	JPMORGAN CHASE & CO			2	1FE	755,000	100.3845	757,903	755,000	755,000	0	0	0	0	2.509	2.545	MJSD	737	23,729	06/11/2018	06/18/2022
46647P-BF-2	JPMORGAN CHASE & CO			1,2,5	1FE	4,985,050	99.8872	4,994,362	5,000,000	4,985,145	0	95	0	0	2.301	2.356	AO	34,835	0	12/18/2019	10/15/2025
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP			1	1FE	186,000	108.8789	202,515	186,000	186,000	0	0	0	0	3.837	3.837	MN	912	7,137	11/04/2016	05/15/2046
48305Q-AC-7	KAISER FOUNDATION HOSPITALS			1,2	1FE	596,814	104.4634	625,736	599,000	597,330	0	216	0	0	3.150	3.193	MN	3,145	18,869	04/25/2017	05/01/2027
526057-BY-9	LENNAR CORP			1,2	3FE	570,510	102.2500	581,803	569,000	569,826	23,998	(412)	0	0	4.125	4.043	JJ	10,823	23,471	04/11/2018	01/15/2022
526057-BZ-6	LENNAR CORP			1,2	3FE	582,958	105.7500	613,350	580,000	582,811	0	(147)	0	0	4.500	4.364	AO	4,423	24,300	08/09/2019	04/30/2024
527298-BK-8	LEVEL 3 FINANCING INC			1,2	3FE	315,001	101.6250	304,875	300,000	304,875	21,539	(2,414)	0	0	5.375	4.840	JJ	7,435	16,125	06/20/2017	01/15/2024
532716-AU-1	L BRANDS INC			1	3FE	74,200	105.2500	73,675	70,000	72,056	3,224	(906)	0	0	5.625	4.164	FA	1,488	3,938	07/21/2017	02/15/2022
548661-DP-9	LOWE'S COMPANIES INC			1,2	2FE	444,315	103.4090	460,170	445,000	444,477	0	74	0	0	3.100	3.118	MN	2,223	13,795	04/19/2017	05/03/2027
552953-BX-8	MGM RESORTS INTERNATIONAL			1	3FE	531,406	111.8750	531,406	475,000	507,847	16,470	(13,904)	0	0	7.750	4.420	MS	10,839	36,813	04/10/2018	03/15/2022
552953-CC-3	MGM RESORTS INTERNATIONAL			1	3FE	2,743,793	109.7500	2,841,428	2,589,000	2,714,066	9,720	(27,846)	0	0	6.000	4.367	MS	45,739	99,240	04/02/2019	03/15/2023
57636Q-AM-6	MASTERCARD INC			1,2	1FE	345,523	104.3604	361,087	346,000	345,520	0	(2)	0	0	2.950	2.967	JD	851	5,132	05/28/2019	06/01/2029
59001A-BA-9	MERITAGE HOMES CORP			1,2	3FE	402,508	106.7500	446,215	418,000	404,931	23,072	1,672	0	0	5.125	5.618	JD	1,488	18,091	08/19/2019	06/06/2027
59217G-CD-9	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	249,908	101.4826	253,707	250,000	249,956	0	24	0	0	2.650	2.658	AO	1,527	6,625	04/03/2017	04/08/2022
59523U-AR-8	MID AMERICA APARTMENTS LP			1,2	2FE	902,846	99.6095	901,466	905,000	902,858	0	12	0	0	2.750	2.777	MS	2,420	0	11/18/2019	03/15/2030
606822-AP-9	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1FE	445,000	101.4816	451,593	445,000	445,000	0	0	0	0	2.665	2.665	JJ	5,139	11,859	07/18/2017	07/25/2022
61237W-AB-2	MONTEFIORE MEDICAL CENTER			2	1FE	485,000	99.6183	483,149	485,000	485,000	0	0	0	0	2.152	2.152	AO	2,058	11,115	05/04/2016	10/20/2026
61237W-AC-0	MONTEFIORE MEDICAL CENTER			2	1	275,000	103.1825	283,752	275,000	275,000	0	0	0	0	2.895	2.895	AO	1,570	8,176	05/04/2016	04/20/2032
63938C-AF-5	NAVIENT CORP			1	3FE	673,563	108.3750	704,438	650,000	664,478	64,174	(5,360)	0	0	6.500	5.517	JD	1,878	42,250	04/04/2018	06/15/2022
64110L-AG-1	NETFLIX INC			1	3FE	809,156	110.6250	835,219	755,000	802,646	0	(6,511)	0	0	5.750	4.083	MS	14,471	36,081	08/15/2019	03/01/2024
654740-AS-8	NISSAN MOTOR ACCEPTANCE CORP			1	1FE	269,487	99.2496	267,974	270,000	269,820	0	106	0	0	1.900	1.940	MS	1,525	5,130	09/07/2016	09/14/2021
665789-BA-0	NORTHERN STATES POWER CO (WISCONSIN)			1,2	1FE	498,145	111.8128	559,064	500,000	498,181	0	52	0	0	4.200	4.222	MS	7,000	20,358	09/05/2018	09/01/2048
674599-CP-8	OCCIDENTAL PETROLEUM CORP			1	2FE	279,700	101.0395	282,911	280,000	279,739	0	39	0	0	2.700	2.737	FA	3,003	0	08/06/2019	08/15/2022
693475-AY-1	PNC FINANCIAL SERVICES GROUP INC			2	1FE	3,004,560	100.3717	3,011,150	3,000,000	3,004,533	0	(27)	0	0	2.200	2.166	MN	11,000	0	12/18/2019	11/01/2024
69353R-EY-0	PNC BANK NA			2	1FE	534,203	101.2098	541,472	535,000	534,679	0	165	0	0	2.550	2.582	JD	834	13,643	12/06/2016	12/09/2021
70014L-AA-8	PARK AEROSPACE HOLDINGS LTD		C	1,2	2FE	552,539	106.5400	585,970	550,000	551,291	19,616	(450)	0	0	5.250	5.148	FA	10,908	28,875	04/20/2018	08/15/2022
701094-AM-6	PARKER-HANNIFIN CORP			1,2	2FE	189,913	102.1650	194,114	190,000	189,922	0	9	0	0	2.700	2.710	JD	242	2,565	06/05/2019	06/14/2024
70450Y-AC-7	PAYPAL HOLDINGS INC			1,2	2FE	434,735	100.9862	439,290	435,000	434,748	0	14	0	0	2.400	2.413	AO	2,755	0	09/19/2019	10/01/2024
707631-AA-5	PENN STATE HEALTH			1,2	1FE	283,000	102.3667	289,698	283,000	283,000	0	0	0	0	3.806	3.806	MN	1,616	0	10/29/2019	11/01/2049
709599-AW-4	PENSKE TRUCK LEASING CO LP			1,2	2FE	139,573	102.0969	142,936	140,000	139,693	0	43	0	0	3.400	3.436	MN	608	4,760	10/26/2016	11/15/2026
709599-BC-7	PENSKE TRUCK LEASING CO LP			1,2	2FE	714,936	105.5683	754,813	715,000	714,945	0	44	0	0	4.125	4.127	FA	12,289	32,115	06/26/2018	08/01/2023

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
717081-DZ-3	PFIZER INC			1	1FE	749,318	100.9800	757,350	750,000	749,731	0	138	0	0	2.200	2.218	MN	733	16,500	11/14/2016	12/15/2021
745867-AW-1	PULTEGROUP INC			1,2	3FE	371,279	111.7500	417,945	374,000	371,712	11,401	336	0	0	5.500	5.619	MS	6,857	20,570	08/13/2018	03/01/2026
756109-AW-4	REALTY INCOME CORP			1,2	1FE	1,212,180	105.6288	1,288,672	1,220,000	1,212,534	0	354	0	0	3.250	3.326	JD	1,762	19,384	06/12/2019	06/15/2029
760759-AS-9	REPUBLIC SERVICES INC			1,2	2FE	144,756	105.7762	153,375	145,000	144,802	0	26	0	0	3.375	3.395	MN	625	4,894	11/13/2017	11/15/2027
78349A-AC-7	RWJ BARNABAS HEALTH INC			1,2	1FE	1,219,000	98.8314	1,204,754	1,219,000	1,219,000	0	0	0	0	3.477	3.477	JJ	7,182	0	10/24/2019	07/01/2049
78355H-KH-1	RYDER SYSTEM INC			1,2	2FE	314,351	104.4902	329,144	315,000	314,536	0	130	0	0	3.750	3.796	JD	722	11,813	06/14/2018	06/09/2023
78355H-KL-2	RYDER SYSTEM INC			1,2	2FE	369,652	104.7794	387,684	370,000	369,713	0	61	0	0	3.650	3.670	MS	3,864	7,540	02/25/2019	03/18/2024
81211K-AW-0	SEALED AIR CORP			1,2	3FE	166,141	107.7500	167,013	155,000	165,404	0	(737)	0	0	5.125	3.552	JD	662	3,972	08/16/2019	12/01/2024
81211K-AX-8	SEALED AIR CORP			1,2	3FE	163,738	110.0000	165,000	150,000	162,966	0	(772)	0	0	5.500	3.734	MS	2,429	4,125	08/19/2019	09/15/2025
82967N-AW-8	SIRIUS XM RADIO INC			1,2	3FE	502,500	106.2188	531,094	500,000	502,286	0	(214)	0	0	5.375	5.291	JJ	12,392	13,438	02/21/2019	07/15/2026
82967N-AY-4	SIRIUS XM RADIO INC			1,2	3FE	203,359	102.1250	214,463	210,000	205,868	3,389	1,477	0	0	3.875	4.693	FA	3,391	8,138	04/12/2018	08/01/2022
84765E-AA-6	SPECTRUM HEALTH SYSTEM			1,2	1FE	1,923,000	100.1388	1,925,669	1,923,000	1,923,000	0	0	0	0	3.487	3.490	JJ	11,548	0	10/22/2019	07/15/2049
853496-AD-9	STANDARD INDUSTRIES INC			1,2	3FE	541,761	102.5000	538,125	525,000	535,135	(6,313)	(313)	0	0	4.750	4.203	JJ	11,499	0	11/06/2019	01/15/2028
871503-AU-2	SYMANTEC CORP			1,2	3FE	4,391,363	102.1730	4,470,070	4,375,000	4,390,758	113,331	(1,000)	0	0	5.000	4.921	AO	46,181	186,875	04/29/2019	04/15/2025
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2FE	1,117,650	116.5091	1,165,091	1,000,000	1,111,766	0	(5,884)	0	0	5.000	3.492	MN	4,861	25,000	06/14/2019	11/26/2028
88032W-AM-8	TENCENT HOLDINGS LTD		C	1,2	1FE	1,224,927	103.7690	1,271,170	1,225,000	1,224,938	0	11	0	0	3.575	3.576	AO	9,732	21,897	04/03/2019	04/11/2026
88033G-CS-7	TENET HEALTHCARE CORP			1,2	3FE	225,000	102.3750	230,344	225,000	225,000	15,750	0	0	0	4.625	4.625	JJ	4,798	10,406	06/05/2017	07/15/2024
88167A-AL-5	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1,2	3FE	2,562,500	101.2000	2,530,000	2,500,000	2,530,000	132,495	(10,370)	0	0	6.000	5.452	AO	31,667	150,000	09/21/2018	04/15/2024
883556-BR-2	THERMO FISHER SCIENTIFIC INC			1,2	2FE	187,695	102.8397	195,395	190,000	188,376	0	220	0	0	2.950	3.092	MS	1,588	5,605	09/14/2016	09/19/2026
88947E-AQ-3	TOLL BROTHERS FINANCE CORP			1,2	3FE	119,350	110.0000	121,000	110,000	115,878	9,483	(1,405)	0	0	5.625	4.089	JJ	2,853	6,188	06/08/2017	01/15/2024
89236T-DW-2	TOYOTA MOTOR CREDIT CORP			1	1FE	439,780	103.6934	456,251	440,000	439,860	0	41	0	0	2.900	2.908	AO	2,623	12,760	04/11/2017	04/17/2024
893647-BE-6	TRANSDIGM INC			1,2	4FE	278,031	108.2610	281,479	260,000	276,655	0	(1,376)	0	0	6.250	4.526	MS	4,785	9,569	08/13/2019	03/15/2026
89417E-AL-3	TRAVELERS COMPANIES INC			1,2	1FE	54,617	109.2212	60,072	55,000	54,644	0	10	0	0	3.750	3.789	MN	264	2,063	05/04/2016	05/15/2046
902613-AA-6	UBS GROUP AG		C	2,5	1FE	655,000	101.7270	666,312	655,000	655,000	0	0	0	0	3.126	3.126	FA	7,849	0	08/06/2019	08/13/2030
902674-XK-1	UBS AG (LONDON BRANCH)		C	2	1FE	384,646	100.3414	386,315	385,000	384,889	0	122	0	0	2.450	2.482	JD	786	9,433	11/27/2017	12/01/2020
90331H-NS-8	US BANK NA			2,5	1FE	920,000	100.4686	924,311	920,000	920,000	0	0	0	0	3.104	3.103	MN	3,173	28,557	05/22/2018	05/21/2021
90331H-NV-1	US BANK NA			2	1FE	499,500	104.4834	522,417	500,000	499,635	0	103	0	0	3.400	3.422	JJ	7,414	17,000	07/19/2018	07/24/2023
907818-EU-8	UNION PACIFIC CORP			1,2	2FE	279,745	104.8309	293,527	280,000	279,820	0	53	0	0	3.500	3.520	JD	626	9,800	06/05/2018	06/08/2023
907818-FB-9	UNION PACIFIC CORP			1,2	2FE	874,624	109.3229	956,575	875,000	874,661	0	37	0	0	3.700	3.705	MS	10,792	17,267	02/11/2019	03/01/2029
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC			1,2	3FE	4,441,921	103.9063	4,493,945	4,325,000	4,428,767	152,985	(11,764)	0	0	5.500	5.036	JJ	109,687	171,188	04/23/2019	07/15/2025
91159H-HN-3	U.S. BANCORP			2	1FE	818,961	100.3123	827,576	825,000	820,876	0	580	0	0	2.375	2.458	JJ	8,654	19,594	07/19/2016	07/22/2026
92343E-AH-5	VERISIGN INC			1,2	3FE	1,935,625	110.2310	2,094,389	1,900,000	1,929,313	53,212	(4,899)	0	0	5.250	4.900	AO	24,938	99,750	09/25/2018	04/01/2025
92343V-DD-3	VERIZON COMMUNICATIONS INC			1	2FE	294,248	101.5596	299,601	295,000	294,483	0	75	0	0	2.625	2.654	FA	2,925	7,744	07/27/2016	08/15/2026
92343V-ES-9	VERIZON COMMUNICATIONS INC			1,2	2FE	229,565	110.3114	253,716	230,000	229,598	0	33	0	0	3.875	3.898	FA	3,540	4,456	02/05/2019	02/08/2029
927804-GC-2	VIRGINIA ELECTRIC AND POWER CO			1,2	1FE	379,282	100.9722	383,694	380,000	379,283	0	1	0	0	3.300	3.310	JD	906	0	11/20/2019	12/01/2049
92939U-AA-4	WEC ENERGY GROUP INC			1	2FE	159,934	102.0304	163,249	160,000	159,968	0	23	0	0	3.375	3.389	JD	240	5,400	06/04/2018	06/15/2021
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC			1,2	2FE	219,446	101.7443	223,837	220,000	219,623	0	56	0	0	3.450	3.480	JD	633	7,590	05/26/2016	06/01/2026
949746-SK-8	WELLS FARGO & CO			2	1FE	1,140,000	102.0636	1,163,525	1,140,000	1,140,000	0	0	0	0	3.069	3.069	JJ	15,258	34,987	01/17/2017	01/24/2023
95000U-2B-8	WELLS FARGO & CO				1FE	539,525	101.4944	548,070	540,000	539,749	0	99	0	0	2.625	2.644	JJ	6,261	14,175	07/17/2017	07/22/2022
95000U-2F-9	WELLS FARGO & CO			1,2,5	1FE	1,115,000	103.7664	1,156,995	1,115,000	1,115,000	0	0	0	0	3.196	3.197	JD	1,386	17,818	06/10/2019	06/17/2027
96145D-AB-1	WESTROCK CO			1,2	2FE	109,693	102.0522	112,257	110,000	109,790	0	45	0	0	3.000	3.044	MS	972	3,300	08/21/2017	09/15/2024
976656-CL-0	WISCONSIN ELECTRIC POWER CO			1,2	1FE	319,939	99.9552	319,857	320,000	319,940	0	1	0	0	2.050	2.054	JD	383	0	12/03/2019	12/15/2024
983919-AJ-0	XILINX INC			1,2	1FE	124,859	102.7867	128,483	125,000	124,908	0	21	0	0	2.950	2.968	JD	307	3,688	05/24/2017	06/01/2024
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						131,146,119	XXX	134,836,180	129,991,000	130,974,177	1,176,430	(107,383)	0	0	XXX	XXX	XXX	1,275,135	3,429,976	XXX	XXX
05550M-AU-8	BBCMS 19C3 A4 - CMBS			4	1FE	3,553,479	107.2308	3,699,461	3,450,000	3,548,235	0	(5,244)	0	0	3.583	3.232	MON	10,301	61,807	05/17/2019	05/17/2052
056054-AA-7	BX 19XL A - CMBS			4	1FE	2,212,000	100.0802	2,213,773	2,212,000	2,212,000	0	0	0	0	2.685	2.725	MON	2,805	8,780	10/09/2019	10/15/2036
056059-AA-6	BX 18IND A - CMBS			4	1FE	216,961	99.9402	216,696	216,826	216,911	0	(50)	0	0	2.490	2.512	MON	255	1,454	09/19/2019	11/15/2035
05606K-AA-0	BX 19MMP A - CMBS			4	1FE	510,000	99.9374	509,681	510,000	510,000	0	0	0	0	2.740	2.780	MON	660	4,511	08/15/2019	08/15/2036
065402-BC-2	BANK 19BN18 A4 - CMBS			4	1FE	2,586,300	107.6101	2,702,089	2,511,000	2,582,343	0	(3,957)	0	0	3.584	3.236	MON	7,500	52,497	05/21/2019	05/17/2062
06540V-BB-0	BANK 19BN24 A3 - CMBS			4	1FE	945,495	102.5398	941,315	918,000	945,413	0	(82)	0	0	2.960	2.606	MON	2,264	0	12/11/2019	11/17/2062
08162B-BE-1	BMARK 19B11 A5 - CMBS			4	1FE	1,514,100	107.3275	1,577,714	1,470,000	1,511,931	0	(2,168)	0	0	3.542	3.191	MON	4,339	26,034	05/22/2019	05/17/2052
12596W-AC-8	CSAIL 19C16 A3 - CMBS			4	1FE	5,149,960	104.9142	5,245,708	5,000,000	5,142,908	0	(7,052)	0	0	3.329	2.980	MON	13,871	83,225	06/18/2019	06/17/2052
12634N-AT-5	CSAIL 15C2 A4 - CMBS			4	1FE	1,364,747	104.5473	1,385,252	1,325,000	1,347,458	0	(4,197)	0	0	3.504	3.145	MON	3,869	46,428	05/06/2015	06/15/2057
17322M-AW-6	CGCMT 14GC21 A5 - CMBS			4	1FE	2,053,289	105.7797	2,062,705	1,950,000	2,022,267	0	(16,055)	0	0	3.855	2.926	MON	6,264	75,173	01/04/2018	05/10/2047
23306G-AA-5	DBGS 18BIOD A - CMBS			4	1FE	3,245,096	99.6864	3,238,300	3,248,486	3,244,566	0	(530)	0	0	2.543	2.603	MON	3,901	18,931	10/18/2019	05/15/2035

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
23312V-AF-3	DBJPM 16C3 A5 - CMBS			4	1FE	432,596	102.2898	429,617	420,000	428,605	0	(1,240)	0	0	2.890	2.550	MON	1,012	12,138	07/26/2016	08/12/2049
30298L-AE-1	FRESB 19SB65 A1H - CMBS			4	1FE	351,930	97.9423	343,097	350,306	351,779	0	(151)	0	0	2.300	2.170	MON	671	2,686	08/15/2019	05/25/2039
46591J-AA-4	JPMCC 19BROK A - CMBS			4	1FE	280,000	99.9985	279,996	280,000	280,000	0	0	0	0	2.740	2.780	MON	362	1,320	09/24/2019	09/17/2029
46646G-AA-5	JPMCC 16NINE A - CMBS			4	1FE	485,795	101.5194	517,749	510,000	489,193	0	2,653	0	0	2.949	3.603	MON	1,253	14,758	02/09/2018	09/09/2038
61691J-AZ-7	MSC 17H1 B - CMBS			4	1FE	123,591	105.7368	126,884	120,000	122,768	0	(343)	0	0	4.075	3.721	MON	408	4,890	05/24/2017	06/17/2050
61692A-AA-0	MSC 19NUGS A - CMBS			4	1FE	582,000	100.0314	582,183	582,000	582,000	0	0	0	0	0.000	0.000	N/A	0	0	12/12/2019	12/15/2021
61763K-BF-0	MSBAM 14C15 C - CMBS			4	1FE	130,273	106.4177	133,022	125,000	127,529	0	(613)	0	0	4.909	4.433	MON	511	6,224	08/20/2014	04/17/2047
61763M-AF-7	MSBAM 14C16 A5 - CMBS			4	1FE	2,056,641	105.8036	2,063,171	1,950,000	2,024,553	0	(16,938)	0	0	3.892	2.912	MON	6,325	75,894	01/05/2018	06/17/2047
63874E-AA-8	NCMS 1775B A - CMBS			4	1FE	195,699	105.7419	200,910	190,000	194,374	0	(529)	0	0	3.858	3.493	MON	529	7,330	05/10/2017	04/10/2037
90187L-AA-7	PRKAV 17245P A - CMBS			4	1FE	720,999	105.2945	737,062	700,000	716,161	0	(1,933)	0	0	3.508	3.174	MON	2,046	24,556	05/17/2017	06/05/2037
94989W-AS-6	WFCM 15C31 A4 - CMBS			4	1FE	526,197	106.6733	538,700	505,000	521,151	0	(2,642)	0	0	3.695	3.080	MON	1,555	18,660	01/04/2018	11/18/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						29,237,149	XXX	29,745,084	28,543,618	29,122,146	0	(61,072)	0	0	XXX	XXX	XXX	70,701	547,296	XXX	XXX
03328Y-AA-2	ANCHC 1R A1 - CDO		C	4	1FE	993,350	98.8679	988,679	1,000,000	994,480	0	1,061	0	0	2.991	3.470	JAJO	6,480	35,716	10/23/2018	04/13/2031
03764D-AH-4	APID 12R AR - CDO			4	1FE	727,088	99.2884	719,841	725,000	725,190	0	(3,267)	0	0	3.081	3.073	JAJO	4,840	26,531	01/26/2018	04/15/2031
04033B-AB-4	ARIFL 18B A2 - ABS			4	1FE	1,103,622	100.8744	1,113,302	1,103,651	1,103,635	0	12	0	0	3.220	3.243	MON	1,579	35,538	09/18/2018	08/16/2027
04966H-AA-4	ATRM 13 A1 - CDO		C	4	1FE	1,003,250	99.8974	998,974	1,000,000	998,627	0	(4,510)	0	0	3.114	3.164	JAJO	6,055	37,550	10/29/2018	11/21/2030
05618D-AJ-3	BABSN 141R A1R - CDO			4	1FE	1,135,573	100.0066	1,136,785	1,136,710	1,132,848	0	(2,725)	0	0	3.116	3.662	JAJO	7,084	42,227	01/08/2019	07/21/2025
06761C-AA-7	BABSN 162R AR - CDO		C	4	1FE	790,000	99.9760	789,811	790,000	790,000	0	0	0	0	3.046	3.053	JAJO	4,812	24,122	12/07/2018	07/20/2028
09626R-AW-5	BLUEM 122RR AR2 - CDO		C	4	1FE	5,520,000	99.7463	5,505,993	5,520,000	5,520,000	0	0	0	0	2.949	2.963	FMAN	18,988	197,821	11/09/2018	11/20/2028
09629L-AA-3	BLUEM 23 A1 - CDO		C	4	1FE	721,738	99.6659	722,578	725,000	719,738	0	(2,000)	0	0	3.116	3.290	JAJO	4,518	24,231	01/18/2019	10/20/2031
11042T-AA-1	BRITISH AIRWAYS PASS THRU TRUST 2018-1AA		C	4	1FE	290,912	105.8795	308,016	290,912	290,909	0	(3)	0	0	3.800	3.798	MJSD	338	11,055	03/14/2018	03/20/2033
12481H-AC-9	CBAM 173 A - CDO			4	1FE	1,001,300	99.7473	997,473	1,000,000	997,604	0	(3,562)	0	0	3.232	3.328	JAJO	6,823	38,090	11/20/2018	10/17/2029
14310M-AW-7	CGMS 141R2 A1R - CDO			4	1FE	755,768	99.2506	754,305	760,000	756,512	0	700	0	0	2.972	3.447	JAJO	4,769	26,945	10/19/2018	04/17/2031
14315L-AA-2	CGMS 143RR A1A - CDO		C	4	1FE	5,874,630	99.5259	5,896,909	5,925,000	5,857,873	0	(17,001)	0	0	2.986	3.233	JAJO	31,940	214,354	12/03/2018	07/28/2031
15032A-AN-7	CEDF 5R A1R - CDO			4	1FE	265,000	99.3608	263,306	265,000	265,000	0	0	0	0	3.102	3.113	JAJO	1,735	9,745	07/03/2018	07/17/2031
15033E-AA-6	CEDF 9 A1 - CDO			4	1FE	7,213,750	98.8724	7,168,247	7,250,000	7,192,740	0	(21,655)	0	0	2.946	3.151	JAJO	42,715	256,861	10/30/2018	04/21/2031
165183-BG-8	CFII 181 A1 - ABS			4	1FE	1,024,222	101.1314	1,035,843	1,024,254	1,024,238	0	15	0	0	3.040	3.062	MON	1,384	31,137	04/11/2018	04/15/2030
19329L-AN-7	CLPK 1512R AR - CDO		C	4	1FE	2,890,000	99.7067	2,881,525	2,890,000	2,890,000	0	0	0	0	3.016	2.962	JAJO	17,432	88,634	12/03/2018	10/20/2028
29372J-AC-1	EFF 172 A3 - ABS			4	1FE	369,992	100.1239	370,459	370,000	369,997	0	3	0	0	2.220	2.231	MON	251	8,214	06/20/2017	01/20/2023
29373F-AB-0	EFF 182 A2 - ABS			4	1FE	749,512	100.7837	755,501	749,626	749,570	0	49	0	0	3.140	3.170	MON	719	23,538	07/25/2018	02/20/2024
34528Q-HF-4	FORDF 194 A - ABS			4	1FE	1,509,821	100.2607	1,513,937	1,510,000	1,509,776	0	(45)	0	0	2.440	2.455	MON	1,638	8,699	09/17/2019	09/15/2026
36318W-AE-0	GALXY 15R AR - CDO			4	1FE	1,125,000	99.8125	1,122,891	1,125,000	1,125,000	0	0	0	0	3.201	3.216	JAJO	7,802	42,538	10/03/2017	10/15/2030
553205-AC-9	MP3 3R AR - CDO			4	1FE	600,000	99.5486	597,292	600,000	600,000	0	0	0	0	3.220	3.228	JAJO	3,864	22,895	10/06/2017	10/21/2030
55819Y-AA-8	MDPK 26R AR - CDO			4	1FE	3,268,965	99.9463	3,258,251	3,260,000	3,253,003	0	(14,392)	0	0	3.128	3.198	JAJO	18,129	123,067	10/24/2018	07/29/2030
55821T-AA-5	MDPK 30 A - CDO		C	4	1FE	1,968,400	99.1523	1,983,046	2,000,000	1,970,307	0	1,907	0	0	2.751	3.338	JAJO	11,920	50,212	01/24/2019	04/15/2029
67110D-AN-7	OCP 1611R 1AR - CDO		C	4	1FE	2,016,800	99.9975	1,999,949	2,000,000	2,000,511	0	(10,046)	0	0	3.206	3.209	JAJO	11,576	77,420	01/09/2018	10/26/2030
67590B-AQ-3	OCT16 16R A1R - CDO			4	1FE	623,281	99.0013	618,758	625,000	621,491	0	(1,974)	0	0	3.022	3.161	JAJO	3,988	27,836	10/19/2018	07/17/2030
67590G-BG-3	OCT17 17RRR A1R - CDO			4	1FE	775,000	99.3003	769,577	775,000	775,000	0	0	0	0	2.940	2.944	JAJO	4,303	27,719	02/07/2018	01/27/2031
69335P-CV-5	PFSFC 18D A - ABS			4	1FE	9,189,554	101.2041	9,300,655	9,190,000	9,189,775	0	163	0	0	3.190	3.213	MON	13,029	293,161	04/11/2018	04/17/2023
69335P-DG-7	PFSFC 19B A - ABS			4	1FE	4,450,000	100.0429	4,451,910	4,450,000	4,450,000	0	0	0	0	2.290	2.325	MON	4,529	18,342	10/11/2019	09/15/2023
69688X-AS-0	PLMRS 141RR A1R - CDO			4	1FE	291,856	99.7495	289,274	290,000	290,019	0	(1,253)	0	0	3.132	3.143	JAJO	1,918	10,752	02/08/2018	01/17/2031
70017K-AA-7	PAIA 171 A1 - CDO		C	4	1FE	1,075,000	99.6969	1,071,741	1,075,000	1,075,000	0	0	0	0	3.129	3.578	FMAN	4,485	40,556	10/11/2017	11/14/2029
74988L-AA-2	RRAM 3RR A1R - CDO		C	4	1FE	300,000	99.1943	297,583	300,000	300,000	0	0	0	0	3.091	3.104	JAJO	2,009	11,009	01/18/2018	01/15/2030
75888A-AQ-9	REGT7 7R AR - CDO			4	1FE	8,000,000	99.5212	7,961,699	8,000,000	8,000,000	0	0	0	0	2.968	3.028	MJSD	7,915	288,030	11/21/2018	12/20/2028
85208N-AD-2	SPRNTS 181 A1 - ABS			1	2FE	315,000	105.8980	333,579	315,000	315,000	0	0	0	0	4.738	4.738	MJSD	456	14,925	03/14/2018	09/20/2029
87165L-AT-8	SYNCT 154 A - ABS			4	1FE	199,998	100.3161	200,632	200,000	199,999	0	1	0	0	2.380	2.392	MON	212	4,760	09/25/2015	09/15/2023
88631Y-AA-5	TIA 4 A1A - CDO			4	1FE	1,730,000	99.8592	1,727,565	1,730,000	1,730,000	0	0	0	0	3.196	3.208	JAJO	11,058	55,970	11/13/2018	01/20/2032
92329F-AP-2	VENTR 18R AR - CDO			4	1FE	200,000	99.9041	199,808	200,000	200,000	0	0	0	0	3.230	3.239	JAJO	1,400	7,603	10/04/2017	10/15/2029
92331X-AC-8	VENTR 35 AS - CDO		C	4	1FE	2,000,000	100.0103	2,000,207	2,000,000	2,000,000	0	0	0	0	3.103	3.531	JAJO	12,241	69,981	10/17/2018	10/22/2031
92915H-AL-7	VOYA 163R A1R - CDO			4	1FE	1,955,000	99.7466	1,950,046	1,955,000	1,955,000	0	0	0	0	3.193	3.101	JAJO	13,006	71,677	10/23/2018	10/18/2031
92915Q-AC-7	VOYA 173 A1A - CDO		C	4	1FE	6,990,900	100.0527	7,003,692	7,000,000	6,992,810	0	1,910	0	0	3.196	2.562	JAJO	44,742	199,527	02/06/2019	07/22/2030
96328D-AZ-7	WHLS 171 A2 - ABS			4	1FE	25,818	99.9729	25,811	25,818	25,818	0	0	0	0	1.880	1.880	MON	15	485	07/21/2017	04/20/2026
96328D-BF-0	WHLS 181 A2 - ABS			4	1FE	158,841	100.5395	159,712	158,855	158,849	0	7	0	0	3.060	3.087	MON	149	4,861	07/17/2018	04/20/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						81,198,941	XXX	81,245,158	81,309,826	81,116,319	0	(76,604)	0	0	XXX	XXX	XXX	342,845	2,604,337	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						241,582,209	XXX	245,826,422	239,844,444	241,212,642	1,176,430	(245,060)	0	0	XXX	XXX	XXX	1,688,682	6,581,609	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						205,306,657	XXX	205,799,203	193,691,000	200,784,838	1,176,430	(1,479,369)	0	0	XXX	XXX	XXX	2,072,819	5,819,342	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						212,566,861	XXX	217,879,477	208,126,165	212,449,891	0	(66,609)	0	0	XXX	XXX	XXX	596,474	4,585,410	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						45,567,308	XXX	46,969,414	45,023,618	45,479,317	0	(44,415)	0	0	XXX	XXX	XXX	112,379	1,049,568	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						81,198,941	XXX	81,245,158	81,309,826	81,116,319	0	(76,604)	0	0	XXX	XXX	XXX	342,845	2,604,337	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						544,639,768	XXX	551,893,253	528,150,609	539,830,364	1,176,430	(1,666,996)	0	0	XXX	XXX	XXX	3,124,516	14,058,657	XXX	XXX

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36179U-UJ-9	G2 MA5985 - RMBS		06/11/2019	NOMURA SECURITIES/FIXED INCOME		5,147,656	5,000,000	9,236
912828-5Q-9	UNITED STATES TREASURY		08/02/2019	VARIOUS		1,239,305	1,225,000	4,681
912828-6D-7	UNITED STATES TREASURY		11/07/2019	UknownNOMURA		60,614	60,000	284
912828-WC-0	UNITED STATES TREASURY		02/20/2019	Wells		98,723	100,000	546
912828-Y4-6	UNITED STATES TREASURY		05/07/2019	Wells		250,801	250,000	1,758
0599999. Subtotal - Bonds - U.S. Governments						6,797,098	6,635,000	16,506
246381-ND-5	DELAWARE ST		02/21/2019	Not Available		313,297	260,000	0
419792-VX-1	HAWAII ST		02/21/2019	WELLS FARGO, N.A./SIG		299,645	260,000	1,950
57582N-XH-3	MASSACHUSETTS ST		02/21/2019	MERRILL LYNCH PIERCE FENNER		282,425	260,000	910
604129-4D-5	MINNESOTA ST		02/21/2019	MERRILL LYNCH PIERCE FENNER		272,548	260,000	867
658256-Z2-1	NORTH CAROLINA ST		02/25/2019	PERSHING LLC		296,036	260,000	3,106
882724-HY-6	TEXAS ST		02/25/2019	CITIGROUP GLOBAL MARKETS INC.		289,981	260,000	4,911
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,753,931	1,560,000	11,743
249164-NR-1	DENVER COLO CITY & CNTY		02/21/2019	Not Available		304,494	260,000	867
544646-4K-5	LOS ANGELES CALIF UNI SCH DIST		02/21/2019	WELLS FARGO, N.A./SIG		309,020	260,000	1,950
54589T-GN-6	LOUDOUN CNTY VA		02/21/2019	WELLS FARGO, N.A./SIG		306,618	260,000	3,033
677521-YD-2	OHIO STATE		02/21/2019	MERRILL LYNCH PIERCE FENNER		296,725	260,000	867
796269-VM-7	SAN ANTONIO TEX INDPT SCH DIST		02/25/2019	CITIGROUP GLOBAL MARKETS INC.		299,356	260,000	433
930863-5C-5	WAKE CNTY N C		02/21/2019	MERRILL LYNCH PIERCE FENNER		273,273	260,000	6,283
940157-S8-4	WASHINGTON SUBN SAN DIST MD		02/21/2019	CITIGROUP GLOBAL MARKETS INC.		302,900	260,000	3,033
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,092,386	1,820,000	16,467
040649-MB-8	ARIZONA ST TRANSN BRD EXCISE TAX REV		02/21/2019	WELLS FARGO, N.A./SIG		296,291	260,000	1,950
114894-YS-1	BROWARD CNTY FLA ARPT SYS REV		12/20/2019	Bank of America Securities		817,182	675,000	3,094
115117-MA-8	BROWARD CNTY FLA WTR & SWR UTIL REV		12/20/2019	JP MORGAN SECS INC., - FIXED INCOME		832,507	665,000	1,847
25477G-PG-4	DISTRICT COLUMBIA INCOME TAX REV		12/20/2019	MORGAN STANLEY CO		1,051,585	830,000	2,306
3128MJ-3H-1	FH G08799 - RMBS		03/28/2019	MORGAN STANLEY CO		464,018	465,272	1,086
3128MJ-3M-0	FH G08803 - RMBS		03/28/2019	MORGAN STANLEY CO		619,327	620,661	1,448
3128MJ-4G-2	FH G08822 - RMBS		03/28/2019	MORGAN STANLEY CO		327,376	328,080	766
3128MJ-6M-7	FH G08875 - RMBS		03/28/2019	MORGAN STANLEY CO		50,777	50,887	119
3128MJ-6S-4	FH G08880 - RMBS		03/28/2019	MORGAN STANLEY CO		304,345	305,000	712
3128MJ-Y6-1	FH G08732 - RMBS		03/26/2019	MIZUHO SECURITIES USA INC.		777,109	777,291	1,814
3128MJ-ZM-5	FH G08747 - RMBS		03/27/2019	BANK OF NEW YORK (CRSMBS)		520,923	521,086	1,172
3128MJ-ZW-3	FH G08756 - RMBS		03/27/2019	GOLDMAN		2,377,216	2,374,433	5,342
31329N-J7-4	FH ZA4786 - RMBS		12/23/2019	JP MORGAN SECS INC., - FIXED INCOME		3,086,604	2,998,067	6,246
3132D5-4K-5	FH SB8026 - RMBS		12/12/2019	GOLDMAN		3,022,500	3,000,000	3,333
3132DV-KU-8	FH SD7507 - RMBS		12/23/2019	CITIGROUP GLOBAL MARKETS INC.		2,766,894	2,694,274	5,613
3132DV-KV-6	FH SD7508 - RMBS		12/24/2019	CITIGROUP GLOBAL MARKETS INC.		807,040	768,438	1,942
3132DV-KW-4	FH SD7509 - RMBS		12/23/2019	VARIOUS		8,623,621	8,409,285	10,550
3132L9-WV-3	FH V84260 - RMBS		03/05/2019	MERRILL LYNCH PIERCE FENNER		1,322,645	1,316,884	1,536
3132XC-R3-1	FH G67706 - RMBS		03/26/2019	BNY/SUNTRUST CAPITAL MARKETS		2,392,204	2,335,637	6,358
3132XV-UZ-4	FH Q53299 - RMBS		03/28/2019	MORGAN STANLEY CO		331,103	331,815	774
3132Y0-NH-9	FH Q56691 - RMBS		03/28/2019	MORGAN STANLEY CO		101,479	101,698	237
31335B-RZ-1	FH G61404 - RMBS		01/07/2019	MORGAN STANLEY CO		4,320,482	4,273,738	5,402
3138AV-P6-6	FN AJ4044 - RMBS		01/14/2019	NOMURA SECURITIES/FIXED INCOME		1,304,463	1,263,212	1,684
3138ER-5V-8	FN AL9859 - RMBS		03/28/2019	MIZUHO SECURITIES USA INC.		218,982	219,462	512
3138ER-RV-4	FN AL9499 - RMBS		04/09/2019	JP MORGAN SECS INC., - FIXED INCOME		271,969	266,882	234
3138WG-FT-6	FN AS6477 - RMBS		02/28/2019	Stephens Inc.		1,027,445	1,021,142	1,191
3138WG-SP-0	FN AS6825 - RMBS		04/09/2019	JP MORGAN SECS INC., - FIXED INCOME		11,795,736	11,589,302	10,141
3138WG-SQ-8	FN AS6826 - RMBS		04/09/2019	JP MORGAN SECS INC., - FIXED INCOME		6,763,681	6,645,312	5,815
3138WG-YG-3	FN AS7010 - RMBS		04/09/2019	JP MORGAN SECS INC., - FIXED INCOME		1,850,352	1,815,739	1,589
3138WH-DU-3	FN AS7314 - RMBS		04/09/2019	JP MORGAN SECS INC., - FIXED INCOME		9,869,627	9,685,006	8,474
3138WH-NN-8	FN AS7596 - RMBS		01/07/2019	GOLDMAN		3,697,495	3,662,019	4,628
3138WJ-L9-7	FN AS8451 - RMBS		03/26/2019	WELLS FARGO SECURITIES		2,667,124	2,670,148	6,230
3138WJ-XN-3	FN AS8784 - RMBS		03/28/2019	MIZUHO SECURITIES USA INC.		270,474	271,067	632
3138WK-3E-3	FN AS9796 - RMBS		03/05/2019	GOLDMAN		1,574,005	1,567,636	1,829
3138WL-AM-5	FN AS9911 - RMBS		03/05/2019	GOLDMAN		2,319,737	2,310,351	2,695
3140EU-LJ-6	FN BC0328 - RMBS		01/14/2019	MORGAN STANLEY CO		5,184,706	5,042,491	6,723
3140FD-E9-3	FN BD5559 - RMBS		03/28/2019	NOMURA SECURITIES/FIXED INCOME		1,786,531	1,789,747	4,176
3140FE-2G-8	FN BD7074 - RMBS		03/28/2019	BANK OF NEW YORK		225,265	225,706	527
3140GN-5T-6	FN BH0857 - RMBS		03/05/2019	GOLDMAN		1,179,838	1,175,064	1,371
3140J5-P4-5	FN BM1342 - RMBS		03/05/2019	GOLDMAN		1,127,270	1,122,709	1,310
3140J7-U6-0	FN BM3304 - RMBS		01/15/2019	MORGAN STANLEY CO		274,068	265,361	354
3140J7-ZQ-1	FN BM3450 - RMBS		02/15/2019	BANK OF NEW YORK		6,161,132	5,976,695	7,969
3140J8-JM-6	FN BM3867 - RMBS		01/14/2019	CITIGROUP GLOBAL MARKETS INC.		6,360,427	6,175,640	8,234

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3140J8-MN-0	FN BM3964 - RMBS		02/28/2019	MORGAN STANLEY CO		3,463,821	3,430,056	4,002
3140J9-GY-1	FN BM4714 - RMBS		01/15/2019	MORGAN STANLEY CO		240,982	234,034	312
3140J9-KF-7	FN BM4793 - RMBS		01/14/2019	CITIGROUP GLOBAL MARKETS INC.		12,741,324	12,371,156	16,495
3140J9-ME-8	FN BM4856 - RMBS		02/15/2019	BARCLAYS CAPITAL INC./LE		10,194,091	9,884,430	13,179
3140JA-CG-1	FN BM5470 - RMBS		03/05/2019	WELLS FARGO SECURITIES		2,509,946	2,496,100	2,912
3140JA-CH-9	FN BM5471 - RMBS		03/26/2019	WELLS FARGO SECURITIES		4,958,086	4,831,265	13,152
3140JA-EU-8	FN BM5546 - RMBS		02/28/2019	MORGAN STANLEY CO		4,201,250	4,149,382	4,841
3140JA-GD-4	FN BM5595 - RMBS		02/28/2019	MORGAN STANLEY CO		1,355,673	1,341,005	1,565
3140JA-GE-2	FN BM5596 - RMBS		03/07/2019	MORGAN STANLEY CO		4,973,735	4,918,023	5,738
3140Q7-5R-4	FN CA0855 - RMBS		03/27/2019	MORGAN STANLEY CO		6,313,945	6,169,351	16,794
3140Q9-3M-3	FN CA2603 - RMBS		03/28/2019	BARCLAYS CAPITAL INC./LE		246,341	246,949	576
3140QA-G8-7	FN CA2922 - RMBS		03/28/2019	MORGAN STANLEY CO		393,436	394,314	920
3140QA-NJ-5	FN CA3092 - RMBS		02/15/2019	MORGAN STANLEY CO		7,299,571	6,987,848	10,482
3140X3-BA-5	FN FM0032 - RMBS		12/23/2019	MORGAN STANLEY CO		2,858,435	2,703,012	6,570
3140X5-H3-0	FN FM2049 - RMBS		12/23/2019	JP MORGAN SECS INC., - FIXED INCOME		3,839,280	3,764,000	7,842
3140X5-J3-8	FN FM2081 - RMBS		12/20/2019	MORGAN STANLEY CO		1,040,182	1,010,000	1,852
3140X5-JX-2	FN FM2077 - RMBS		12/20/2019	MORGAN STANLEY CO		3,819,169	3,713,000	6,807
3140X5-JZ-7	FN FM2079 - RMBS		12/23/2019	MORGAN STANLEY CO		3,321,805	3,244,000	6,758
3140X5-KF-9	FN FM2093 - RMBS		12/23/2019	MORGAN STANLEY CO		1,978,762	1,866,000	4,535
31418C-2M-5	FN MA3479 - RMBS		03/28/2019	BARCLAYS CAPITAL INC./LE		298,497	299,233	698
31418C-CH-5	FN MA2771 - RMBS		03/26/2019	MIZUHO SECURITIES USA INC.		696,495	696,904	1,626
31418C-DL-5	FN MA2806 - RMBS		03/26/2019	MIZUHO SECURITIES USA INC.		1,622,616	1,623,567	3,788
31418C-ZV-9	FN MA3455 - RMBS		03/28/2019	BARCLAYS CAPITAL INC./LE		2,280,467	2,286,093	5,334
31418D-HD-7	FN MA3827 - RMBS		12/11/2019	MORGAN STANLEY CO		3,026,463	2,998,701	3,332
31418D-JJ-2	FN MA3864 - RMBS		12/01/2019	MORGAN STANLEY CO		6,010,401	5,960,574	6,623
35563P-JF-7	FH 191SC MA - CMO		03/07/2019	MERRILL LYNCH PIERCE FENNER		3,253,568	3,235,000	13,210
35563P-KG-3	SCRT 192SC MA - CMO		05/08/2019	CitiGroup		1,076,242	1,060,000	4,534
35563P-LH-0	SCRT 193SC MA - CMO		09/01/2019	CITIGROUP GLOBAL MARKETS INC.		1,986,008	1,900,000	7,943
35563P-ML-0	SCRT 194SC MA - CMO		11/06/2019	WELLS FARGO SECURITIES		2,867,497	2,806,000	10,055
392274-Z6-6	GREATER ORLANDO AVIATION AUTH ORLANDO FL		12/20/2019	WELLS FARGO, N.A./SIG		451,764	360,000	4,050
414009-MH-0	HARRIS CNTY TEX CULTURAL ED FACS FIN COR		12/19/2019	MORGAN STANLEY CO		135,280	110,000	489
452252-PD-5	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R		12/19/2019	WELLS FARGO, N.A./SIG		682,345	555,000	0
47875P-AF-4	JOHNSON CNTY KANS WTR DIST NO 001 WTR RE		02/21/2019	MERRILL LYNCH PIERCE FENNER		276,094	260,000	1,950
48504N-AN-9	KANSAS CITY MO INDL DEV AUTH ARPT SPL OB		12/20/2019	Bank of America Securities		327,374	275,000	4,316
544445-NL-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV		12/20/2019	CITIGROUP GLOBAL MARKETS INC.		496,381	395,000	384
574204-ZA-4	MARYLAND ST DEPT TRANSN CONS TRANSN		02/21/2019	CITIGROUP GLOBAL MARKETS INC.		292,822	260,000	867
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		11/07/2019	Bank of America Securities		1,885,000	1,885,000	0
592190-NZ-1	METROPOLITAN NASHVILLE ARPT AUTH TENN AR		12/20/2019	WELLS FARGO, N.A./SIG		245,398	195,000	190
594695-X6-0	MICHIGAN ST TRUNK LINE		02/25/2019	MERRILL LYNCH PIERCE FENNER		291,166	260,000	3,683
646136-6M-8	NEW JERSEY ST TRANSN TR FD AUTH		12/20/2019	RBC CAPITAL MARKETS		1,072,416	920,000	767
646140-CR-2	NEW JERSEY ST TPK AUTH TPK REV		12/19/2019	Bank of America Securities		678,754	555,000	13,258
64971W-T5-9	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		02/21/2019	MERRILL LYNCH PIERCE FENNER		274,797	260,000	4,117
64990E-QB-6	NEW YORK STATE DORMITORY AUTHORITY		02/21/2019	WELLS FARGO, N.A./SIG		301,119	260,000	5,778
64990G-VD-1	NEW YORK STATE DORMITORY AUTHORITY		12/20/2019	Morgan Stanley Senior Funding		292,739	230,000	1,693
64990G-WW-8	NEW YORK STATE DORMITORY AUTHORITY		11/22/2019	Bank of America Securities		415,000	415,000	0
650035-WQ-7	NEW YORK ST URBAN DEV CORP REV		02/21/2019	CITIGROUP GLOBAL MARKETS INC.		277,748	260,000	5,778
67765Q-HM-1	OHIO ST WTR DEV AUTH REV		12/20/2019	CITIGROUP GLOBAL MARKETS INC.		283,698	225,000	1,094
678657-KS-5	OKLAHOMA CITY OKLA WTR UTILS TR WTR & SW		02/21/2019	PERSHING LLC		294,421	260,000	1,950
68607V-M9-3	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE		02/21/2019	PERSHING LLC		301,327	260,000	5,200
718846-AY-4	PHOENIX ARIZ CIVIC IMPT CORP RENT CAR FA		12/20/2019	WELLS FARGO, N.A./SIG		227,483	185,000	488
73358W-3U-6	PORT AUTH N Y & N J		12/19/2019	RBC CAPITAL MARKETS		665,989	535,000	1,486
796242-TR-6	SAN ANTONIO TEX ARPT SYS REV		12/20/2019	WELLS FARGO, N.A./SIG		186,915	150,000	396
79766D-LY-3	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		12/20/2019	WELLS FARGO, N.A./SIG		673,272	550,000	4,049
91514A-FD-2	UNIVERSITY TEX UNIV REVS		02/21/2019	MERRILL LYNCH PIERCE FENNER		272,849	260,000	361
927781-8B-3	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R		02/25/2019	CITIGROUP GLOBAL MARKETS INC.		292,885	260,000	939
93974E-BS-4	WASHINGTON ST		12/20/2019	CITIGROUP GLOBAL MARKETS INC.		713,589	570,000	1,821
3199999. Subtotal - Bonds - U.S. Special Revenues						212,320,261	206,193,236	387,543
00206R-GL-0	AT&T INC		06/14/2019	MORGAN STANLEY CO		781,935	750,000	10,506
00206R-HJ-4	AT&T INC		02/13/2019	WELLS FARGO SECURITIES		1,000,055	1,005,000	0
02005N-BF-6	ALLY FINANCIAL INC		04/01/2019	NOMURA SECURITIES/FIXED INCOME		1,987,875	1,860,000	39,512
025816-CG-2	AMERICAN EXPRESS CO		07/25/2019	RBC CAPITAL MARKETS		827,327	830,000	0
038522-AN-8	ARAMARK SERVICES INC		02/26/2019	VARIOUS		497,250	500,000	5,660
05550M-AU-8	BBCMS 19C3 A4 - CMBS		05/17/2019	BARCLAY INVESTMENTS, INC.		3,553,479	3,450,000	3,434
056054-AA-7	BX 19XL A - CMBS		10/09/2019	CITIGROUP GLOBAL MARKETS INC.		2,212,000	2,212,000	0
056059-AA-6	BX 18IND A - CMBS		09/19/2019	GOLDMAN		298,592	298,406	161

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
05606K-AA-0	BX 19MMP A - CMBS		08/15/2019	MORGAN STANLEY CO		510,000	510,000	0
05618D-AJ-3	BABSN 141R A1R - CDO		01/08/2019	CREDIT SUISSE SECURITIES (USA)		2,033,028	2,035,063	16,366
06051G-HG-7	BANK OF AMERICA CORP		06/17/2019	MERRILL LYNCH PIERCE FENNER		2,273,944	2,200,000	28,474
06051G-HV-4	BANK OF AMERICA CORP		12/12/2019	Bank of America Securities		2,062,380	2,000,000	25,375
065402-BC-2	BANK 19BN18 A4 - CMBS		05/21/2019	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		2,586,300	2,511,000	7,500
06540V-BB-0	BANK 19BN24 A3 - CMBS		12/11/2019	Bank of America Securities		945,495	918,000	1,359
07274N-AY-9	BAYER US FINANCE II LLC		10/25/2019	BNP PARIBAS SECURITIES BOND		215,982	194,000	2,193
08162B-BE-1	BMARK 19B11 A5 - CMBS		05/22/2019	JP MORGAN		1,514,100	1,470,000	2,314
09629L-AA-3	BLUEM 23 A1 - CDO	C	01/18/2019	DEUTSCHE BANK SECURITIES, INC.		721,738	725,000	4,076
10112R-BB-9	BOSTON PROPERTIES LP		06/12/2019	MERRILL LYNCH PIERCE FENNER		968,206	970,000	0
10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC	C	02/06/2019	MORGAN STANLEY CO		1,030,000	1,030,000	0
110122-BZ-0	BRISTOL-MYERS SQUIBB CO		05/07/2019	Morgan Stanley		2,470,378	2,480,000	0
120111-BM-0	STANDARD INDUSTRIES INC (DELAWARE)		08/09/2019	VARIOUS		139,050	135,000	1,766
12513G-BA-6	CDW LLC		04/30/2019	VARIOUS		1,433,355	1,348,000	28,065
12513G-BC-2	CDW LLC		02/26/2019	VARIOUS		504,775	500,000	12,246
12527G-AC-7	CF INDUSTRIES INC		02/21/2019	MORGAN STANLEY CO		484,375	500,000	4,025
125581-GW-2	CIT GROUP INC		08/12/2019	VARIOUS		136,599	125,000	2,805
125581-GX-0	CIT GROUP INC		08/09/2019	VARIOUS		220,030	190,000	4,978
12596W-AC-8	CSAIL 19C16 A3 - CMBS		06/18/2019	CREDIT SUISSE SECURITIES (USA)		5,149,960	5,000,000	12,021
133434-AD-2	CAMERON LNG LLC		12/05/2019	JP MORGAN SECS INC., - FIXED INCOME		330,000	330,000	0
15189T-AW-7	CENTERPOINT ENERGY INC		08/12/2019	Bank of America Securities		539,082	540,000	0
16411Q-AB-7	CHENIERE ENERGY PARTNERS LP		08/12/2019	JP MORGAN SECS INC., - FIXED INCOME		191,813	185,000	3,574
16411Q-AD-3	CHENIERE ENERGY PARTNERS LP		11/04/2019	CREDIT SUISSE SECURITIES (USA)		402,800	380,000	2,078
172967-MF-5	CITIGROUP INC		12/18/2019	VARIOUS		5,184,310	5,000,000	25,326
22822V-AN-1	CROWN CASTLE INTERNATIONAL CORP		08/01/2019	CITIGROUP GLOBAL MARKETS INC.		648,772	650,000	0
23283P-AQ-7	CYRUSONE LP		11/20/2019	GOLDMAN		374,471	375,000	0
23306G-AA-5	DBGS 18BIOD A - CMBS		10/18/2019	MORGAN STANLEY CO		3,245,096	3,248,486	4,238
25278X-AM-1	DIAMONDBACK ENERGY INC		11/20/2019	Bank of America Securities		459,347	460,000	0
257375-AP-0	DOMINION ENERGY GAS HOLDINGS LLC		11/18/2019	MUFG SECURITIES AMERICAS INC.		1,344,573	1,350,000	0
26441C-BE-4	DUKE ENERGY CORP		06/04/2019	MUFG SECURITIES AMERICAS INC.		544,172	545,000	0
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP		11/04/2019	BNY/SUNTRUST CAPITAL MARKETS		407,425	430,000	1,839
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP		08/12/2019	GOLDMAN		273,625	275,000	1,058
30298L-AE-1	FRESB 19SB65 A1H - CMBS		09/01/2019	WELLS FARGO SECURITIES		352,758	351,130	494
337738-AT-5	FISERV INC		06/10/2019	JP MORGAN		439,969	440,000	0
34528Q-HF-4	FORDF 194 A - ABS		09/17/2019	Bank of America Securities		1,509,821	1,510,000	0
35671D-CD-5	FREEPORT-MCMORAN INC		11/04/2019	Not Available		399,750	390,000	4,607
404119-BR-9	HCA INC		08/09/2019	Bank of America Securities		136,094	125,000	224
404280-AW-9	HSBC HOLDINGS PLC	C	06/17/2019	HSBC SECURITIES INC.		846,568	800,000	9,651
432833-AB-7	HILTON DOMESTIC OPERATING COMPANY INC		04/04/2019	VARIOUS		1,984,373	1,980,000	8,083
432833-AC-5	HILTON DOMESTIC OPERATING COMPANY INC		02/22/2019	BARCLAYS CAPITAL INC FIXED INC		506,250	500,000	8,186
436440-AK-7	HOLOGIC INC		08/13/2019	JEFFERIES & COMPANY, INC.		86,913	85,000	1,240
437076-BY-7	HOME DEPOT INC		06/03/2019	Morgan Stanley		323,135	325,000	0
446150-AQ-7	HUNTINGTON BANCSHARES INC		07/30/2019	GOLDMAN		1,955,708	1,960,000	0
46591J-AA-4	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		09/24/2019	JP MORGAN SECS INC., - FIXED INCOME		280,000	280,000	0
46647P-BF-2	JPMORGAN CHASE & CO		12/18/2019	WELLS FARGO SECURITIES		4,985,050	5,000,000	31,319
526057-BZ-6	LENNAR CORP		08/09/2019	VARIOUS		582,958	580,000	8,248
552953-CC-3	MGM RESORTS INTERNATIONAL		04/02/2019	VARIOUS		2,512,096	2,370,000	19,140
55821T-AA-5	MDPK 30 A - CDO	C	01/24/2019	WELLS FARGO SECURITIES		1,968,400	2,000,000	2,555
57636Q-AM-6	MASTERCARD INC		05/28/2019	US BANCORP INVESTMENTS INC.		345,523	346,000	0
59001A-BA-9	MERITAGE HOMES CORP		08/19/2019	VARIOUS		135,388	130,000	1,318
59523U-AR-8	MID AMERICA APARTMENTS LP		11/18/2019	WELLS FARGO SECURITIES		902,846	905,000	0
61692A-AA-0	MSC 19NUGS A - CMBS		12/12/2019	MORGAN STANLEY CO		582,000	582,000	0
64110L-AG-1	NETFLIX INC		08/15/2019	VARIOUS		809,156	755,000	20,612
674599-CP-8	OCCIDENTAL PETROLEUM CORP		08/06/2019	Bank of America Securities		279,700	280,000	0
69335P-DG-7	PFSFC 19B A - ABS		10/11/2019	JP MORGAN SECS INC., - FIXED INCOME		4,450,000	4,450,000	0
693475-AY-1	PNC FINANCIAL SERVICES GROUP INC		12/18/2019	RBC CAPITAL MARKETS		3,004,560	3,000,000	8,983
701094-AM-6	PARKER-HANNIFIN CORP		06/05/2019	BARCLAY INVESTMENTS, INC.		189,913	190,000	0
70450Y-AC-7	PAYPAL HOLDINGS INC		09/19/2019	GOLDMAN		434,735	435,000	0
707631-AA-5	PENN STATE HEALTH		10/29/2019	MORGAN STANLEY CO		283,000	283,000	0
756109-AW-4	REALTY INCOME CORP		06/12/2019	CITIGROUP GLOBAL MARKETS INC.		1,212,180	1,220,000	0
78349A-AC-7	RWJBARNABAS HEALTH, INC.		10/24/2019	CITIGROUP GLOBAL MARKETS INC.		1,219,000	1,219,000	0
78355H-KL-2	RYDER SYSTEM INC		02/25/2019	WELLS FARGO SECURITIES		369,652	370,000	0
81211K-AW-0	SEALED AIR CORP		08/16/2019	LIQUIDNET INC		166,141	155,000	1,743
81211K-AX-8	SEALED AIR CORP		08/19/2019	LIQUIDNET INC		163,738	150,000	3,575
82967N-AW-8	SIRIUS XM RADIO INC		02/21/2019	BARCLAYS CAPITAL INC FIXED INC		502,500	500,000	2,986

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
84765E-AA-6	SPECTRUM HEALTH SYSTEM		10/22/2019	JP MORGAN SECS INC., - FIXED INCOME		1,923,000	1,923,000	0
853496-AD-9	STANDARD INDUSTRIES INC		11/06/2019	VARIOUS		541,761	525,000	6,220
871503-AU-2	SYMANTEC CORP		04/29/2019	VARIOUS		2,505,613	2,475,000	28,294
874060-AU-0	TAKEDA PHARMACEUTICAL CO LTD	C	06/14/2019	JEFFERIES & COMPANY, INC.		1,117,650	1,000,000	3,056
88032W-AM-8	TENCENT HOLDINGS LTD	C	04/03/2019	DBTC AMERICAS/DBAG LONDON GLOBAL MRKS		1,224,927	1,225,000	0
893647-BE-6	TRANSDIGM INC		08/13/2019	UBS SECURITIES LLC		278,031	260,000	8,215
902613-AA-6	UBS GROUP AG	C	08/06/2019	UBS SECURITIES LLC		655,000	655,000	0
907818-FB-9	UNION PACIFIC CORP		02/11/2019	MORGAN STANLEY CO		874,624	875,000	0
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC		04/23/2019	VARIOUS		2,496,796	2,425,000	28,373
92343V-ES-9	VERIZON COMMUNICATIONS INC		02/05/2019	MERRILL LYNCH PIERCE FENNER		229,565	230,000	0
927804-GC-2	VIRGINIA ELECTRIC AND POWER CO		11/20/2019	BNY/SUNTRUST CAPITAL MARKETS		379,282	380,000	0
92915Q-AC-7	VOYA 173 A1A - CDO	C	02/06/2019	MERRILL LYNCH PIERCE FENNER		6,990,900	7,000,000	13,192
95000U-2F-9	WELLS FARGO & CO		06/10/2019	Wells Fargo		1,115,000	1,115,000	0
976656-CL-0	WISCONSIN ELECTRIC POWER CO		12/03/2019	BNP PARIBAS SECURITIES BOND		319,939	320,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						105,075,652	103,589,085	471,263
8399997. Total - Bonds - Part 3						328,039,330	319,797,321	903,522
8399998. Total - Bonds - Part 5						50,083,498	49,109,885	89,769
8399999. Total - Bonds						378,122,828	368,907,206	993,291
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						378,122,828	XXX	993,291

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
36179U-UJ-9	G2 MA5985 - RMBS		12/01/2019	Paydown		111,914	111,914	115,219	0	0	(3,305)	0	(3,305)	0	111,914	0	0	0	1,297	06/20/2049
912828-3H-1	UNITED STATES TREASURY		05/17/2019	JP MORGAN SECS INC., - FIXED INCOME		797,124	800,000	798,408	799,242	0	318	0	318	0	799,560	0	(2,437)	(2,437)	6,577	11/30/2019
912828-3X-6	UNITED STATES TREASURY		05/17/2019	CITIGROUP GLOBAL MARKETS INC.		8,005,612	8,000,000	7,989,076	7,992,100	0	1,475	0	1,475	0	7,993,574	0	12,037	12,037	136,740	02/15/2021
912828-C2-4	UNITED STATES TREASURY		02/28/2019	Maturity @ 100.00		100,000	100,000	101,270	100,084	0	(84)	0	(84)	0	100,000	0	0	0	750	02/28/2019
912828-KQ-2	UNITED STATES TREASURY		05/15/2019	Maturity @ 100.00		250,000	250,000	253,750	251,137	0	(1,137)	0	(1,137)	0	250,000	0	0	0	3,906	05/15/2019
912828-LJ-7	UNITED STATES TREASURY		08/15/2019	Maturity @ 100.00		575,000	575,000	586,927	580,050	0	(5,050)	0	(5,050)	0	575,000	0	0	0	10,422	08/15/2019
912828-LY-4	UNITED STATES TREASURY		11/15/2019	Maturity @ 100.00		260,000	260,000	263,402	261,984	0	(1,984)	0	(1,984)	0	260,000	0	0	0	8,775	11/15/2019
912828-WS-5	UNITED STATES TREASURY		06/30/2019	Maturity @ 100.00		250,000	250,000	250,586	250,171	0	(171)	0	(171)	0	250,000	0	0	0	2,031	06/30/2019
912828-WW-6	UNITED STATES TREASURY		07/31/2019	Maturity @ 100.00		400,000	400,000	400,203	400,068	0	(68)	0	(68)	0	400,000	0	0	0	6,500	07/31/2019
0599999. Subtotal - Bonds - U.S. Governments						10,749,649	10,746,914	10,758,840	10,634,836	0	(10,006)	0	(10,006)	0	10,740,049	0	9,600	9,600	176,998	XXX
13063C-ZR-4	CALIFORNIA ST		02/21/2019	CITIGROUP GLOBAL MARKETS INC.		250,853	215,000	266,832	250,637	0	(922)	0	(922)	0	249,715	0	1,139	1,139	5,196	09/01/2024
20772J-P2-2	CONNECTICUT ST		12/19/2019	MORGAN STANLEY CO		211,633	180,000	211,235	202,553	0	(2,930)	0	(2,930)	0	199,623	0	12,010	12,010	9,950	11/15/2031
246381-DH-7	DELAWARE ST		03/01/2019	Maturity @ 100.00		195,000	195,000	221,969	196,292	0	(1,292)	0	(1,292)	0	195,000	0	0	0	4,875	03/01/2019
246381-LL-9	DELAWARE ST		07/01/2019	Maturity @ 100.00		10,000	10,000	10,619	10,206	0	(206)	0	(206)	0	10,000	0	0	0	500	07/01/2019
246381-LW-5	DELAWARE ST		07/01/2019	Maturity @ 100.00		110,000	110,000	116,804	112,261	0	(2,261)	0	(2,261)	0	110,000	0	0	0	5,500	07/01/2019
373384-3Z-7	GEORGIA ST		03/26/2019	CITIGROUP GLOBAL MARKETS INC.		722,966	610,000	792,976	741,991	0	(4,916)	0	(4,916)	0	737,075	0	(14,109)	(14,109)	20,079	02/01/2025
373384-5T-9	GEORGIA ST		07/01/2019	Maturity @ 100.00		420,000	420,000	441,130	427,422	0	(7,422)	0	(7,422)	0	420,000	0	0	0	21,000	07/01/2019
373384-5W-2	GEORGIA ST		03/26/2019	CITIGROUP GLOBAL MARKETS INC.		657,175	620,000	718,264	668,207	0	(5,681)	0	(5,681)	0	662,526	0	(5,351)	(5,351)	22,992	01/01/2021
373384-Z8-2	GEORGIA ST		02/21/2019	WELLS FARGO, N.A./SIG		199,123	170,000	210,751	198,013	0	(645)	0	(645)	0	197,367	0	1,756	1,756	4,817	02/01/2027
419792-HL-3	HAWAII ST		04/01/2019	Maturity @ 100.00		240,000	240,000	267,742	242,368	0	(2,368)	0	(2,368)	0	240,000	0	0	0	6,000	04/01/2019
56052A-ZC-3	MAINE ST		06/01/2019	Maturity @ 100.00		120,000	120,000	129,437	122,035	0	(2,035)	0	(2,035)	0	120,000	0	0	0	3,000	06/01/2019
574193-JF-6	MARYLAND ST		08/01/2019	Maturity @ 100.00		750,000	750,000	853,208	766,909	0	(16,909)	0	(16,909)	0	750,000	0	0	0	37,500	08/01/2019
574193-MQ-8	MARYLAND ST		03/26/2019	CITIGROUP GLOBAL MARKETS INC.		353,763	320,000	385,286	360,583	0	(2,767)	0	(2,767)	0	357,816	0	(4,053)	(4,053)	5,200	06/01/2022
574193-PC-6	MARYLAND ST		03/26/2019	MERRILL LYNCH PIERCE FENNER		280,740	240,000	294,166	284,396	0	(1,796)	0	(1,796)	0	282,601	0	(1,861)	(1,861)	7,900	08/01/2024
57582P-QY-9	MASSACHUSETTS ST		02/26/2019	Call @ 100.00		150,000	150,000	166,788	151,099	0	(1,099)	0	(1,099)	0	150,000	0	0	0	3,750	03/01/2039
57582P-UT-5	MASSACHUSETTS (COMMONWEALTH OF)		12/19/2019	CITIGROUP GLOBAL MARKETS INC.		900,486	760,000	861,681	854,883	0	(7,569)	0	(7,569)	0	847,314	0	53,172	53,172	42,706	05/01/2029
60412A-CZ-4	MINNESOTA ST		08/01/2019	Maturity @ 100.00		95,000	95,000	109,044	97,114	0	(2,114)	0	(2,114)	0	95,000	0	0	0	4,750	08/01/2019
60412A-DV-2	MINNESOTA ST		08/01/2019	Maturity @ 100.00		125,000	125,000	143,675	127,825	0	(2,825)	0	(2,825)	0	125,000	0	0	0	6,250	08/01/2019
658256-3A-8	NORTH CAROLINA ST		03/26/2019	CITIGROUP GLOBAL MARKETS INC.		418,841	390,000	444,064	425,644	0	(3,458)	0	(3,458)	0	422,186	0	(3,345)	(3,345)	6,338	06/01/2021
658256-3C-4	NORTH CAROLINA ST		03/26/2019	MORGAN STANLEY CO		717,255	630,000	755,269	725,612	0	(4,987)	0	(4,987)	0	720,625	0	(3,370)	(3,370)	10,238	06/01/2023
658256-T8-5	NORTH CAROLINA ST		05/01/2019	Maturity @ 100.00		110,000	110,000	119,686	111,429	0	(1,429)	0	(1,429)	0	110,000	0	0	0	2,750	05/01/2019
677522-ME-1	OHIO ST		03/26/2019	CITIGROUP GLOBAL MARKETS INC.		376,335	330,000	405,125	381,922	0	(2,583)	0	(2,583)	0	379,339	0	(3,003)	(3,003)	10,863	08/01/2023
677522-QK-3	OHIO ST		01/10/2019	CITIGROUP GLOBAL MARKETS INC.		284,323	250,000	290,415	282,636	0	(170)	0	(170)	0	282,466	0	1,857	1,857	2,535	05/01/2033
677522-QM-9	OHIO ST		01/10/2019	CITIGROUP GLOBAL MARKETS INC.		169,571	150,000	172,967	168,561	0	(96)	0	(96)	0	168,465	0	1,106	1,106	1,521	05/01/2035
70914P-ZS-4	PENNSYLVANIA (COMMONWEALTH OF)		02/21/2019	RBC CAPITAL MARKETS		351,108	300,000	357,072	348,193	0	(928)	0	(928)	0	347,264	0	3,844	3,844	8,500	02/01/2027
70914P-ZT-2	PENNSYLVANIA (COMMONWEALTH OF)		02/21/2019	JP MORGAN SECS INC., - FIXED INCOME		383,602	330,000	389,997	380,696	0	(973)	0	(973)	0	379,724	0	3,878	3,878	9,350	02/01/2028
70914P-ZU-9	PENNSYLVANIA (COMMONWEALTH OF)		02/21/2019	MORGAN STANLEY CO		150,121	130,000	152,550	149,067	0	(364)	0	(364)	0	148,702	0	1,419	1,419	3,683	02/01/2029
917542-TK-8	UTAH ST		07/01/2019	Maturity @ 100.00		75,000	75,000	86,174	76,466	0	(1,466)	0	(1,466)	0	75,000	0	0	0	3,750	07/01/2019
928109-L5-4	VIRGINIA ST		03/26/2019	MERRILL LYNCH PIERCE FENNER		252,477	235,000	281,845	257,742	0	(2,211)	0	(2,211)	0	255,531	0	(3,054)	(3,054)	3,819	06/01/2021
97705M-DG-7	WISCONSIN ST		02/21/2019	CITIGROUP GLOBAL MARKETS INC.		631,629	555,000	663,064	632,623	0	(1,723)	0	(1,723)	0	630,900	0	729	729	8,788	05/01/2035
97705M-KU-8	WISCONSIN ST		12/19/2019	BARCLAYS CAPITAL INC FIXED INC		172,379	140,000	168,217	165,475	0	(2,710)	0	(2,710)	0	162,765	0	9,614	9,614	8,011	11/01/2032

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
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						9,884,380	8,955,000	10,488,048	9,920,857	0	(88,854)	0	(88,854)	0	9,832,003	0	52,377	52,377	292,108	XXX
100853-VY-3	BOSTON MASS		02/21/2019	PERSHING LLC		224,142	185,000	236,702	223,247	0	(771)	0	(771)	0	222,476	0	1,666	1,666	4,471	03/01/2026
160069-XA-3	CHARLESTON CNTY S C		02/21/2019	UBS FINANCIAL SERVICES INC.		1,788,750	1,500,000	1,893,015	1,780,764	0	(5,851)	0	(5,851)	0	1,774,912	0	13,838	13,838	23,750	11/01/2026
181059-UK-0	CLARK CNTY NEV SCH DIST		03/26/2019	MORGAN STANLEY CO		241,954	220,000	264,887	246,331	0	(1,770)	0	(1,770)	0	244,561	0	(2,607)	(2,607)	3,147	06/15/2022
366155-E5-4	GARLAND TEX INDPT SCH DIST		02/21/2019	JEFFERIES & COMPANY, INC.		117,443	100,000	124,042	116,514	0	(377)	0	(377)	0	116,137	0	1,306	1,306	2,639	02/15/2025
403755-T2-7	GWINNETT CNTY GA SCH DIST		12/19/2019	DAVIDSON (D.A.) & CO. INC.		142,614	120,000	141,181	138,419	0	(2,543)	0	(2,543)	0	135,876	0	6,738	6,738	8,367	02/01/2034
440673-J5-1	HORRY CNTY S C SCH DIST		03/01/2019	Maturity @ 100.00		95,000	95,000	105,822	95,657	0	(657)	0	(657)	0	95,000	0	0	0	2,375	03/01/2019
478700-V8-7	JOHNSON CNTY KANS UNI SCH DIST NO 229		10/01/2019	Maturity @ 100.00		250,000	250,000	285,378	257,143	0	(7,143)	0	(7,143)	0	250,000	0	0	0	12,500	10/01/2019
517696-4Y-3	LAS VEGAS NEV		01/10/2019	JEFFERIES & COMPANY, INC.		276,872	235,000	288,270	273,811	0	(181)	0	(181)	0	273,630	0	3,242	3,242	4,341	09/01/2027
517696-5A-4	LAS VEGAS NEV		01/10/2019	RAYMOND JAMES & ASSOCIATES		383,638	330,000	399,181	380,519	0	(233)	0	(233)	0	380,286	0	3,352	3,352	6,096	09/01/2029
587635-FA-6	MERCED CALIF UN HIGH SCH DIST		03/26/2019	MERRILL LYNCH PIERCE FENNER		40,415	250,000	39,893	46,263	0	(394)	0	(394)	0	45,869	0	(5,454)	(5,454)	0	08/01/2046
688443-S7-6	OSSEO MINN INDPT SCH DIST NO 279		02/01/2019	Maturity @ 100.00		75,000	75,000	85,059	75,244	0	(244)	0	(244)	0	75,000	0	0	0	1,875	02/01/2019
717813-VH-9	PHILADELPHIA PA		02/21/2019	MORGAN STANLEY CO		332,262	290,000	340,747	331,126	0	(1,032)	0	(1,032)	0	330,093	0	2,168	2,168	8,217	08/01/2024
763631-V7-0	RICHLAND CNTY S C		02/27/2019	Maturity @ 100.00		930,000	930,000	944,629	932,291	0	(2,291)	0	(2,291)	0	930,000	0	0	0	27,823	02/27/2019
796269-VM-7	SAN ANTONIO TEX INDPT SCH DIST		02/21/2019	CITIGROUP GLOBAL MARKETS INC.		155,326	135,000	165,819	154,834	0	(550)	0	(550)	0	154,284	0	1,042	1,042	3,563	02/15/2024
796269-WM-6	SAN ANTONIO TEX INDPT SCH DIST		02/21/2019	MORGAN STANLEY CO		120,495	100,000	123,276	118,929	0	(339)	0	(339)	0	118,590	0	1,905	1,905	2,639	08/15/2026
79771T-LK-1	SAN FRANCISCO CALIF CITY & CNTY UNI SCH		06/15/2019	Maturity @ 100.00		105,000	105,000	120,381	106,947	0	(1,947)	0	(1,947)	0	105,000	0	0	0	2,625	06/15/2019
840610-RP-6	SOUTH WASHINGTON CNTY INDPT SCH DIST NO		02/01/2019	Maturity @ 100.00		60,000	60,000	68,025	60,195	0	(195)	0	(195)	0	60,000	0	0	0	1,500	02/01/2019
86476P-QY-7	SUFFOLK CNTY N Y		05/01/2019	Maturity @ 100.00		715,000	715,000	800,392	723,633	0	(8,633)	0	(8,633)	0	715,000	0	0	0	17,875	05/01/2019
86476P-RE-0	SUFFOLK CNTY N Y		01/10/2019	JP MORGAN SECS INC., - FIXED INCOME		62,186	55,000	65,470	61,852	0	(43)	0	(43)	0	61,809	0	378	378	558	05/01/2025
86476P-WQ-7	SUFFOLK CNTY N Y		12/19/2019	Stifel Nicolaus & Co.		131,805	110,000	130,309	127,882	0	(2,399)	0	(2,399)	0	125,484	0	6,321	6,321	6,539	10/15/2025
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						6,247,903	5,860,000	6,622,478	6,251,601	0	(37,594)	0	(37,594)	0	6,214,007	0	33,896	33,896	140,898	XXX
047870-AZ-3	ATLANTA GA WTR & WASTEWTR REV		11/01/2019	Maturity @ 100.00		210,000	210,000	238,678	217,802	0	(7,802)	0	(7,802)	0	210,000	0	0	0	11,550	11/01/2019
08451P-AY-7	BERKS CNTY PA INDL DEV AUTH HEALTH SYS R		12/11/2019	BARCLAYS CAPITAL INC FIXED INC		249,308	220,000	246,655	243,991	0	(2,226)	0	(2,226)	0	241,764	0	7,544	7,544	12,283	11/01/2050
15504R-GB-9	CENTRAL PUGET SOUND WASH REGL TRAN AUTH		01/10/2019	RAYMOND JAMES & ASSOCIATES		282,299	245,000	293,574	279,937	0	(168)	0	(168)	0	279,769	0	2,529	2,529	2,484	11/01/2032
3128MJ-3H-1	FH G08799 - RMBS		12/01/2019	Paydown		44,112	44,112	43,993	0	0	119	0	119	0	44,112	0	0	0	642	02/01/2048
3128MJ-3M-0	FH G08803 - RMBS		12/01/2019	Paydown		55,126	55,126	55,008	0	0	118	0	118	0	55,126	0	0	0	782	03/01/2048
3128MJ-4G-2	FH G08822 - RMBS		12/01/2019	Paydown		39,133	39,133	39,049	0	0	84	0	84	0	39,133	0	0	0	608	07/01/2048
3128MJ-6M-7	FH G08875 - RMBS		12/01/2019	Paydown		9,111	9,111	9,091	0	0	20	0	20	0	9,111	0	0	0	148	03/01/2049
3128MJ-6S-4	FH G08880 - RMBS		12/01/2019	Paydown		51,387	51,387	51,277	0	0	110	0	110	0	51,387	0	0	0	847	04/01/2049
3128MJ-Y2-0	FH G08728 - RMBS		12/01/2019	Paydown		78,721	78,721	84,220	83,900	0	(5,179)	0	(5,179)	0	78,721	0	0	0	1,865	10/01/2046
3128MJ-Y6-1	FH G08732 - RMBS		12/01/2019	Paydown		82,026	82,026	82,007	0	0	19	0	19	0	82,026	0	0	0	1,087	11/01/2046
3128MJ-Y8-7	FH G08734 - RMBS		12/01/2019	Paydown		77,352	77,352	82,791	82,476	0	(5,123)	0	(5,123)	0	77,352	0	0	0	1,829	11/01/2046
3128MJ-ZM-5	FH G08747 - RMBS		12/01/2019	Paydown		47,781	47,781	47,766	0	0	15	0	15	0	47,781	0	0	0	628	02/01/2047
3128MJ-ZW-3	FH G08756 - RMBS		12/01/2019	Paydown		216,346	216,346	216,600	0	0	(254)	0	(254)	0	216,346	0	0	0	2,876	04/01/2047
3128MM-XB-4	FH G18673 - RMBS		12/01/2019	Paydown		384,834	384,834	386,036	385,973	0	(1,140)	0	(1,140)	0	384,834	0	0	0	6,878	01/01/2033
3128MM-XF-5	FH G18677 - RMBS		12/01/2019	Paydown		244,981	244,981	245,709	245,671	0	(690)	0	(690)	0	244,981	0	0	0	4,352	02/01/2033
312942-F9-1	FH A93792 - RMBS		12/01/2019	Paydown		12,534	12,534	13,204	13,151	0	(617)	0	(617)	0	12,534	0	0	0	312	09/01/2040
3132JN-LY-1	FH Q21243 - RMBS		12/01/2019	Paydown		37,595	37,595	39,546	39,412	0	(1,817)	0	(1,817)	0	37,595	0	0	0	327	08/01/2043
3132L9-WV-3	FH V84260 - RMBS		12/01/2019	VARIOUS		6,332,524	6,331,077	6,287,107	6,153,899	0	(318)	0	(318)	0	6,286,827	0	45,697	45,697	27,871	06/01/2048
3132M3-T6-4	FH Q23573 - RMBS		12/01/2019	Paydown		22,703	22,703	23,235	23,165	0	(462)	0	(462)	0	22,703	0	0	0	509	12/01/2043
3132WF-UP-2	FH Q42389 - RMBS		12/01/2019	Paydown		2,529	2,529	2,639	2,632	0	(102)	0	(102)	0	2,529	0	0	0	51	08/01/2046
3132WG-GL-5	FH Q42902 - RMBS		12/01/2019	Paydown		13,162	13,162	14,087	14,033	0	(871)	0	(871)	0	13,162	0	0	0	398	09/01/2046
3132WG-TS-6	FH Q43260 - RMBS		12/01/2019	Paydown		25,917	25,917	27,739	27,632	0	(1,716)	0	(1,716)	0	25,917	0	0	0	781	09/01/2046
3132WH-EE-1	FH Q43732 - RMBS		12/01/2019	Paydown		80,532	80,532	80,513	80,514	0	18	0	18	0	80,532	0	0	0	1,648	10/01/2046
3132WH-GW-9	FH Q43812 - RMBS		12/01/2019	Paydown		9,718	9,718	10,402	10,362	0	(643)	0	(643)	0	9,718	0	0	0	317	09/01/2046
3132XC-R3-1	FH G67706 - RMBS		12/01/2019	Paydown		230,785	230,785	236,374	0	0	(5,589)	0	(5,589)	0	230,785	0	0	0	3,548	12/01/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3132XS-LN-8	FH Q50332 - RMBS		12/01/2019	Paydown		3,338	3,338	3,441	3,438	0	(100)	0	(100)	0	3,338	0	0	0	93	08/01/2047
3132XT-RX-8	FH Q51401 - RMBS		12/01/2019	Paydown		18,435	18,435	19,020	19,002	0	(567)	0	(567)	0	18,435	0	0	0	463	10/01/2047
3132XV-UZ-4	FH Q53299 - RMBS		12/01/2019	Paydown		27,372	27,372	27,313	0	0	59	0	59	0	27,372	0	0	0	423	01/01/2048
3132Y0-NH-9	FH Q56691 - RMBS		12/01/2019	Paydown		11,938	11,938	11,913	0	0	26	0	26	0	11,938	0	0	0	185	05/01/2048
31335A-5K-0	FH G60850 - RMBS		01/15/2019	VARIOUS		6,053,621	6,026,717	6,000,350	6,000,376	0	176	0	176	0	6,000,551	0	53,070	53,070	25,148	01/01/2047
31335A-LZ-9	FH G60344 - RMBS		01/10/2019	VARIOUS		7,529,462	7,328,214	7,479,359	7,479,246	0	(1,569)	0	(1,569)	0	7,477,677	0	51,785	51,785	34,909	12/01/2045
31335A-ZF-8	FH G60742 - RMBS		12/01/2019	Paydown		37,479	37,479	37,470	37,470	0	8	0	8	0	37,479	0	0	0	650	10/01/2046
31335B-KG-0	FH G61195 - RMBS		12/01/2019	Paydown		65,867	65,867	68,139	68,057	0	(2,190)	0	(2,190)	0	65,867	0	0	0	1,423	08/01/2044
31335B-RZ-1	FH G61404 - RMBS		12/01/2019	Paydown		430,615	430,615	435,325	0	0	(4,710)	0	(4,710)	0	430,615	0	0	0	7,609	08/01/2043
3136B1-FP-4	FNR 1814B PA - CMO/RMBS		12/01/2019	Paydown		448,291	448,291	454,595	454,455	0	(6,164)	0	(6,164)	0	448,291	0	0	0	8,821	04/25/2047
3137BP-DW-6	FHR 4583B UP - CMO/RMBS		12/01/2019	Paydown		38,349	38,349	40,117	40,001	0	(1,651)	0	(1,651)	0	38,349	0	0	0	611	07/15/2045
3137BS-ZE-6	FHR 4631A GP - CMO/RMBS		12/01/2019	Paydown		94,761	94,761	101,483	100,824	0	(6,063)	0	(6,063)	0	94,761	0	0	0	1,787	03/15/2046
3137FA-WS-3	FHMS K067 A2 - CMBS		02/14/2019	JP MORGAN SECS INC., - FIXED INCOME		2,998,125	3,000,000	2,957,813	2,960,281	0	475	0	475	0	2,960,757	0	37,368	37,368	21,027	07/25/2027
3137FC-M4-3	FHMS K729 A2 - CMBS		12/19/2019	JP MORGAN SECS INC., - FIXED INCOME		3,344,500	3,200,000	3,295,946	3,282,514	0	(14,454)	0	(14,454)	0	3,268,059	0	76,441	76,441	106,763	10/25/2024
3138AU-RL-3	FN AJ3190 - RMBS		12/26/2019	VARIOUS		74,612	72,647	76,575	75,535	0	(952)	0	(952)	0	74,583	0	29	29	2,363	10/01/2026
3138AV-P6-6	FN AJ4044 - RMBS		12/01/2019	Paydown		164,167	164,167	169,528	0	0	(5,361)	0	(5,361)	0	164,167	0	0	0	3,244	10/01/2041
3138AW-H2-2	FN AJ4748 - RMBS		12/01/2019	Paydown		21,944	21,944	23,144	23,055	0	(1,111)	0	(1,111)	0	21,944	0	0	0	572	12/01/2041
3138AX-HC-8	FN AJ5626 - RMBS		12/01/2019	Paydown		17,904	17,904	18,877	18,805	0	(901)	0	(901)	0	17,904	0	0	0	407	11/01/2041
3138E4-F6-3	FN AK0188 - RMBS		12/01/2019	Paydown		15,820	15,820	16,685	16,622	0	(802)	0	(802)	0	15,820	0	0	0	345	02/01/2042
3138ED-UL-3	FN AK8686 - RMBS		12/01/2019	Paydown		43,119	43,119	45,430	45,262	0	(2,144)	0	(2,144)	0	43,119	0	0	0	1,240	05/01/2042
3138EJ-ZR-2	FN AL2551 - RMBS		12/01/2019	Paydown		32,801	32,801	34,959	34,795	0	(1,995)	0	(1,995)	0	32,801	0	0	0	645	10/01/2042
3138EK-G7-4	FN AL2921 - RMBS		12/01/2019	Paydown		8,705	8,705	9,281	9,237	0	(532)	0	(532)	0	8,705	0	0	0	171	08/01/2042
3138EL-B3-6	FN AL3657 - RMBS		12/01/2019	Paydown		2,935	2,935	3,132	3,118	0	(182)	0	(182)	0	2,935	0	0	0	57	06/01/2043
3138EP-S4-7	FN AL6838 - RMBS		12/01/2019	Paydown		26,163	26,163	27,908	27,745	0	(1,582)	0	(1,582)	0	26,163	0	0	0	646	04/01/2043
3138EP-WL-4	FN AL6950 - RMBS		12/26/2019	VARIOUS		204,398	192,991	206,938	205,681	0	(2,075)	0	(2,075)	0	203,606	0	792	792	7,656	12/01/2042
3138EQ-HY-1	FN AL7446 - RMBS		12/01/2019	Paydown		41,947	41,947	44,739	44,502	0	(2,556)	0	(2,556)	0	41,947	0	0	0	1,022	09/01/2045
3138EQ-ZF-2	FN AL7941 - RMBS		12/01/2019	Paydown		149,249	149,249	162,682	161,785	0	(12,536)	0	(12,536)	0	149,249	0	0	0	3,541	12/01/2045
3138ER-5V-8	FN AL9859 - RMBS		12/01/2019	Paydown		20,676	20,676	20,631	0	0	45	0	45	0	20,676	0	0	0	278	03/01/2047
3138ER-K8-2	FN AL9318 - RMBS		12/01/2019	Paydown		162,716	162,716	174,945	174,128	0	(11,412)	0	(11,412)	0	162,716	0	0	0	3,912	10/01/2043
3138ER-LX-6	FN AL9341 - RMBS		12/01/2019	Paydown		6,300	6,300	6,337	6,332	0	(32)	0	(32)	0	6,300	0	0	0	89	11/01/2031
3138ER-RV-4	FN AL9499 - RMBS		12/01/2019	Paydown		25,402	25,402	25,887	0	0	(484)	0	(484)	0	25,402	0	0	0	354	01/01/2046
3138ER-VZ-0	FN AL9631 - RMBS		12/01/2019	Paydown		2,817	2,817	2,823	2,823	0	(7)	0	(7)	0	2,817	0	0	0	46	12/01/2046
3138ER-WT-3	FN AL9657 - RMBS		03/25/2019	VARIOUS		944,392	937,584	937,877	937,874	0	(20)	0	(20)	0	937,854	0	6,538	6,538	9,190	01/01/2047
3138ES-BF-4	FN AL9937 - RMBS		12/26/2019	VARIOUS		1,949,713	1,908,842	1,924,650	1,923,653	0	(3,816)	0	(3,816)	0	1,919,837	0	29,876	29,876	55,686	09/01/2030
3138ET-TP-1	FN AL8657 - RMBS		12/01/2019	Paydown		124,870	124,870	137,006	136,207	0	(11,337)	0	(11,337)	0	124,870	0	0	0	2,773	06/01/2046
3138LV-CV-3	FN AO4583 - RMBS		12/01/2019	Paydown		30,743	30,743	32,777	32,621	0	(1,878)	0	(1,878)	0	30,743	0	0	0	622	06/01/2042
3138MO-SE-1	FN AO8616 - RMBS		12/01/2019	Paydown		31,900	31,900	34,011	33,849	0	(1,949)	0	(1,949)	0	31,900	0	0	0	559	07/01/2042
3138W9-GK-0	FN AS0201 - RMBS		12/26/2019	VARIOUS		1,147,089	1,115,764	1,123,609	1,123,350	0	(1,061)	0	(1,061)	0	1,122,288	0	24,800	24,800	33,746	08/01/2043
3138W9-KQ-2	FN AS0302 - RMBS		12/01/2019	Paydown		3,935	3,935	3,952	3,950	0	(15)	0	(15)	0	3,935	0	0	0	63	08/01/2043
3138WD-6X-4	FN AS4485 - RMBS		12/01/2019	Paydown		3,883	3,883	4,008	3,978	0	(95)	0	(95)	0	3,883	0	0	0	56	02/01/2030
3138WD-HJ-3	FN AS3832 - RMBS		12/01/2019	Paydown		25,916	25,916	26,624	26,533	0	(617)	0	(617)	0	25,916	0	0	0	414	11/01/2029
3138WE-AJ-8	FN AS4508 - RMBS		12/01/2019	Paydown		25,182	25,182	26,418	26,118	0	(936)	0	(936)	0	25,182	0	0	0	387	02/01/2030
3138WE-AM-1	FN AS4511 - RMBS		03/26/2019	VARIOUS		208,104	205,876	216,137	213,649	0	(426)	0	(426)	0	213,223	0	(5,119)	(5,119)	1,969	02/01/2030
3138WE-KE-8	FN AS4792 - RMBS		01/10/2019	VARIOUS		4,588,069	4,574,974	4,556,389	4,556,408	0	185	0	185	0	4,556,593	0	31,476	31,476	19,069	04/01/2045
3138WG-FT-6	FN AS6477 - RMBS		12/01/2019	Paydown		128,859	128,859	129,654	0	0	(795)	0	(795)	0	128,859	0	0	0	1,821	01/01/2046
3138WG-SP-0	FN AS6825 - RMBS		12/01/2019	Paydown		1,274,869	1,274,869	1,297,578	0	0	(22,709)	0	(22,709)	0	1,274,869	0	0	0	16,703	03/01/2046
3138WG-SQ-8	FN AS6826 - RMBS		12/01/2019	Paydown		850,522	850,522	865,672	0	0	(15,150)	0	(15,150)	0	850,522	0	0	0	12,109	03/01/2046
3138WG-YG-3	FN AS7010 - RMBS		12/01/2019	Paydown		288,455	288,455	293,954	0	0	(5,499)	0	(5,499)	0	288,455	0	0	0	3,349	04/01/2046
3138WH-DU-3	FN AS7314 - RMBS		12/01/2019	Paydown		1,063,754	1,063,754	1,084,031	0	0	(20,278)	0	(20,278)	0	1,063,754	0	0	0	14,857	06/01/2046
3138WH-NN-8	FN AS7596 - RMBS		12/01/2019	Paydown		400,084	400,084	403,960	0	0	(3,876)	0	(3,876)	0	400,084	0	0	0	7,251	07/01/2046
3138WJ-EQ-7	FN AS8242 - RMBS		12/01/2019	Paydown		200,521	200,521	201,719	201,566	0	(1,045)	0	(1,045)	0	200,521	0	0	0	2,633	11/01/2031
3138WJ-L9-7	FN AS8451 - RMBS		12/01/2019	Paydown		221,424	221,424	221,174	0	0	251	0	251	0	221,424	0	0	0	2,850	12/01/2046
3138WJ-XN-3	FN AS8784 - RMBS		12/01/2019	Paydown		21,415	21,415	21,368	0	0	47	0	47	0	21,415	0	0	0	287	02/01/2047
3138WK-3E-3	FN AS9796 - RMBS		12/01/2019	Paydown		171,269	171,269	171,965	0	0	(696)	0	(696)	0	171,269	0	0	0	3,010	06/01/2047
3138WL-AM-5	FN AS9911 - RMBS		12/01/2019	Paydown		162,122	162,122	162,781	0	0	(659)	0	(659)	0	162,122	0	0	0	2,874	07/01/2047
3138X6-TX-3	FN AU6865 - RMBS		12/01/2019	Paydown		183,556	183,556	188,776	188,031	0	(4,475)	0	(4,475)	0	183,556	0	0	0	3,093	09/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138Y3-BQ-3	FN AX1846 - RMBS		12/01/2019	Paydown		337,118	337,118	346,441	345,233	0	(8,115)	0	(8,115)	0	337,118	0	0	0	5,595	10/01/2029
3138YG-XL-1	FN AY3382 - RMBS		12/01/2019	Paydown		3,190	3,190	3,201	3,201	0	(11)	0	(11)	0	3,190	0	0	0	49	04/01/2045
3140EU-LJ-6	FN BC0328 - RMBS		12/01/2019	Paydown		711,728	711,728	731,801	0	0	(20,073)	0	(20,073)	0	711,728	0	0	0	13,767	12/01/2045
3140EW-3W-3	FN BC2612 - RMBS		12/01/2019	Paydown		4,406	4,406	4,401	4,392	0	14	0	14	0	4,406	0	0	0	86	10/01/2046
3140F3-C3-0	FN BC7289 - RMBS		12/01/2019	Paydown		3,529	3,529	3,522	3,517	0	11	0	11	0	3,529	0	0	0	54	10/01/2046
3140FB-6X-3	FN BD4485 - RMBS		12/01/2019	Paydown		44,418	44,418	46,812	46,662	0	(2,244)	0	(2,244)	0	44,418	0	0	0	824	07/01/2045
3140FD-E9-3	FN BD5559 - RMBS		12/01/2019	Paydown		198,254	198,254	197,897	0	0	356	0	356	0	198,254	0	0	0	2,959	11/01/2046
3140FE-2G-8	FN BD7074 - RMBS		12/01/2019	Paydown		12,933	12,933	12,908	0	0	25	0	25	0	12,933	0	0	0	191	03/01/2047
3140FE-X3-3	FN BD6997 - RMBS		12/01/2019	Paydown		990	990	1,060	1,056	0	(66)	0	(66)	0	990	0	0	0	22	10/01/2046
3140FG-5N-5	FN BD8952 - RMBS		12/01/2019	Paydown		45,346	45,346	45,643	45,186	0	160	0	160	0	45,346	0	0	0	883	11/01/2046
3140FG-6S-3	FN BD8980 - RMBS		12/01/2019	Paydown		36,061	36,061	36,146	35,934	0	128	0	128	0	36,061	0	0	0	692	11/01/2046
3140FG-7G-8	FN BD8994 - RMBS		12/01/2019	Paydown		2,038	2,038	2,032	2,033	0	6	0	6	0	2,038	0	0	0	29	11/01/2046
3140FK-S3-5	FN BE0537 - RMBS		12/01/2019	Paydown		13,666	13,666	13,645	13,622	0	44	0	44	0	13,666	0	0	0	258	11/01/2046
3140FP-DC-0	FN BE3698 - RMBS		01/10/2019	VARIOUS		6,566,111	6,233,891	6,529,027	6,528,802	0	(2,571)	0	(2,571)	0	6,526,232	0	39,880	39,880	33,436	06/01/2047
3140GN-5T-6	FN BH0857 - RMBS		12/01/2019	Paydown		50,025	50,025	50,228	0	0	(203)	0	(203)	0	50,025	0	0	0	792	06/01/2047
3140GQ-4N-3	FN BH2628 - RMBS		01/10/2019	VARIOUS		5,878,482	5,580,932	5,845,154	5,844,954	0	(2,216)	0	(2,216)	0	5,842,738	0	35,744	35,744	29,937	08/01/2047
3140H1-VX-5	FN BJ0629 - RMBS		03/25/2019	VARIOUS		3,940,773	3,824,611	3,921,720	3,920,165	0	(2,862)	0	(2,862)	0	3,917,303	0	23,470	23,470	43,011	03/01/2048
3140J5-NU-9	FN BM1302 - RMBS		12/01/2019	Paydown		29,298	29,298	29,367	29,365	0	(68)	0	(68)	0	29,298	0	0	0	514	02/01/2047
3140J5-P4-5	FN BM1342 - RMBS		12/01/2019	Paydown		53,198	53,198	53,414	0	0	(216)	0	(216)	0	53,198	0	0	0	978	05/01/2047
3140J6-DH-7	FN BM1903 - RMBS		12/01/2019	Paydown		47,288	47,288	47,273	47,273	0	15	0	15	0	47,288	0	0	0	988	08/01/2047
3140J7-K4-6	FN BM3014 - RMBS		12/01/2019	Paydown		39,630	39,630	41,005	40,956	0	(1,326)	0	(1,326)	0	39,630	0	0	0	847	02/01/2045
3140J7-RW-7	FN BM3200 - RMBS		12/01/2019	Paydown		85,820	85,820	85,484	85,493	0	327	0	327	0	85,820	0	0	0	1,415	07/01/2043
3140J7-U6-0	FN BM3304 - RMBS		12/01/2019	Paydown		29,678	29,678	30,651	0	0	(974)	0	(974)	0	29,678	0	0	0	493	12/01/2047
3140J7-UA-1	FN BM3276 - RMBS		12/26/2019	VARIOUS		2,036,634	1,966,737	2,018,363	2,015,635	0	(10,977)	0	(10,977)	0	2,004,658	0	31,976	31,976	67,847	12/01/2032
3140J7-Z2-4	FN BM3460 - RMBS		12/26/2019	VARIOUS		1,258,567	1,213,936	1,246,750	1,245,025	0	(6,923)	0	(6,923)	0	1,238,102	0	20,465	20,465	42,001	01/01/2033
3140J7-ZQ-1	FN BM3450 - RMBS		12/01/2019	Paydown		791,364	791,364	815,785	0	0	(24,421)	0	(24,421)	0	791,364	0	0	0	13,922	02/01/2048
3140J8-6V-0	FN BM4483 - RMBS		03/25/2019	VARIOUS		9,001,471	8,737,897	8,942,009	8,942,306	0	(6,967)	0	(6,967)	0	8,935,340	0	66,132	66,132	97,970	09/01/2048
3140J8-JM-6	FN BM3867 - RMBS		12/01/2019	Paydown		780,415	780,415	803,766	0	0	(23,351)	0	(23,351)	0	780,415	0	0	0	15,058	02/01/2046
3140J8-MN-0	FN BM3964 - RMBS		12/01/2019	VARIOUS		2,707,517	2,684,608	2,696,092	2,284,376	0	(4,328)	0	(4,328)	0	2,691,688	0	15,829	15,829	28,465	07/01/2046
3140J8-UT-8	FN BM4193 - RMBS		03/25/2019	VARIOUS		1,146,000	1,134,471	1,137,927	1,137,891	0	(113)	0	(113)	0	1,137,777	0	8,222	8,222	11,133	10/01/2045
3140J9-FS-5	FN BM4676 - RMBS		12/01/2019	Paydown		105,902	105,902	108,351	108,354	0	(2,453)	0	(2,453)	0	105,902	0	0	0	2,754	10/01/2048
3140J9-GY-1	FN BM4714 - RMBS		12/01/2019	Paydown		29,722	29,722	30,604	0	0	(882)	0	(882)	0	29,722	0	0	0	573	01/01/2046
3140J9-KF-7	FN BM4793 - RMBS		12/01/2019	Paydown		1,729,531	1,729,531	1,781,282	0	0	(51,751)	0	(51,751)	0	1,729,531	0	0	0	32,212	03/01/2046
3140J9-ME-8	FN BM4856 - RMBS		12/01/2019	Paydown		1,184,360	1,184,360	1,221,464	0	0	(37,104)	0	(37,104)	0	1,184,360	0	0	0	20,415	04/01/2047
3140JA-CG-1	FN BM5470 - RMBS		12/01/2019	Paydown		264,989	264,989	266,458	0	0	(1,470)	0	(1,470)	0	264,989	0	0	0	3,946	03/01/2048
3140JA-CH-9	FN BM5471 - RMBS		12/01/2019	Paydown		486,975	486,975	499,758	0	0	(12,783)	0	(12,783)	0	486,975	0	0	0	7,757	06/01/2045
3140JA-EU-8	FN BM5546 - RMBS		12/01/2019	Paydown		412,037	412,037	417,188	0	0	(5,150)	0	(5,150)	0	412,037	0	0	0	5,974	05/01/2044
3140JA-GD-4	FN BM5595 - RMBS		12/01/2019	Paydown		151,296	151,296	152,951	0	0	(1,655)	0	(1,655)	0	151,296	0	0	0	2,124	08/01/2045
3140JA-GE-2	FN BM5596 - RMBS		12/01/2019	Paydown		533,471	533,471	539,514	0	0	(6,043)	0	(6,043)	0	533,471	0	0	0	8,158	06/01/2047
3140Q7-5R-4	FN CA0855 - RMBS		12/01/2019	Paydown		567,711	567,711	581,017	0	0	(13,306)	0	(13,306)	0	567,711	0	0	0	8,785	12/01/2047
3140Q9-3M-3	FN CA2603 - RMBS		12/01/2019	Paydown		26,020	26,020	25,956	0	0	64	0	64	0	26,020	0	0	0	438	10/01/2048
3140QA-G8-7	FN CA2922 - RMBS		12/01/2019	Paydown		25,538	25,538	25,481	0	0	57	0	57	0	25,538	0	0	0	329	12/01/2048
3140QA-NJ-5	FN CA3092 - RMBS		12/01/2019	Paydown		1,222,882	1,222,882	1,277,434	0	0	(54,552)	0	(54,552)	0	1,222,882	0	0	0	28,966	02/01/2049
31417A-JK-6	FN AB3865 - RMBS		12/01/2019	Paydown		5,903	5,903	6,299	6,267	0	(364)	0	(364)	0	5,903	0	0	0	111	11/01/2041
31417C-JL-0	FN AB5666 - RMBS		12/01/2019	Paydown		2,224	2,224	2,300	2,297	0	(73)	0	(73)	0	2,224	0	0	0	48	07/01/2042
31417D-F7-3	FN AB6489 - RMBS		12/01/2019	Paydown		118,161	118,161	117,478	117,499	0	663	0	663	0	118,161	0	0	0	2,233	10/01/2042
31417E-CS-8	FN AB7280 - RMBS		12/01/2019	Paydown		20,053	20,053	19,937	19,941	0	113	0	113	0	20,053	0	0	0	331	12/01/2042
31417G-5W-2	FN AB9860 - RMBS		12/01/2019	Paydown		4,029	4,029	4,004	4,005	0	24	0	24	0	4,029	0	0	0	73	07/01/2043
31418C-2M-5	FN MA3479 - RMBS		12/01/2019	Paydown		35,011	35,011	34,925	0	0	86	0	86	0	35,011	0	0	0	566	09/01/2048
31418C-CH-5	FN MA2771 - RMBS		12/01/2019	Paydown		70,835	70,835	70,794	0	0	42	0	42	0	70,835	0	0	0	948	10/01/2046
31418C-DL-5	FN MA2806 - RMBS		12/01/2019	Paydown		167,976	167,976	167,878	0	0	98	0	98	0	167,976	0	0	0	2,228	11/01/2046
31418C-SF-2	FN MA3217 - RMBS		12/26/2019	VARIOUS		80,934	80,291	80,216	80,220	0	5	0	5	0	80,226	0	708	708	2,002	12/01/2032
31418C-TD-6	FN MA3247 - RMBS		01/25/2019	VARIOUS		4,715,341	4,730,509	4,700,573	4,701,225	0	394	0	394	0	4,701,619	0	13,723	13,723	18,064	01/01/2033
31418C-UB-8	FN MA3277 - RMBS		12/01/2019	Paydown		439,805	439,805	451,728	451,487	0	(11,682)	0	(11,682)	0	439,805	0	0	0	11,427	02/01/2048
31418C-ZV-9	FN MA3455 - RMBS		12/01/2019	Paydown		265,266	265,266	264,613	0	0	653	0	653	0	265,266	0	0	0	4,005	08/01/2048
35563P-GG-8	SCRT 183SC MA - CMO		12/01/2019	Paydown		305,052	305,052	303,398	303,406	0	1,646	0	1,646	0	305,052	0	0	0	6,225	08/27/2057
35563P-JF-7	SCRT 191SC MA - CMO		12/01/2019	Paydown		326,056	326,056	327,927	0	0	(1,872)	0	(1,872)	0	326,056	0	0	0	5,515	07/25/2058
35563P-KG-3	SCRT 192SC MA - CMO		12/01/2019	Paydown		77,765	77,765	78,957	0	0	(1,192)	0	(1,192)	0	77,765	0	0	0	1,054	08/26/2058

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
35563P-LH-0	SCRT 193SC MA - CMO		12/01/2019	Paydown		110,627	110,627	115,635	0	0	(5,008)	0	(5,008)	0	110,627	0	0	0	999	10/25/2058
35563P-ML-0	SCRT 194SC MA - CMO		12/01/2019	Paydown		55,836	55,836	57,060	0	0	(1,224)	0	(1,224)	0	55,836	0	0	0	204	02/25/2059
414191-AT-3	HARRIS CNTY TEX INDL DEV CORP SOLID WAST		11/26/2019	Call @ 100.00		440,000	440,000	466,286	452,735	0	(12,735)	0	(12,735)	0	440,000	0	0	0	22,000	02/01/2023
44244C-GS-0	HOUSTON TEX UTIL SYS REV		12/19/2019	JEFFERIES & COMPANY, INC.		192,478	160,000	196,213	187,789	0	(3,151)	0	(3,151)	0	184,638	0	7,840	7,840	8,844	11/15/2034
45506D-ZJ-7	INDIANA ST FIN AUTH REV		01/10/2019	PERSHING LLC		141,328	120,000	144,622	140,062	0	(83)	0	(83)	0	139,979	0	1,349	1,349	2,717	02/01/2030
467578-HG-8	JACKSON CNTY MO SPL OBLIG		12/01/2019	Maturity @ 100.00		100,000	100,000	115,490	103,359	0	(3,359)	0	(3,359)	0	100,000	0	0	0	5,000	12/01/2019
54466H-FV-3	LOS ANGELES CNTY CALIF MET TRANSN AUTH S		12/19/2019	WEDBUSH		221,080	180,000	217,735	213,657	0	(3,507)	0	(3,507)	0	210,150	0	10,929	10,929	13,300	07/01/2038
54466H-FX-9	LOS ANGELES CNTY CALIF MET TRANSN AUTH S		12/19/2019	Morgan Stanley Senior Funding		317,385	260,000	313,518	307,745	0	(4,967)	0	(4,967)	0	302,778	0	14,606	14,606	19,211	07/01/2040
57583R-5Q-4	MASSACHUSETTS ST DEV FIN AGY REV		03/26/2019	CITIGROUP GLOBAL MARKETS INC.		459,154	430,000	503,926	474,151	0	(4,973)	0	(4,973)	0	469,178	0	(10,024)	(10,024)	14,862	02/01/2034
59261A-PA-9	METROPOLITAN TRANSN AUTH N Y REV		05/15/2019	Call @ 100.00		340,000	340,000	350,448	342,996	0	(2,996)	0	(2,996)	0	340,000	0	0	0	6,800	05/15/2019
59261A-PW-1	METROPOLITAN TRANSN AUTH N Y REV		12/19/2019	Bank of America Securities		809,543	660,000	799,392	784,467	0	(14,212)	0	(14,212)	0	770,255	0	39,288	39,288	36,483	11/15/2026
59261A-UZ-8	METROPOLITAN TRANSN AUTH N Y REV		08/15/2019	Maturity @ 100.00		710,000	710,000	735,958	720,448	0	(10,448)	0	(10,448)	0	710,000	0	0	0	21,300	08/15/2019
60636U-BZ-1	MISSOURI ST ENVIRONMENTAL IMPT & ENERGY		01/01/2019	Maturity @ 100.00		2,875,000	2,875,000	3,218,045	2,875,000	0	0	0	0	0	2,875,000	0	0	0	71,875	01/01/2019
60637B-RG-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/04/2019	Call @ 100.00		20,000	20,000	19,650	19,658	0	4	0	4	0	19,662	0	338	338	318	11/01/2048
646066-GZ-7	NEW JERSEY ST EDL FACS AUTH REV		07/01/2019	Maturity @ 100.00		95,000	95,000	109,163	96,857	0	(1,857)	0	(1,857)	0	95,000	0	0	0	4,750	07/01/2019
646066-QZ-6	NEW JERSEY ST EDL FACS AUTH REV		02/21/2019	JP MORGAN SECS INC., - FIXED INCOME		121,138	100,000	127,541	120,715	0	(391)	0	(391)	0	120,324	0	814	814	3,250	07/01/2027
646136-Z4-6	NEW JERSEY ST TRANSN TR FD AUTH		06/15/2019	Maturity @ 100.00		95,000	95,000	101,883	96,223	0	(1,223)	0	(1,223)	0	95,000	0	0	0	2,375	06/15/2019
64990A-FH-3	NEW YORK STATE DORMITORY AUTHORITY		03/15/2019	Maturity @ 100.00		530,000	530,000	582,905	534,454	0	(4,454)	0	(4,454)	0	530,000	0	0	0	13,250	03/15/2019
64990A-FJ-9	NEW YORK STATE DORMITORY AUTHORITY		03/26/2019	MERRILL LYNCH PIERCE FENNER		547,686	530,000	602,133	555,397	0	(5,046)	0	(5,046)	0	550,351	0	(2,665)	(2,665)	14,207	03/15/2020
64990A-FM-2	NEW YORK STATE DORMITORY AUTHORITY		03/26/2019	WELLS FARGO, N.A./SIG		599,812	530,000	652,250	610,692	0	(4,499)	0	(4,499)	0	606,193	0	(6,381)	(6,381)	14,207	03/15/2023
64990E-EV-5	NEW YORK STATE DORMITORY AUTHORITY		03/26/2019	MERRILL LYNCH PIERCE FENNER		1,386,801	1,300,000	1,550,120	1,409,555	0	(11,819)	0	(11,819)	0	1,397,736	0	(10,935)	(10,935)	34,847	03/15/2021
650010-AD-3	NEW YORK ST TWY AUTH GEN REV JR INDBT OB		05/01/2019	Call @ 100.00		335,000	335,000	375,997	339,158	0	(4,158)	0	(4,158)	0	335,000	0	0	0	13,958	05/01/2019
67756Q-XJ-1	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		01/10/2019	RAYMOND JAMES & ASSOCIATES		100,386	100,000	100,000	100,000	0	0	0	0	0	100,000	0	386	386	1,065	09/01/2033
67756Q-XK-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		01/10/2019	JP MORGAN SECS INC., - FIXED INCOME		150,290	150,000	150,000	150,000	0	0	0	0	0	150,000	0	290	290	1,710	09/01/2038
67756Q-XN-2	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		01/10/2019	NATIONAL FINL SVCS CORP,		80,222	80,000	80,000	80,000	0	0	0	0	0	80,000	0	222	222	960	09/01/2048
677650-BX-3	OHIO ST WTR DEV AUTH REV		12/19/2019	BARCLAYS CAPITAL INC FIXED INC		132,810	110,000	134,818	128,665	0	(2,266)	0	(2,266)	0	126,399	0	6,411	6,411	5,836	12/01/2031
68428T-CQ-8	ORANGE CNTY CALIF SANTN WASTEWATER REV		02/21/2019	WELLS FARGO, N.A./SIG		186,912	160,000	194,528	185,695	0	(495)	0	(495)	0	185,200	0	1,712	1,712	4,533	02/01/2033
717817-TR-1	PHILADELPHIA PA ARPT REV		07/01/2019	Maturity @ 100.00		130,000	130,000	136,453	132,127	0	(2,127)	0	(2,127)	0	130,000	0	0	0	6,500	07/01/2019
71781X-DN-0	PHILADELPHIA PA AUTH FOR INDL DEV REVS		11/05/2019	CREWS & ASSOCIATES, INC.		45,406	40,000	46,005	45,433	0	(457)	0	(457)	0	44,976	0	430	430	2,033	05/01/2030
71781X-DP-5	PHILADELPHIA PA AUTH FOR INDL DEV REVS		08/15/2019	WELLS FARGO, N.A./SIG		47,274	40,000	45,749	45,203	0	(323)	0	(323)	0	44,879	0	2,394	2,394	1,600	05/01/2031
71781X-DR-1	PHILADELPHIA PA AUTH FOR INDL DEV REVS		08/15/2019	WELLS FARGO, N.A./SIG		58,607	50,000	56,688	56,055	0	(374)	0	(374)	0	55,680	0	2,927	2,927	2,000	05/01/2033
71781X-DS-9	PHILADELPHIA PA AUTH FOR INDL DEV REVS		08/15/2019	JP MORGAN SECS INC., - FIXED INCOME		35,044	30,000	33,878	33,512	0	(217)	0	(217)	0	33,295	0	1,749	1,749	1,200	05/01/2034
71781X-DU-4	PHILADELPHIA PA AUTH FOR INDL DEV REVS		08/15/2019	JP MORGAN SECS INC., - FIXED INCOME		23,347	20,000	22,425	22,196	0	(135)	0	(135)	0	22,061	0	1,285	1,285	800	05/01/2036
71781X-DV-2	PHILADELPHIA PA AUTH FOR INDL DEV REVS		08/15/2019	JP MORGAN SECS INC., - FIXED INCOME		34,925	30,000	33,557	33,223	0	(198)	0	(198)	0	33,025	0	1,899	1,899	1,200	05/01/2037
79765R-H5-1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		01/10/2019	FIRST TENNESSEE BANK BOND DIVI		255,368	210,000	262,508	252,093	0	(178)	0	(178)	0	251,915	0	3,454	3,454	2,129	11/01/2028
88256H-AK-4	TEXAS MUN GAS ACQUISITION & SUPPLY CORP		01/10/2019	MERRILL LYNCH PIERCE FENNER		470,072	430,000	497,391	469,931	0	(346)	0	(346)	0	469,585	0	487	487	1,732	12/15/2023
88283L-JW-7	TEXAS TRANSN COMMN ST HWY FD REV		02/21/2019	WELLS FARGO, N.A./SIG		128,413	110,000	136,271	127,642	0	(441)	0	(441)	0	127,201	0	1,212	1,212	2,200	10/01/2024
914378-HW-7	UNIVERSITY KY GEN RCPTS		10/01/2019	Maturity @ 100.00		75,000	75,000	86,543	77,126	0	(2,126)	0	(2,126)	0	75,000	0	0	0	3,750	10/01/2019
914455-PW-4	UNIVERSITY MICH UNIV REVS		01/10/2019	DAVIDSON (D.A.) & CO. INC.		75,557	65,000	78,547	74,916	0	(45)	0	(45)	0	74,872	0	686	686	930	04/01/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
914455-PX-2	UNIVERSITY MICH UNIV REVS		01/10/2019	DAVIDSON (D.A.) & CO. INC.		75,256	65,000	78,223	74,685	0	(43)	0	(43)	0	74,642	0	614	614	930	04/01/2033
927781-Q3-1	VIRGINIA COLLEGE BUILDING AUTHORITY		02/01/2019	Maturity @ 100.00		285,000	285,000	321,677	285,857	0	(857)	0	(857)	0	285,000	0	0	0	7,125	02/01/2019
3199999. Subtotal - Bonds - U.S. Special Revenues						107,138,538	104,711,769	108,075,413	89,784,681	0	(638,564)	0	(638,564)	0	106,448,248	0	690,290	690,290	1,480,962	XXX
00130H-BT-1	AES CORP		08/30/2019	Call @ 101.62		91,463	90,000	91,834	87,975	3,449	(228)	0	3,222	0	91,197	0	266	266	2,415	05/15/2023
00912X-AX-2	AIR LEASE CORP		12/18/2019	US BANCORP INVESTMENTS INC.		480,382	475,000	470,469	471,403	0	827	0	827	0	472,230	0	8,152	8,152	18,687	01/15/2023
00912X-BC-7	AIR LEASE CORP		03/01/2019	BNY/SUNTRUST CAPITAL MARKETS		377,944	380,000	376,884	377,191	0	101	0	101	0	377,292	0	652	652	10,512	07/03/2023
02665W-CA-7	AMERICAN HONDA FINANCE CORP		12/19/2019	BARCLAYS CAPITAL INC FIXED INC		585,488	575,000	575,000	575,000	0	0	0	0	0	575,000	0	10,488	10,488	16,487	11/16/2022
037833-CC-2	APPLE INC		03/26/2019	WELLS FARGO SECURITIES		254,704	260,000	259,639	259,808	0	18	0	18	0	259,826	0	(5,122)	(5,122)	2,620	08/04/2021
03938L-AU-8	ARCELORMITTAL SA	C	12/23/2019	VARIOUS		122,733	120,000	130,200	126,080	0	(2,722)	0	(2,722)	0	123,357	0	(3,357)	(3,357)	11,460	03/01/2021
04033B-AB-4	ARIFL 18B A2 - ABS		12/15/2019	Paydown		226,349	226,349	226,343	226,343	0	6	0	6	0	226,349	0	0	0	6,262	08/16/2027
056059-AA-6	BX 18IND A - CMBS		12/15/2019	Paydown		81,580	81,580	81,631	0	0	(51)	0	(51)	0	81,580	0	0	0	532	11/15/2035
05618D-AJ-3	BABSN 141R A1R - CDO		10/21/2019	Paydown		898,353	898,353	897,455	0	0	898	0	898	0	898,353	0	0	0	22,662	07/21/2025
06051G-HM-4	BANK OF AMERICA CORP		01/29/2019	MERRILL LYNCH PIERCE FENNER		697,357	685,000	685,000	685,000	0	0	0	0	0	685,000	0	12,357	12,357	15,278	07/23/2029
11042T-AA-1	BRITISH AIRWAYS PASS THRU TRUST 2018-1AA	C	12/20/2019	Paydown		18,799	18,799	18,799	18,799	0	0	0	0	0	18,799	0	0	0	475	03/20/2033
126281-AY-0	CSAIL 15C1 A3 - CMBS		01/30/2019	MERRILL LYNCH PIERCE FENNER		496,035	500,000	487,734	487,775	0	152	0	152	0	487,927	0	8,108	8,108	2,697	04/15/2050
165183-AL-8	CFII 172 A1 - ABS		03/28/2019	VARIOUS		540,456	543,743	543,714	543,718	0	8	0	8	0	543,726	0	(3,270)	(3,270)	2,937	05/15/2029
165183-BG-8	CFII 181 A1 - ABS		12/15/2019	Paydown		547,602	547,602	547,584	547,585	0	17	0	17	0	547,602	0	0	0	8,906	04/15/2030
17305E-GR-0	CCCIT 18A6 A6 - ABS		02/15/2019	VARIOUS		3,033,711	3,000,000	2,999,492	2,999,539	0	25	0	25	0	2,999,564	0	34,147	34,147	18,101	12/09/2024
233851-CM-4	DAIMLER FINANCE NORTH AMERICA LLC	C	03/26/2019	BARCLAYS CAPITAL INC FIXED INC		705,513	710,000	708,992	709,709	0	86	0	86	0	709,795	0	(4,282)	(4,282)	5,108	10/30/2019
23636T-AD-2	DANONE SA	C	12/18/2019	JP MORGAN SECS INC., - FIXED INCOME		506,325	500,000	500,000	500,000	0	0	0	0	0	500,000	0	6,325	6,325	14,671	11/02/2023
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC		06/19/2019	JEFFERIES & COMPANY, INC.		49,813	50,000	51,563	46,875	4,405	(96)	0	4,309	0	51,184	0	(1,372)	(1,372)	2,392	07/15/2024
29278G-AB-4	ENEL FINANCE INTERNATIONAL NV	C	12/18/2019	BARCLAYS CAPITAL INC FIXED INC		202,142	200,000	199,400	199,579	0	118	0	118	0	199,697	0	2,445	2,445	6,149	05/25/2022
29373F-AB-0	EFF 182 A2 - ABS		12/20/2019	Paydown		260,374	260,374	260,335	260,338	0	37	0	37	0	260,374	0	0	0	6,113	02/20/2024
30298L-AE-1	FRESB 19SB65 A1H - CMBS		12/01/2019	Paydown		824	824	828	0	0	(4)	0	(4)	0	824	0	0	0	4	05/25/2039
319963-BN-3	FIRST DATA CORP		07/31/2019	Call @ 102.69		1,247,659	1,215,000	1,237,779	1,193,738	42,385	(3,777)	0	38,608	0	1,232,346	0	15,313	15,313	63,129	08/15/2023
32008D-AA-4	FIRST DATA CORP		07/31/2019	Call @ 102.50		1,435,000	1,400,000	1,407,000	1,347,500	59,255	(689)	0	58,565	0	1,406,065	0	28,935	28,935	73,500	01/15/2024
404121-AE-5	HCA INCHCAYUSUS		07/05/2019	VARIOUS		547,660	500,000	529,063	512,500	11,521	(3,585)	0	7,936	0	520,436	0	(20,436)	(20,436)	71,323	03/15/2022
40537X-AA-3	HLA 131 A1 - CDO		10/15/2019	Paydown		3,070,645	3,070,645	3,070,645	3,070,645	0	0	0	0	0	3,070,645	0	0	0	54,103	04/15/2025
438516-BM-7	HONEYWELL INTERNATIONAL INC		03/26/2019	CITIGROUP GLOBAL MARKETS INC.		1,050,440	1,070,000	1,069,947	1,069,959	0	10	0	10	0	1,069,969	0	(19,529)	(19,529)	8,083	11/01/2021
46647P-AU-0	JPMORGAN CHASE & CO		02/14/2019	JP MORGAN SECS INC., - FIXED INCOME		770,366	760,000	760,000	760,000	0	0	0	0	0	760,000	0	10,366	10,366	16,513	07/23/2024
49327M-2P-8	KEYBANK NA		08/22/2019	Maturity @ 100.00		250,000	250,000	249,920	249,981	0	19	0	19	0	250,000	0	0	0	4,000	08/22/2019
548661-DL-8	LOWE'S COMPANIES INC		04/15/2019	Maturity @ 100.00		75,000	75,000	74,919	74,991	0	9	0	9	0	75,000	0	0	0	431	04/15/2019
55261F-AJ-3	M&T BANK CORP		02/14/2019	MORGAN STANLEY CO		390,567	385,000	384,704	384,720	0	15	0	15	0	384,735	0	5,833	5,833	7,707	07/26/2023
55818X-AW-3	MDPK 16R A1R - CDO		02/20/2019	RBC CAPITAL MARKETS		4,745,972	4,740,000	4,740,474	4,610,947	0	12,063	0	12,063	0	4,623,010	0	122,963	122,963	62,717	04/20/2026
606822-BA-1	MITSUBISHI UFJ FINANCIAL GROUP INC	C	02/14/2019	MUFG SECURITIES AMERICAS INC.		772,403	760,000	760,000	760,000	0	0	0	0	0	760,000	0	12,403	12,403	16,118	07/26/2023
61237W-AB-2	MONTEFIORE MEDICAL CENTER		10/15/2019	Call @ 100.00		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	398	10/20/2026
61237W-AC-0	MONTEFIORE MEDICAL CENTER		10/17/2019	Call @ 100.00		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	147	04/20/2032
64952W-CJ-0	NEW YORK LIFE GLOBAL FUNDING		03/26/2019	JP MORGAN SECS INC., - FIXED INCOME		702,403	720,000	718,625	719,235	0	73	0	73	0	719,308	0	(16,905)	(16,905)	6,596	09/14/2021
69353R-FB-9	PNC BANK NA		12/19/2019	US BANCORP INVESTMENTS INC.		253,228	250,000	249,883	249,921	0	27	0	27	0	249,948	0	3,280	3,280	8,859	02/17/2022
742718-EQ-8	PROCTER & GAMBLE CO		03/26/2019	MORGAN STANLEY CO		279,699	285,000	284,416	284,660	0	29	0	29	0	284,689	0	(4,990)	(4,990)	1,951	11/03/2021
74733V-AB-6	QEP RESOURCES INC		01/25/2019	RBC CAPITAL MARKETS		312,800	320,000	319,200	291,200	28,092	21	0	28,114	0	319,314	0	(6,514)	(6,514)	5,612	10/01/2022

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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 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
828807-DA-2	SIMON PROPERTY GROUP LP		12/18/2019	CITIGROUP GLOBAL MARKETS INC.		347,381	345,000	343,868	344,315	0	212	0	212	0	344,528	0	2,853	2,853	11,260	01/30/2022
828807-DD-6	SIMON PROPERTY GROUP LP		12/18/2019	US BANCORP INVESTMENTS INC.		479,917	470,000	469,149	469,295	0	152	0	152	0	469,448	0	10,469	10,469	13,607	06/01/2023
87165B-AJ-2	SYNCHRONY FINANCIAL		01/15/2019	Maturity @ 100.00		100,000	100,000	99,974	99,998	0	2	0	2	0	100,000	0	0	0	1,300	01/15/2019
89114Q-BE-7	TORONTO-DOMINION BANK	C	01/22/2019	Maturity @ 100.00		1,000,000	1,000,000	1,000,870	1,000,870	0	(870)	0	(870)	0	1,000,000	0	0	0	9,750	01/22/2019
90331H-NV-1	US BANK NA		01/25/2019	MORGAN STANLEY CO		261,175	260,000	259,740	259,757	0	8	0	8	0	259,765	0	1,410	1,410	4,543	07/24/2023
91159H-HP-8	U.S. BANCORP		12/19/2019	GOLDMAN		710,241	700,000	698,796	699,237	0	242	0	242	0	699,478	0	10,763	10,763	25,980	01/24/2022
94988J-5G-8	WELLS FARGO BANK NA		12/06/2019	Maturity @ 100.00		250,000	250,000	249,655	249,889	0	111	0	111	0	250,000	0	0	0	5,375	12/06/2019
96328D-AZ-7	WHLS 171 A2 - ABS		12/20/2019	Paydown		119,487	119,487	119,485	119,486	0	1	0	1	0	119,487	0	0	0	1,180	04/20/2026
96328D-BF-0	WHLS 181 A2 - ABS		12/20/2019	Paydown		101,145	101,145	101,137	101,137	0	8	0	8	0	101,145	0	0	0	2,209	04/20/2027
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						29,531,135	29,348,901	29,392,142	28,126,697	149,108	3,272	0	152,380	0	29,258,991	0	221,751	221,751	650,860	XXX
8399997. Total - Bonds - Part 4						163,551,604	159,622,584	165,336,922	144,718,671	149,108	(771,746)	0	(622,638)	0	162,493,297	0	1,007,914	1,007,914	2,741,826	XXX
8399998. Total - Bonds - Part 5						50,571,981	49,109,885	50,083,498	0	0	(96,403)	0	(96,403)	0	49,987,096	0	584,885	584,885	585,840	XXX
8399999. Total - Bonds						214,123,585	208,732,469	215,420,420	144,718,671	149,108	(868,148)	0	(719,040)	0	212,480,393	0	1,592,799	1,592,799	3,327,667	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						214,123,585	XXX	215,420,420	144,718,671	149,108	(868,148)	0	(719,040)	0	212,480,393	0	1,592,799	1,592,799	3,327,667	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-6A-3	UNITED STATES TREASURY		01/31/2019	CITIGROUP GLOBAL MARKETS INC.	03/15/2019	BANK OF NEW YORK	4,000,000	4,022,508	4,029,992	4,022,140	0	(368)	0	(368)	0	0	7,852	7,852	13,343	290
912828-6B-1	UNITED STATES TREASURY		03/21/2019	BARCLAYS CAPITAL INC FIXED INC	06/11/2019	NOMURA SECURITIES/FIXED INCOME	5,000,000	5,054,307	5,209,170	5,053,240	0	(1,067)	0	(1,067)	0	0	155,930	155,930	42,421	12,690
912828-6F-2	UNITED STATES TREASURY		02/28/2019	BANK OF NEW YORK	03/07/2019	RBC CAPITAL MARKETS	5,000,000	4,964,854	4,981,631	4,964,942	0	88	0	88	0	0	16,689	16,689	2,717	340
912828-6G-0	UNITED STATES TREASURY		03/15/2019	JP MORGAN SECS INC., - FIXED INCOME	06/21/2019	JP MORGAN SECS INC., - FIXED INCOME	4,000,000	3,991,413	4,102,181	3,991,864	0	451	0	451	0	0	110,317	110,317	29,946	4,647
912828-XT-2	UNITED STATES TREASURY		06/25/2019	CITIGROUP GLOBAL MARKETS INC.	09/13/2019	JP MORGAN SECS INC., - FIXED INCOME	1,000,000	1,012,267	1,015,155	1,011,734	0	(534)	0	(534)	0	0	3,421	3,421	5,902	1,421
0599999. Subtotal - Bonds - U.S. Governments							19,000,000	19,045,349	19,338,128	19,043,920	0	(1,429)	0	(1,429)	0	0	294,208	294,208	94,328	19,387
3140J9-EC-1	FN BM4630 - RMBS		01/14/2019	MERRILL LYNCH PIERCE FENNER	03/25/2019	VARIOUS	8,526,867	8,781,341	8,805,213	8,777,894	0	(3,447)	0	(3,447)	0	0	27,319	27,319	39,680	11,369
3140Q8-K4-6	FN CA1214 - RMBS		02/15/2019	CITIGROUP GLOBAL MARKETS INC.	12/26/2019	VARIOUS	8,938,403	9,368,563	9,536,318	9,283,335	0	(85,228)	0	(85,228)	0	0	252,983	252,983	303,426	13,408
3140QA-CX-6	FN CA2785 - RMBS		01/14/2019	MERRILL LYNCH PIERCE FENNER	03/25/2019	VARIOUS	6,979,615	7,186,823	7,208,795	7,184,489	0	(2,334)	0	(2,334)	0	0	24,306	24,306	32,534	9,306
3199999. Subtotal - Bonds - U.S. Special Revenues							24,444,885	25,336,727	25,550,326	25,245,718	0	(91,009)	0	(91,009)	0	0	304,608	304,608	375,640	34,083
233293-AP-4	DPL INC		04/08/2019	MORGAN STANLEY CO	07/29/2019	MORGAN STANLEY CO	2,000,000	1,996,960	1,958,266	1,997,027	0	67	0	67	0	0	(38,761)	(38,761)	25,043	0
24422E-UX-5	JOHN DEERE CAPITAL CORP		06/04/2019	CITIGROUP GLOBAL MARKETS INC.	12/18/2019	Bank of America Securities	285,000	284,513	290,563	284,559	0	47	0	47	0	0	6,004	6,004	3,973	0
748767-AF-7	QUINTILES TRANSNATIONAL CORP		04/03/2019	GOLDMAN	08/23/2019	Call @ 102.44	1,930,000	1,973,425	1,977,053	1,969,221	0	(4,204)	0	(4,204)	0	0	7,832	7,832	73,963	36,299
776743-AH-9	ROPER TECHNOLOGIES INC		08/19/2019	JP MORGAN SECS INC., - FIXED INCOME	12/18/2019	Bank of America Securities	310,000	309,427	310,034	309,462	0	35	0	35	0	0	572	572	2,307	0
78355H-KN-8	RYDER SYSTEM INC		08/01/2019	US BANCORP INVESTMENTS INC.	12/18/2019	WELLS FARGO SECURITIES	355,000	354,712	355,671	354,734	0	22	0	22	0	0	937	937	3,254	0
824348-BJ-4	SHERWIN-WILLIAMS CO		08/12/2019	CITIGROUP GLOBAL MARKETS INC.	12/18/2019	JEFFERIES & COMPANY, INC.	785,000	782,386	791,939	782,454	0	68	0	68	0	0	9,485	9,485	7,333	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							5,665,000	5,701,423	5,683,527	5,697,458	0	(3,964)	0	(3,964)	0	0	(13,931)	(13,931)	115,873	36,299
8399998. Total - Bonds							49,109,885	50,083,498	50,571,981	49,987,096	0	(96,403)	0	(96,403)	0	0	584,885	584,885	585,840	89,769
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								50,083,498	50,571,981	49,987,096	0	(96,403)	0	(96,403)	0	0	584,885	584,885	585,840	89,769

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
US BANK	Milwaukee, WI		0.000	0	0	(9,807,415)	XXX
JP Morgan Chase	New York,NY		0.000	0	0	10,809	XXX
PNC BANK	Louisville, KY		0.000	0	0	193,440	XXX
JP Morgan Time Deposit	New York,NY		1.600	0	0	2,161,193	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(7,441,973)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(7,441,973)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	(7,441,973)	XXX

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

1. January	(7,175,984)	4. April	(2,915,443)	7. July	(7,426,112)	10. October	(9,567,744)
2. February	(8,435,709)	5. May	10,180,716	8. August	5,446,187	11. November	(11,396,128)
3. March	(8,857,469)	6. June	(7,201,596)	9. September	(4,915,234)	12. December	(7,441,973)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY		12/18/2019	0.000	01/02/2020	5,414,771	0	3,211
	UNITED STATES TREASURY		12/23/2019	0.000	01/21/2020	2,897,533	0	987
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						8,312,304	0	4,198
0599999. Total - U.S. Government Bonds						8,312,304	0	4,198
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
	FEDERAL AGRICULTURAL MORTGAGE CORP		12/30/2019	0.000	01/16/2020	9,993,666	0	844
	FEDERAL FARM CREDIT BANKS		12/30/2019	0.000	01/30/2020	24,968,985	0	2,138
	FEDERAL FARM CREDIT BANKS		12/31/2019	0.000	02/03/2020	14,978,825	0	641
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						49,941,476	0	3,623
3199999. Total - U.S. Special Revenues Bonds						49,941,476	0	3,623
	Koch Industries, Inc.		12/31/2019	0.000	01/10/2020	19,991,700	0	922
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						19,991,700	0	922
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						19,991,700	0	922
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						78,245,480	0	8,743
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						78,245,480	0	8,743
09248U-71-8	BLKRK LQ:T-FUND INSTL		12/30/2019	1.480		34,678,321	41,333	0
31846V-41-9	FIRST AMER:TRS OBG V	SD	12/03/2019	1.350		1	0	0
4812C2-23-9	JPMORGAN:US TRS+MM CAP		12/10/2019	1.470		74,802	6,608	0
94975H-29-6	WELLSFARGO:TRS+ MM I	SD	12/03/2019	1.430		17	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						34,753,141	47,941	0
711991-00-0	TD BANK DEPOSIT SWEEP	SD	12/02/2019	0.000		27,604	0	313
8699999. Subtotal - All Other Money Market Mutual Funds						27,604	0	313
8899999 - Total Cash Equivalents						113,026,225	47,941	9,056

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	DOI DEPOSIT	60,563	60,603	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL	B	DOI,DOI DEPOSIT	1,581,092	1,583,000	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	DOI	99,367	100,082	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	DOI	201,742	201,742	0	0
30. New Hampshire NH	B	DOI	528,278	528,762	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	DOI	250,383	251,416	0	0
33. New York NY			0	0	0	0
34. North Carolina NC	B	DOI DEPOSIT	403,054	403,954	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	DOI	251,857	252,471	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	3,376,334	3,382,029	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

ANNUAL STATEMENT BLANK (Continued)