



ANNUAL STATEMENT

For the Year Ended December 31, 2018
of the Condition and Affairs of the

FACTORY MUTUAL INSURANCE COMPANY

NAIC Group Code.....	0065, 0065 (Current Period) (Prior Period)	NAIC Company Code.....	21482	Employer's ID Number.....	05-0316605
Organized under the Laws of RI		State of Domicile or Port of Entry	RI	Country of Domicile	US
Incorporated/Organized.....	October 31, 1835	Commenced Business.....	October 31, 1835		
Statutory Home Office	270 Central Avenue .. Johnston .. RI .. US .. 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>				
Main Administrative Office	270 Central Avenue .. Johnston .. RI .. US .. 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>			401-275-3000 <i>(Area Code) (Telephone Number)</i>	
Mail Address	P.O. Box 7500 .. Johnston .. RI .. US .. 02919-0750 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>				
Primary Location of Books and Records	270 Central Avenue .. Johnston .. RI .. US .. 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>			401-275-3000 <i>(Area Code) (Telephone Number)</i>	
Internet Web Site Address	www.fmglobal.com				
Statutory Statement Contact	Jeffrey Black <i>(Name)</i>			401-415-1559 <i>(Area Code) (Telephone Number)</i> <i>(Extension)</i>	
	jeffrey.black@fmglobal.com <i>(E-Mail Address)</i>			401-946-8306 <i>(Fax Number)</i>	

OFFICERS

Name	Title	Name	Title
1. Thomas Alan Lawson #	Chairman & Chief Executive Officer	2. Jonathan Irving Mishara	Senior Vice President & Secretary
3. Theresa Ann Molloy	Vice President & Controller	4. Denise Anastasia Hebert #	Vice President & Treasurer

OTHER

Bret Nils Ahnell	Executive Vice President	Kevin Scott Ingram #	Executive Vice President
Malcolm Craig Roberts #	Executive Vice President	Christopher Johnson	Executive Vice President
Sanjay Chawla #	Senior Vice President	Jonathan Irving Mishara	Senior Vice President
Enzo Rebula	Senior Vice President	Michael Robert Turner	Executive Vice President
Deanna Ruth Fidler #	Senior Vice President		

DIRECTORS OR TRUSTEES

Frank Thomas Connor	Colin Richard Day	Daniel Lee Knotts	Thomas Alan Lawson
John Anderson Luke Jr	Gracia Catherine Martore	Christine Mary McCarthy	Stuart Blain Parker
Israel Ruiz	Michel Giannuzzi	Glenn Rodney Landau	David Thomas Walton #

State of..... Rhode Island
County of..... Providence

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.

_____ (Signature) Thomas Alan Lawson #	_____ (Signature) Jonathan Irving Mishara	_____ (Signature) Theresa Ann Molloy
_____ 1. (Printed Name) Chairman & Chief Executive Officer	_____ 2. (Printed Name) Senior Vice President & Secretary	_____ 3. (Printed Name) Vice President & Controller
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me
This 25th day of February 2019
John A. Soares III Notary Public
Expires July 5, 2021

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	291,985,594	1.7	291,985,594		291,985,594	1.7
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	908,555,155	5.4	908,555,155		908,555,155	5.4
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	142,294,585	0.8	142,294,585		142,294,585	0.8
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	120,951,625	0.7	120,951,625		120,951,625	0.7
1.43 Revenue and assessment obligations.....	1,120,285,643	6.7	1,120,285,643		1,120,285,643	6.7
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	50,863,829	0.3	50,863,829		50,863,829	0.3
1.512 Issued or guaranteed by FNMA and FHLMC.....	899,346,420	5.3	899,346,420		899,346,420	5.3
1.513 All other.....	77,209,670	0.5	77,209,670		77,209,670	0.5
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	773,687,971	4.6	773,687,971		773,687,971	4.6
2.2 Unaffiliated non-U.S. securities (including Canada).....	488,777,588	2.9	488,777,588		488,777,588	2.9
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	716,269,681	4.3	716,269,681		716,269,681	4.3
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	4,677,665,955	27.8	4,677,665,955		4,677,665,955	27.8
3.4 Other equity securities:						
3.41 Affiliated.....	3,478,005,825	20.6	3,478,005,825		3,478,005,825	20.6
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....	1,181,574	0.0	1,181,574		1,181,574	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	44,850,175	0.3	44,850,175	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	1,118,505,925	6.6	1,118,505,925	44,850,175	1,163,356,100	6.9
11. Other invested assets.....	1,935,851,394	11.5	1,935,851,394		1,935,851,394	11.5
12. Total invested assets.....	16,846,288,609	100.0	16,846,288,609	44,850,175	16,846,288,609	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....	NONE	
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....	NONE	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		0

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		1,903,317,568
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).....	129,047,841	129,047,841
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	(13,394,608)	
5.2	Totals, Part 3, Column 9.....	(3,375,175)	(16,769,783)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		53,577,594
7.	Deduct amounts received on disposals, Part 3, Column 16.....		133,321,826
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.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		1,935,851,394
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,935,851,394

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		14,742,520,189
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		3,696,947,864
3.	Accrual of discount.....		3,655,753
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(21,326,366)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	(622,352,388)	
4.4	Part 4, Column 11.....	(740,135,204)	(1,383,813,958)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		804,946,922
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		3,986,220,795
7.	Deduct amortization of premium.....		37,853,305
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	(3,263,419)	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....	(26)	(3,263,445)
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	90,662,000	
9.4	Part 4, Column 13.....	2,481,660	93,143,660
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2).....		2,123,976
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10).....		13,745,899,541
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		13,745,899,541

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					
Governments (Including all obligations guaranteed by governments)	1. United States.....	342,849,423	340,581,456	343,627,593	342,549,991
	2. Canada.....	772,175,742	774,634,632	775,807,091	765,350,000
	3. Other Countries.....	136,379,413	138,684,251	152,701,221	130,891,104
	4. Totals.....	1,251,404,578	1,253,900,339	1,272,135,905	1,238,791,095
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	142,294,585	144,041,246	149,025,092	127,345,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	120,951,625	122,435,222	127,749,780	111,175,000
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.....	2,019,632,063	2,015,468,761	2,066,978,598	1,888,677,501
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	850,897,641	847,968,895	873,645,703	864,743,684
	9. Canada.....	459,632,858	453,407,018	461,126,931	459,557,994
	10. Other Countries.....	29,144,730	28,561,670	29,516,544	30,030,000
	11. Totals.....	1,339,675,229	1,329,937,583	1,364,289,178	1,354,331,678
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	4,873,958,080	4,865,783,151	4,980,178,553	4,720,320,274
PREFERRED STOCKS					
Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	0
COMMON STOCKS					
Industrial and Miscellaneous (Unaffiliated)	20. United States.....	5,315,069,575	5,315,069,575	2,843,551,545	
	21. Canada.....	977,333	977,333	1,016,066	
	22. Other Countries.....	77,888,728	77,888,728	19,482,757	
	23. Totals.....	5,393,935,636	5,393,935,636	2,864,050,368	
Parent, Subsidiaries and Affiliates	24. Totals.....	3,478,005,825	3,478,005,825	1,434,936,468	
	25. Total Common Stocks.....	8,871,941,461	8,871,941,461	4,298,986,836	
	26. Total Stocks.....	8,871,941,461	8,871,941,461	4,298,986,836	
	27. Total Bonds and Stocks.....	13,745,899,541	13,737,724,612	9,279,165,389	

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 Column 7 as a % of Line 11.7	9 Total from Column 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.....		196,748,623	95,399,566	817,085	49,884,149	XXX	342,849,423	7.0	317,066,646	6.9	342,849,423	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	0	196,748,623	95,399,566	817,085	49,884,149	XXX	342,849,423	7.0	317,066,646	6.9	342,849,423	0
2. All Other Governments												
2.1 NAIC 1.....	13,323,332	688,151,654	207,080,171			XXX	908,555,157	18.6	742,499,525	16.1	908,555,159	
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	13,323,332	688,151,654	207,080,171	0	0	XXX	908,555,157	18.6	742,499,525	16.1	908,555,159	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	2,020,102	53,588,756	77,316,809	9,368,916		XXX	142,294,583	2.9	203,438,646	4.4	142,294,583	
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	2,020,102	53,588,756	77,316,809	9,368,916	0	XXX	142,294,583	2.9	203,438,646	4.4	142,294,583	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	7,567,815	63,617,191	43,020,724	6,745,895		XXX	120,951,625	2.5	178,543,310	3.9	120,951,625	
4.2 NAIC 2.....						XXX	0	0.0		0.0		
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	7,567,815	63,617,191	43,020,724	6,745,895	0	XXX	120,951,625	2.5	178,543,310	3.9	120,951,625	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	7,477,767	329,855,814	612,246,110	273,337,286	738,548,698	XXX	1,961,465,675	40.2	1,942,160,601	42.0	1,961,465,675	
5.2 NAIC 2.....	4,735,301	24,168,698	23,829,785	4,041,881	1,390,723	XXX	58,166,388	1.2	69,868,531	1.5	58,166,388	
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0	664,301	0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	12,213,068	354,024,512	636,075,895	277,379,167	739,939,421	XXX	2,019,632,063	41.4	2,012,693,433	43.5	2,019,632,063	0

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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 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	9,304,073	393,612,390	221,897,233	10,616,565	34,188,497	.XXX	669,618,758	13.7	569,966,106	12.3	645,643,463	23,975,293
6.2 NAIC 2.....	9,912,950	181,172,815	153,466,629			.XXX	344,552,394	7.1	277,777,098	6.0	326,136,985	18,415,409
6.3 NAIC 3.....	2,791,090	49,634,932	61,994,994	9,298,553	2,786,575	.XXX	126,506,144	2.6	148,681,093	3.2	75,442,476	51,063,668
6.4 NAIC 4.....	3,189,683	63,554,789	66,021,641	2,009,492	1,020,147	.XXX	135,795,752	2.8	130,635,475	2.8	64,486,544	71,309,208
6.5 NAIC 5.....	1,972,546	19,271,072	18,671,111	577,500		.XXX	40,492,229	0.8	39,945,535	0.9	13,753,946	26,738,283
6.6 NAIC 6.....		2,213,250				.XXX	2,213,250	0.0	2,200,540	0.0		2,213,250
6.7 Totals.....	27,170,342	709,459,248	522,051,608	22,502,110	37,995,219	.XXX	1,319,178,527	27.1	1,169,205,847	25.3	1,125,463,414	193,715,111
7. Hybrid Securities												
7.1 NAIC 1.....						.XXX	0	0.0		0.0		
7.2 NAIC 2.....						.XXX	0	0.0		0.0		
7.3 NAIC 3.....						.XXX	0	0.0		0.0		
7.4 NAIC 4.....						.XXX	0	0.0		0.0		
7.5 NAIC 5.....						.XXX	0	0.0		0.0		
7.6 NAIC 6.....						.XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						.XXX	0	0.0		0.0		
8.2 NAIC 2.....						.XXX	0	0.0		0.0		
8.3 NAIC 3.....						.XXX	0	0.0		0.0		
8.4 NAIC 4.....						.XXX	0	0.0		0.0		
8.5 NAIC 5.....						.XXX	0	0.0		0.0		
8.6 NAIC 6.....						.XXX	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		
9.2 NAIC 2.....	.XXX	.XXX	.XXX	.XXX	.XXX	41,936	41,936	0.0		0.0	41,936	
9.3 NAIC 3.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.4 NAIC 4.....	.XXX	.XXX	.XXX	.XXX	.XXX	12,738,415	12,738,415	0.3		0.0	12,738,415	
9.5 NAIC 5.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.6 NAIC 6.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.7 Totals.....	.XXX	.XXX	.XXX	.XXX	.XXX	12,780,351	12,780,351	0.3	0	0.0	12,780,351	0
10. Bank Loans												
10.1 NAIC 1.....						.XXX	0	0.0	.XXX	.XXX		
10.2 NAIC 2.....						.XXX	0	0.0	.XXX	.XXX		
10.3 NAIC 3.....		1,297,553	1,997,047			.XXX	3,294,600	0.1	.XXX	.XXX	3,294,600	
10.4 NAIC 4.....		1,089,963	2,664,788			.XXX	3,754,751	0.1	.XXX	.XXX	3,754,751	
10.5 NAIC 5.....		667,000				.XXX	667,000	0.0	.XXX	.XXX	667,000	
10.6 NAIC 6.....						.XXX	0	0.0	.XXX	.XXX		
10.7 Totals.....	0	3,054,516	4,661,835	0	0	.XXX	7,716,351	0.2	.XXX	.XXX	7,716,351	0

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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 Column 7 as a % of Line 11.7	9 Total from Column 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).....39,693,089	1,725,574,428	1,256,960,613	300,885,747	822,621,344	0	4,145,735,221	85.1	XXX	XXX	4,121,759,928	23,975,293
11.2 NAIC 2.....	(d).....14,648,251	205,341,513	177,296,414	4,041,881	1,390,723	41,936	402,760,718	8.3	XXX	XXX	384,345,309	18,415,409
11.3 NAIC 3.....	(d).....2,791,090	50,932,485	63,992,041	9,298,553	2,786,575	0	129,800,744	2.7	XXX	XXX	78,737,076	51,063,668
11.4 NAIC 4.....	(d).....3,189,683	64,644,752	68,686,429	2,009,492	1,020,147	12,738,415	152,288,918	3.1	XXX	XXX	80,979,710	71,309,208
11.5 NAIC 5.....	(d).....1,972,546	19,938,072	18,671,111	577,500	0	0	41,159,229	0.8	XXX	XXX	14,420,946	26,738,283
11.6 NAIC 6.....	(d).....0	2,213,250	0	0	0	0	2,213,250	0.0	XXX	XXX	0	2,213,250
11.7 Totals.....	62,294,659	2,068,644,500	1,585,606,608	316,813,173	827,818,789	12,780,351	4,873,958,080	100.0	XXX	XXX	4,680,242,969	193,715,111
11.8 Line 11.7 as a % of Col. 7.....	1.3	42.4	32.5	6.5	17.0	0.3	100.0	XXX	XXX	XXX	96.0	4.0
12. Total Bonds Prior Year												
12.1 NAIC 1.....	281,930,019	1,289,534,327	1,407,126,629	310,161,806	664,922,053	0	XXX	XXX	3,953,674,834	85.5	3,746,464,769	207,210,065
12.2 NAIC 2.....	19,152,102	161,571,822	155,625,804	9,296,377	1,999,524	0	XXX	XXX	347,645,629	7.5	331,380,774	16,264,855
12.3 NAIC 3.....	2,849,437	53,077,437	71,232,791	12,015,706	9,505,722	0	XXX	XXX	148,681,093	3.2	101,270,629	47,410,464
12.4 NAIC 4.....	2,910,552	45,008,893	74,617,154	6,944,083	1,819,094	0	XXX	XXX	131,299,776	2.8	70,668,550	60,631,226
12.5 NAIC 5.....	0	23,879,751	15,236,964	828,820	0	0	XXX	XXX	39,945,535	0.9	18,018,768	21,926,767
12.6 NAIC 6.....	0	2,200,540	0	0	0	0	XXX	XXX	2,200,540	0.0	1,655,341	545,199
12.7 Totals.....	306,842,110	1,575,272,770	1,723,839,342	339,246,792	678,246,393	0	XXX	XXX	4,623,447,407	100.0	4,269,458,831	353,988,576
12.8 Line 12.7 as a % of Col. 9.....	6.6	34.1	37.3	7.3	14.7	0.0	XXX	XXX	100.0	XXX	92.3	7.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	38,193,103	1,711,064,445	1,248,995,289	300,885,747	822,621,344	0	4,121,759,928	84.6	3,746,464,769	81.0	4,121,759,928	XXX
13.2 NAIC 2.....	14,648,251	194,216,362	170,006,156	4,041,881	1,390,723	41,936	384,345,309	7.9	331,380,774	7.2	384,345,309	XXX
13.3 NAIC 3.....	1,232,195	35,700,586	30,570,583	9,058,837	2,174,875	0	78,737,076	1.6	101,270,629	2.2	78,737,076	XXX
13.4 NAIC 4.....	951,250	36,325,912	27,934,494	2,009,492	1,020,147	12,738,415	80,979,710	1.7	70,668,550	1.5	80,979,710	XXX
13.5 NAIC 5.....	1,676,796	8,164,613	4,002,037	577,500	0	0	14,420,946	0.3	18,018,768	0.4	14,420,946	XXX
13.6 NAIC 6.....	0	2,200,540	0	0	0	0	1,655,341	0.0	1,655,341	0.0	0	XXX
13.7 Totals.....	56,701,595	1,985,471,918	1,481,508,559	316,573,457	827,207,089	12,780,351	4,680,242,969	96.0	4,269,458,831	92.3	4,680,242,969	XXX
13.8 Line 13.7 as a % of Col. 7.....	1.2	42.4	31.7	6.8	17.7	0.3	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	1.2	40.7	30.4	6.5	17.0	0.3	96.0	XXX	XXX	XXX	96.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	1,499,986	14,509,983	7,965,324	0	0	0	23,975,293	0.5	207,210,065	4.5	XXX	23,975,293
14.2 NAIC 2.....	0	11,125,151	7,290,258	0	0	0	18,415,409	0.4	16,264,855	0.4	XXX	18,415,409
14.3 NAIC 3.....	1,558,895	15,231,899	33,421,458	239,716	611,700	0	51,063,668	1.0	47,410,464	1.0	XXX	51,063,668
14.4 NAIC 4.....	2,238,433	28,318,840	40,751,935	0	0	0	71,309,208	1.5	60,631,226	1.3	XXX	71,309,208
14.5 NAIC 5.....	295,750	11,773,459	14,669,074	0	0	0	26,738,283	0.5	21,926,767	0.5	XXX	26,738,283
14.6 NAIC 6.....	0	2,213,250	0	0	0	0	2,213,250	0.0	545,199	0.0	XXX	2,213,250
14.7 Totals.....	5,593,064	83,172,582	104,098,049	239,716	611,700	0	193,715,111	4.0	353,988,576	7.7	XXX	193,715,111
14.8 Line 14.7 as a % of Col. 7.....	2.9	42.9	53.7	0.1	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.....	0.1	1.7	2.1	0.0	0.0	0.0	4.0	XXX	XXX	XXX	XXX	4.0

SIO7

- (a) Includes \$.....193,715,112 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year of bonds with Z designations, \$.....850,157 prior year of bonds with Z designations and \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5* or 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; 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 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations.....		196,748,623	95,236,969			.XXX	291,985,592	6.0	256,686,258	5.6	291,985,592	
1.2 Residential Mortgage-Backed Securities.....			162,597	817,085	49,884,149	.XXX	50,863,831	1.0	60,380,388	1.3	50,863,831	
1.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
1.5 Totals.....	0	196,748,623	95,399,566	817,085	49,884,149	.XXX	342,849,423	7.0	317,066,646	6.9	342,849,423	0
2. All Other Governments												
2.1 Issuer Obligations.....	13,323,332	688,151,654	207,080,171			.XXX	908,555,157	18.6	742,499,525	16.1	908,555,157	
2.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
2.5 Totals.....	13,323,332	688,151,654	207,080,171	0	0	.XXX	908,555,157	18.6	742,499,525	16.1	908,555,157	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....	2,020,102	53,588,756	77,316,809	9,368,916		.XXX	142,294,583	2.9	203,438,646	4.4	142,294,583	
3.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
3.5 Totals.....	2,020,102	53,588,756	77,316,809	9,368,916	0	.XXX	142,294,583	2.9	203,438,646	4.4	142,294,583	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....	7,567,815	63,617,191	43,020,724	6,745,895		.XXX	120,951,625	2.5	178,543,310	3.9	120,951,625	
4.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
4.5 Totals.....	7,567,815	63,617,191	43,020,724	6,745,895	0	.XXX	120,951,625	2.5	178,543,310	3.9	120,951,625	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	12,127,107	347,861,737	609,467,303	81,230,765	69,598,733	.XXX	1,120,285,645	23.0	1,356,222,006	29.3	1,120,285,645	
5.2 Residential Mortgage-Backed Securities.....	85,961	6,162,775	26,608,592	196,148,402	670,340,688	.XXX	899,346,418	18.5	656,471,427	14.2	899,346,418	
5.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
5.5 Totals.....	12,213,068	354,024,512	636,075,895	277,379,167	739,939,421	.XXX	2,019,632,063	41.4	2,012,693,433	43.5	2,019,632,063	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	26,561,446	683,597,420	504,400,183	22,502,110	4,907,698	.XXX	1,241,968,857	25.5	1,106,742,972	23.9	1,048,253,746	193,715,111
6.2 Residential Mortgage-Backed Securities.....	608,896		57,735			.XXX	666,631	0.0	4,553,592	0.1	666,631	
6.3 Commercial Mortgage-Backed Securities.....					28,839,011	.XXX	28,839,011	0.6	22,843,609	0.5	28,839,011	
6.4 Other Loan-Backed and Structured Securities.....		25,861,828	17,593,690		4,248,510	.XXX	47,704,028	1.0	35,065,674	0.8	47,704,028	
6.5 Totals.....	27,170,342	709,459,248	522,051,608	22,502,110	37,995,219	.XXX	1,319,178,527	27.1	1,169,205,847	25.3	1,125,463,416	193,715,111
7. Hybrid Securities												
7.1 Issuer Obligations.....						.XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
7.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations.....						.XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0

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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 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	12,780,351	12,780,351	0.3		0.0	12,780,351	
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	12,780,351	12,780,351	0.3	0	0.0	12,780,351	0
10. Bank Loans												
10.1 Bank Loans - Issued.....						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans - Acquired.....		3,054,516	4,661,835			XXX	7,716,351	0.2	XXX	XXX	7,716,351	
10.3 Totals.....	0	3,054,516	4,661,835	0	0	XXX	7,716,351	0.2	XXX	XXX	7,716,351	0
11. Total Bonds Current Year												
11.1 Issuer Obligations.....	61,599,802	2,033,565,381	1,536,522,159	119,847,686	74,506,431	XXX	3,826,041,459	78.5	XXX	XXX	3,632,326,348	193,715,111
11.2 Residential Mortgage-Backed Securities.....	694,857	6,162,775	26,828,924	196,965,487	720,224,837	XXX	950,876,880	19.5	XXX	XXX	950,876,880	0
11.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	28,839,011	XXX	28,839,011	0.6	XXX	XXX	28,839,011	0
11.4 Other Loan-Backed and Structured Securities.....	0	25,861,828	17,593,690	0	4,248,510	XXX	47,704,028	1.0	XXX	XXX	47,704,028	0
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	12,780,351	12,780,351	0.3	XXX	XXX	12,780,351	0
11.6 Bank Loans.....	0	3,054,516	4,661,835	0	0	XXX	7,716,351	0.2	XXX	XXX	7,716,351	0
11.7 Totals.....	62,294,659	2,068,644,500	1,585,606,608	316,813,173	827,818,789	12,780,351	4,873,958,080	100.0	XXX	XXX	4,680,242,969	193,715,111
11.8 Line 11.7 as a % of Col. 7.....	1.3	42.4	32.5	6.5	17.0	0.3	100.0	XXX	XXX	XXX	96.0	4.0
12. Total Bonds Prior Year												
12.1 Issuer Obligations.....	305,297,342	1,550,318,166	1,676,757,295	225,835,444	85,924,470	XXX	3,844,132,717	78.5	3,844,132,717	83.1	3,490,144,141	353,988,576
12.2 Residential Mortgage-Backed Securities.....	1,544,768	7,456,431	29,514,546	113,411,348	569,478,314	XXX	721,405,407	18.7	721,405,407	15.6	721,405,407	0
12.3 Commercial Mortgage-Backed Securities.....					22,843,609	XXX	22,843,609	0.6	22,843,609	0.5	22,843,609	0
12.4 Other Loan-Backed and Structured Securities.....		17,498,173	17,567,501			XXX	35,065,674	0.9	35,065,674	0.8	35,065,674	0
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	12,780,351	12,780,351	0.3	XXX	XXX	12,780,351	0
12.6 Bank Loans.....	XXX	XXX	XXX	XXX	XXX	XXX	7,716,351	0.2	XXX	XXX	7,716,351	0
12.7 Totals.....	306,842,110	1,575,272,770	1,723,839,342	339,246,792	678,246,393	0	4,623,447,407	100.0	4,623,447,407	100.0	4,269,458,831	353,988,576
12.8 Line 12.7 as a % of Col. 9.....	6.6	34.1	37.3	7.3	14.7	0.0	100.0	XXX	XXX	XXX	92.3	7.7
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations.....	56,006,738	1,950,392,799	1,432,424,110	119,607,970	73,894,731	XXX	3,632,326,348	74.5	3,490,144,141	75.5	3,632,326,348	XXX
13.2 Residential Mortgage-Backed Securities.....	694,857	6,162,775	26,828,924	196,965,487	720,224,837	XXX	950,876,880	19.5	721,405,407	15.6	950,876,880	XXX
13.3 Commercial Mortgage-Backed Securities.....					28,839,011	XXX	28,839,011	0.6	22,843,609	0.5	28,839,011	XXX
13.4 Other Loan-Backed and Structured Securities.....		25,861,828	17,593,690	0	4,248,510	XXX	47,704,028	1.0	35,065,674	0.8	47,704,028	XXX
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	12,780,351	12,780,351	0.3	XXX	XXX	12,780,351	XXX
13.6 Bank Loans.....		3,054,516	4,661,835			XXX	7,716,351	0.2	XXX	XXX	7,716,351	XXX
13.7 Totals.....	56,701,595	1,985,471,918	1,481,508,559	316,573,457	827,207,089	12,780,351	4,680,242,969	96.0	4,269,458,831	92.3	4,680,242,969	XXX
13.8 Line 13.7 as a % of Col. 7.....	1.2	42.4	31.7	6.8	17.7	0.3	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	1.2	40.7	30.4	6.5	17.0	0.3	96.0	XXX	XXX	XXX	96.0	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations.....	5,593,064	83,172,582	104,098,049	239,716	611,700	XXX	193,715,111	4.0	353,988,576	7.7	XXX	193,715,111
14.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
14.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0	0	0.0	XXX	0
14.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	12,780,351	12,780,351	0.3	XXX	XXX	12,780,351	0
14.6 Bank Loans.....						XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals.....	5,593,064	83,172,582	104,098,049	239,716	611,700	0	193,715,111	4.0	353,988,576	7.7	XXX	193,715,111
14.8 Line 14.7 as a % of Col. 7.....	2.9	42.9	53.7	0.1	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.....	0.1	1.7	2.1	0.0	0.0	0.0	4.0	XXX	XXX	XXX	XXX	4.0

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	36,023,896	36,023,896			
2. Cost of short-term investments acquired.....	41,004,021	41,004,021			
3. Accrual of discount.....	56,015	56,015			
4. Unrealized valuation increase (decrease).....	792	792			
5. Total gain (loss) on disposals.....	(13,465)	(13,465)			
6. Deduct consideration received on disposals.....	77,039,121	77,039,121			
7. Deduct amortization of premium.....	32,138	32,138			
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0	0	0

S110

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

**Sch. DB - Pt. A - Verification
NONE**

**Sch. DB - Pt. B - Verification
NONE**

**Sch. DB - Pt. C - Sn. 1
NONE**

**Sch. DB - Pt. C - Sn. 2
NONE**

**Sch. DB - Verification
NONE**

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

S115

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	739,900,999	64,980,990	587,400,690	87,519,319
2. Cost of cash equivalents acquired.....	4,692,513,894		4,373,399,652	319,114,242
3. Accrual of discount.....	19,010	19,010		
4. Unrealized valuation increase (decrease).....	9,609		9,609	
5. Total gain (loss) on disposals.....	(57,320)		(57,320)	
6. Deduct consideration received on disposals.....	4,819,675,928	65,000,000	4,421,630,922	333,045,006
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	(1,045,602)			(1,045,602)
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	611,664,662	0	539,121,709	72,542,953
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	611,664,662	0	539,121,709	72,542,953

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000	00 0		BLACKSTONE REAL ESTATE PARTNERS IX.....	NEW YORK.....	NY.....	The BLACKSTONE GROUP L.P.....	12/06/2018	3										50,000,000	
									1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....	0	0	0	0	0	0	0	50,000,000	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
34410@	10 1		FMRE HOLDINGS LLC.....	WALTHAM.....	MA.....	INVESTMENT IN AFFILIATE.....	01/31/2010		1,127,256,078	1,071,502,414	1,071,502,414	(8,267,511)							
									1899999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....	1,127,256,078	1,071,502,414	1,071,502,414	(8,267,511)	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
100008	10 1		TH LEE PUTNAM INTERNET PARTNERSHIP.....	NEW YORK.....	NY.....	TH LEE.....	01/06/2000	1	3,945,494	6,137,199	6,137,199	707,775							
380886	G4 7		GOLDMAN SACHS HEDGE FUND OPPORTUNITIES III LLC	NEW YORK.....	NY.....	GOLDMAN SACHS.....	12/01/2009	13	33,000,000	42,425,946	42,425,946	132,733							
38095G	90 2		GOLDMAN SACH GLOBAL OPPORTUNITIES LLC....	NEW YORK.....	NY.....	GOLDMAN SACHS.....	05/30/2013	13	50,000,000	48,374,385	48,374,385	(1,727,767)							
617447	55 2		MORGAN STANLEY INST. FUND OF HEDGE FUNDS	W CONSHOCKEN	PA.....	MORGAN STANLEY.....	06/28/2004	13	90,064,773	133,946,698	133,946,698	(7,592,193)							
617447	53 7		MORGAN STANLEY IFHF SPV LP.....	W CONSHOCKEN	PA.....	MORGAN STANLEY.....	09/01/2011	13	1,550,325	1,550,325	1,550,325	(940,501)							
630215	4P 3		MORGAN STANLEY RIVERVIEW GLOBAL MACRO FUND LP	W CONSHOCKEN	PA.....	MORGAN STANLEY.....	02/01/2011	4	70,000,000	83,473,820	83,473,820	(2,321,788)							
617449	G2 3		MORGAN STANLEY PRIVATE MARKETS FUND IV LP	W CONSHOCKEN	PA.....	MORGAN STANLEY.....	01/18/2008	3	19,722,458	19,722,458	19,722,458	(5,136,708)						1,112,869	
630254	0L 5		MORGAN STANLEY PRIVATE MARKETS FUND V LP	W CONSHOCKEN	PA.....	MORGAN STANLEY.....	10/21/2010	3	8,695,070	31,964,933	31,964,933	4,041,085						6,055,860	
630548	FP 5		MORGAN STANLEY PRIVATE MARKET FUND VI LP	W CONSHOCKEN	PA.....	MORGAN STANLEY.....	01/16/2014	3	29,570,910	40,745,023	40,745,023	5,871,342						12,966,526	
654315	GE 4		RIVERVIEW STRATEGIC OPPORTUNITIES FUND I LP	W CONSHOCKEN	PA.....	MORGAN STANLEY.....	01/17/2014	3	4,937,174	17,350,203	17,350,203	195,766						12,133,418	
G2690#	10 0		ESG PARTNERS (BERMUDA) LP - ESREF.....	NEW YORK.....	NY.....	ESG PARTNERS.....	11/14/1997	3	1,200	1,200	1,200								
09157D	10 3		FM GLOBAL INVESTMENT PARTNERS, L.P.....	PRINCETON.....	NJ.....	BLACKROCK.....	11/30/2016	3	22,208,805	21,555,305	21,555,305	(653,500)						127,791,195	
G3927R	90 9		GCM GROSVENOR FM GLOBAL INVESTMENT FUND LP	NEW YORK.....	NY.....	GCM GROSVENOR.....	11/08/2005	3	21,523,894	15,377,976	15,377,976	(2,327,892)					87,617	13,912,771	
09254D	10 5		BLACKROCK FIXED INCOME GLOBAL ALPHA ONSHORE FUND LLC	WILMINGTON.....	DE.....	BLACKROCK.....	05/31/2016	13	70,000,000	70,912,289	70,912,289	(3,640,361)							
568108	32 8		PIMCO ABSOLUTE RETURN STRATEGY III ONSHORE LLC	NEWPORT BEACH..	CA.....	PACIFIC INVESTMENT MANAGEMENT COMPANY..	07/15/2016	13	65,000,000	66,925,152	66,925,152	466,579							
380990	22 6		GSPE - GOLDMAN SACHS PRIVATE EQUITY IX....	NEW YORK.....	NY.....	GOLDMAN SACHS.....	08/28/2007	3	32,604,838	25,048,935	25,048,935	(205,185)					709,563	11,197,840	
380990	23 4		GSPE - GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI	NEW YORK.....	NY.....	GOLDMAN SACHS.....	08/19/2011	3	47,052,196	73,452,860	73,452,860	9,718,992					726,709	20,372,841	
380990	85 3		GSPE - GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI	NEW YORK.....	NY.....	GOLDMAN SACHS.....	11/28/2012	3	20,161,188	33,042,563	33,042,563	(44,347)					280,110	28,577,184	
380990	10 1		GLOBAL TACTICAL TRADING MANAGERS LLC.....	NEW YORK.....	NY.....	GOLDMAN SACHS.....	07/01/2016	4	60,000,000	61,538,890	61,538,890	1,581,982							
000000	00 0		MSPE - OVERALL FUND.....	NEW YORK.....	NY.....	MORGAN STANLEY.....	12/06/2005	3										4,340,370	
BBG00M	92 6		TUDOR BVI GLOBAL.....	STAMFORD.....	CT.....	CITCO FUND SERVICES.....	10/01/2018	4	50,000,000	50,305,468	50,305,468	305,468							
AAS995	1Y 3		APOLLO HYBRID VALUE FUND.....	NEW YORK.....	NY.....	MORGAN STANLEY.....	09/14/2018	1	646,003	662,138	662,138	16,135						24,353,997	

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SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
007999 02 2	MSPE-ADVENT LATIN AMERICAN PRIVATE EQUITY FUND IV LIMITED PARTNERS		NEW YORK	NY	MORGAN STANLEY		07/30/2007	3		273,545	273,545	(196,016)							
032996 11 8	MSPE-ANACAP DERBY CO-INVESTMENT L.P.		LONDON	GB	MORGAN STANLEY		08/05/2009	3	228,226			(1,690,000)							
048996 12 8	MSPE-ATLANTIC STREET CAPITAL I, L.L.C. (2008-03-26)		STAMFORD	CT	MORGAN STANLEY		03/26/2008	3	164,943	99,528	99,528	(12,123)							
091994 43 4	MSPE-BLACKSTONE CAPITAL PARTNERS V LP CO-INVEST		NEW YORK	NY	MORGAN STANLEY		12/27/2006	3	871										
092999 01 0	MSPE-BRAZOS EQUITY FUND II L.P.		DALLAS	TX	MORGAN STANLEY		12/06/2005	3	9,703	20,652	20,652	20,652							
141994 65 7	MSPE-CARDINAL VENTURE PARTNERS, LP (2009-01-15)		NEW YORK	NY	MORGAN STANLEY		01/12/2009	1	2,642	454,387	454,387	451,745							
G19558 90 0	MSPE-CATALYST FUND LP II		NEW YORK	NY	MORGAN STANLEY		12/27/2006	3	1,363,904	4,199,642	4,199,642	(44,647)							
156990 08 7	MSPE-CG SERIES HOLDING LLC (a/k/a CHRYSLER)		NEW YORK	NY	MORGAN STANLEY		07/23/2007	3	101,515	4,129	4,129	4,129							
200995 21 5	MPSE-CHINA NETWORK SYSTEMS		NEW YORK	NY	MORGAN STANLEY		12/27/2006	3	1,475,189	1,475,189	1,475,189	(1,675,173)							
197998 78 4	MSPE-COLUMBIA CAPITAL EQUITY PARTNERS III (QP), L.P. (2006-09-29)		ALEXANDRIA	VA	MORGAN STANLEY		10/31/2006	3	68,110	16,329	16,329	(16,568)							
197990 A0 4	MSPE-COLUMBIA CAPITAL EQUITY PARTNERS IV (QP), L.P.		ALEXANDRIA	VA	MORGAN STANLEY		02/22/2006	3	167,564	359,775	359,775	(175,149)							
279992 14 3	MSPE-EDEN II, LP		NEW YORK	NY	MORGAN STANLEY		09/25/2007	3	494,782	425,533	425,533	(761)							
27999E 00 6	MSPE-EDGESTONE CAPITAL EQUITY FUND III		TORONTO	ON	MORGAN STANLEY		04/12/2006	3											
291998 54 0	MSPE-EMERGENCE CAPITAL PARTNERS II, LP		NEW YORK	NY	MORGAN STANLEY		11/21/2007	3		2,182,229	2,182,229	3,142							
349990 01 0	MSPE-FORTRESS INVESTMENT FUND IV (FUND D) L.P.		NEW YORK	NY	MORGAN STANLEY		07/10/2006	3	110,404	506,904	506,904	(3,211)							
350994 76 0	MSPE-FOUNDRY VENTURE CAPITAL 2007, LP		NEW YORK	NY	MORGAN STANLEY		11/13/2007	1		267,152	267,152	(467,751)							
G30993 21 9	MSPE-FP WRCA COINVESTMENT FUND III, LTD. (WIRE ROPE)		CAYMAN ISLANDS	GB	MORGAN STANLEY		02/02/2007	3	669,466	833,487	833,487	164,478							
373998 97 0	MSPE-GERMAN EQUITY PARTNERS III LP		NEW YORK	NY	MORGAN STANLEY		10/31/2006	3	101,732			(3,525)							
401996 53 3	MSPE-GUGGENHEIM AVIATION INVESTMENT FUND II, LP		NEW YORK	NY	MORGAN STANLEY		10/28/2006	3				(855)							
429994 52 8	MSPE-H.I.G. CAPITAL PARTNERS IV, LP		MIAMI	FL	MORGAN STANLEY		02/23/2007	3		603,277	603,277	36,481							
999183 18 9	MSPE-H.I.G. EUROPE CAPITAL PARTNERS, L.P.		NEW YORK	NY	MORGAN STANLEY		02/23/2007	3	140,953	1,274,529	1,274,529	504,106							
441995 78 4	MSPE-HOUSTATONIC EQUITY INVESTORS IV, LLC		NEW YORK	NY	MORGAN STANLEY		11/15/2007	3		299,600	299,600	(373,970)							
500990 05 6	MSPE-KOHLBERG INVESTORS VI, LP		NEW YORK	NY	MORGAN STANLEY		06/20/2007	3	130,318	94,560	94,560	(9,269)							
482997 82 2	MSPE-KPS SPECIAL SITUATIONS FUND III, LP		NEW YORK	NY	MORGAN STANLEY		11/13/2007	3	74,980	330,224	330,224	(123,856)							
48299K 01 3	MSPE-KSL CAPITAL PARTNERS II LP		LAQUINTA	GA	MORGAN STANLEY		04/10/2006	3	344,197	792,763	792,763	221,632							
531994 92 9	MSPE-LIBERTY PARTNERS II, L.P. (2008-03-14)		NEW YORK	NY	MORGAN STANLEY		04/25/2008	3	306,984	105,670	105,670	(5,510)							
Y52991 75 2	MSPE-LION CAPITAL FUND II, LP		NEW YORK	NY	MORGAN STANLEY		07/26/2007	3	252,001	142,899	142,899	(152,306)							
542997 45 7	MSPE-LONE STAR FUND VI, L.P. (2009-01-29)		DALLAS	TX	MORGAN STANLEY		01/29/2009	3		549,588	549,588	(99,106)							
552990 04 8	MSPE-M/C VENTURE PARTNERS V, L.P. (2007-12-31)		BOSTON	MA	MORGAN STANLEY		01/18/2008	1	17,576	1,056	1,056	(12,721)							
556998 24 3	MSPE-MADISON INTL REAL ESTATE LIQUIDITY		NEW YORK	NY	MORGAN STANLEY		11/08/2007	3	59,730										

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SCHEDULE BA - PART 1

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

1	2	3	4 Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			City	State								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
576990 04 8	MSPE-MATLINPATTERSON GLOBAL OPPORTUNITIES PARTNERS III L.P.		NEW YORK	NY	MORGAN STANLEY		06/22/2007	3	24,650	703,184	703,184	1,697							
578997 89 2	MSPE-MBK PARTNERS, LP		NEW YORK	NY	MORGAN STANLEY		09/19/2006	3	212,353	446,453	446,453	(503,357)							
578990 01 2	MSPE-MBO CAPITAL 2		NEW YORK	NY	MORGAN STANLEY		05/22/2006	3	55,408	96,632	96,632	(59,552)							
65099N 90 6	MSPE-NEUBRIDGE ASIA IV, L.P.		NEW YORK	NY	MORGAN STANLEY		12/13/2005	3	106,815	69,308	69,308	(150,456)							
670998 12 9	MSPE-OCM PRINCIPAL OPPORTUNITIES FUND IV, L.P.		NEW YORK	NY	MORGAN STANLEY		11/28/2006	3		42,394	42,394	(153,275)							
351990 00 7	MSPE-PAINE & PARTNERS CAPITAL FUND III, L.P.		NEW YORK	NY	MORGAN STANLEY		06/01/2006	3	674,371	1,217,083	1,217,083	198,320							
696990 0A 9	MSPE-PALAMON EUROPEAN EQUITY II, L.P.		LONDON	GB	MORGAN STANLEY		01/24/2006	3	368,403	610,706	610,706	(234,612)							
302999 00 8	MSPE-PITANGO VENTURE CAPITAL FUND		NEW YORK	NY	MORGAN STANLEY		08/22/2007	1	406,548	394,862	394,862	(112,366)							
74699K 02 3	MSPE -QUAD PARTNERS II LP		WILMINGTON	DE	MORGAN STANLEY		01/02/2008	3	148,776			2,179							
746990 04 3	MSPE-QUAD PARTNERS III LP (2007-05-04)		NEW YORK	NY	MORGAN STANLEY		05/23/2007	3	67,330	753	753	1,382,897							
749992 71 5	MSPE-RD CARD CAYMAN ONE LIMITED		CAYMAN ISLANDS	GB	MORGAN STANLEY		01/10/2007	3				(8,423)							
817999 63 4	MSPE-SEQUOIA CAPITAL INDIA GROWTH FUND I		CAYMAN ISLANDS	GB	MORGAN STANLEY		07/14/2006	3	23,045	235,401	235,401	12,246							
125999 48 2	MSPE-SIGHTLINE HEALTHCARE FUND III LP		MINNEAPOLIS	MN	MORGAN STANLEY		10/30/2006	3											
125999 47 4	MSPE-SIGHTLINE HEALTHCARE FUND IV, L.P. (2006-09-25)		MINNEAPOLIS	MN	MORGAN STANLEY		10/31/2006	3	2,920										
826990 00 4	MSPE-SIGHTLINE HEALTHCARE VINTAGE FUND, L.P.		MINNEAPOLIS	MN	MORGAN STANLEY		04/21/2006	3											
871991 47 7	MSPE-SYMPHONY ALLEGRO INVESTORS LLC - SYMPHONY CAPITAL CO-INVESTMENT		NEW YORK	NY	MORGAN STANLEY		12/27/2006	3	34,309										
871991 27 9	MSPE-SYMPHONY DYNAMO INVESTORS LLC		NEW YORK	NY	MORGAN STANLEY		06/01/2006	3	28,040										
871990 08 1	MSPE-SYMPHONY EVOLUTION INVESTORS LLC - SYMPHONY CAPITAL CO-INVESTMENT		ROCKVILLE	MD	MORGAN STANLEY		06/16/2006	3	255,789	125,045	125,045	(101,956)							
880997 41 6	MSPE-TERRA FIRMA CAPITAL PARTNERS III LP		NEW YORK	NY	MORGAN STANLEY		10/31/2006	3											
223995 43 2	MSPE-TRINITY EQUITY HOLDINGS, LLC (2006-07-03)		NEW YORK	NY	MORGAN STANLEY		07/31/2006	3	13,344	18,862	18,862	15,216							
884998 80 8	MSPE-UNIVISION (THL EQUITY FUND VI INTERMEDIATE INVESTORS (UNIVISION), L.P.)		NEW YORK	NY	MORGAN STANLEY		03/19/2007	3	187,069	528,773	528,773	(149,246)							
928990 14 2	MSPE-VMG EQUITY PARTNERS, LP		NEW YORK	NY	MORGAN STANLEY		01/24/2007	3	138,360	22,766	22,766	8,009							
94999W 92 3	MSPE-WAYZATA OPPORTUNITIES		WAYZATA	MN	MORGAN STANLEY		02/22/2006	3		11,545	11,545	(6,272)							
000000 00 0	ABRY ADVANCED SECURITIES FUND IV		BOSTON	MA	ABRY PARTNERS II, LLC		12/06/2018	3										16,000,000	
000000 00 0	CARLYLE GLOBAL INFRASTRUCTURE OPPORTUNITY		WASHINGTON	DC	CARLYLE INVESTMENT MANAGEMENT LLC		12/28/2018	3										25,000,000	
000000 00 0	FORTRESS CREDIT OPPORTUNITIES FUND V		NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		11/30/2018	3										35,000,000	
000000 00 0	LEXINGTON CAPITAL PARTNERS IX, LP		NEW YORK	NY	LEXINGTON PARTNERS LP		11/30/2018	3										25,000,000	
000000 00 0	OAKTREE SPECIAL SITUATION FUND II		LOS ANGELES	CA	OAKTREE CAPITAL MANAGEMENT LP		11/16/2018	3										30,000,000	
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								686,969,676	864,348,980	864,348,980	(5,067,488)	0	0	0	0	1,803,999	393,814,871	XXX

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Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
30270@ AA 6	FM APPROVALS LLC.....		JOHNSTON.....	RI.....	INVESTMENT IN AFFILIATE.....		01/04/2002		4,759,609			(59,609)					19,000,000		
2299999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....								4,759,609	0	0	(59,609)	0	0	0	0	19,000,000	0	XXX
4499999	Subtotal - Unaffiliated.....								686,969,676	864,348,980	864,348,980	(5,067,488)	0	0	0	0	1,803,999	443,814,871	XXX
4599999	Subtotal - Affiliated.....								1,132,015,687	1,071,502,414	1,071,502,414	(8,327,120)	0	0	0	0	19,000,000	0	XXX
4699999	Totals.....								1,818,985,363	1,935,851,394	1,935,851,394	(13,394,608)	0	0	0	0	20,803,999	443,814,871	XXX

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11	
			3	4								
CUSIP Identification	Name or Description		City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
34410@	10	1	FMRE HOLDINGS LLC	WALTHAM	MA	INVESTMENT IN AFFILIATE	01/31/2010		12,022,341			
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated									0	12,022,341	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
617449	G2	3	MORGAN STANLEY PRIVATE MARKETS FUND IV LP	W CONSHOCKEN	PA	MORGAN STANLEY	01/18/2008	3	2,011,259			
630254	0L	5	MORGAN STANLEY PRIVATE MARKETS FUND V LP	W CONSHOCKEN	PA	MORGAN STANLEY	10/21/2010	3	1,773,141			
630548	FP	5	MORGAN STANLEY PRIVATE MARKET FUND VI LP	W CONSHOCKEN	PA	MORGAN STANLEY	01/16/2014	3	4,367,213			
09157D	10	3	FM GLOBAL INVESTMENT PARTNERS, L.P.	PRINCETON	NJ	BLACKROCK	11/30/2016	3	16,682,451			
G3927R	90	9	GCM GROSVENOR FM GLOBAL INVESTMENT FUND LP	NEW YORK	NY	GCM GROSVENOR	11/08/2005	3	212,159			
09254D	10	5	BLACKROCK FIXED INCOME GLOBAL ALPHA ONSHORE FUND LLC	WILMINGTON	DE	BLACKROCK	05/31/2016	3	25,000,000			
568108	32	8	PIMCO ABSOLUTE RETURN STRATEGY III ONSHORE LLC	NEWPORT BEACH	CA	PACIFIC INVESTMENT MANAGEMENT COMPANY	07/15/2016	13	15,000,000			
380990	22	6	GSPE - GOLDMAN SACHS PRIVATE EQUITY IX	NEW YORK	NY	GOLDMAN SACHS	08/28/2007	3	178,823			
380990	23	4	GSPE - GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI	NEW YORK	NY	GOLDMAN SACHS	08/19/2011	3	410,506			
380990	85	3	GSPE - GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI	NEW YORK	NY	GOLDMAN SACHS	11/28/2012	3	471,652			
BBG00M	92	6	TUDOR BVI GLOBAL	STAMFORD	CT	TUDOR INVESTMENT CORP	10/01/2018	4	50,000,000			
AAS995	1Y	3	APOLLO HYBRID VALUE FUND	NEW YORK	NY	MORGAN STANLEY	09/14/2018	1	646,003			
048996	12		MSPE-ATLANTIC STREET CAPITAL I, L.L.C. (2008-03-26)	STAMFORD	CT	MORGAN STANLEY	03/26/2008	3	838			
141994	65		MSPE-CARDINAL VENTURE PARTNERS, LP (2009-01-15)	NEW YORK	NY	MORGAN STANLEY	01/12/2009	3	2,642			
G19558	90		MSPE-CATALYST FUND LP II	NEW YORK	NY	MORGAN STANLEY	12/27/2006	3	110,400			
279992	14		MSPE-EDEN II, LP	NEW YORK	NY	MORGAN STANLEY	09/25/2007	3	5,479			
27999E	00		MSPE-EDGESTONE CAPITAL EQUITY FUND III	TORONTO	ON	MORGAN STANLEY	04/12/2006	3	326			
291998	54		MSPE-EMERGENCE CAPITAL PARTNERS II, LP	NEW YORK	NY	MORGAN STANLEY	11/21/2007	3	16,848			
482997	82		MSPE-KPS SPECIAL SITUATIONS FUND III, LP	NEW YORK	NY	MORGAN STANLEY	11/13/2007	3	693			
531994	92		MSPE-LIBERTY PARTNERS II, L.P. (2008-03-14)	NEW YORK	NY	MORGAN STANLEY	04/25/2008	3	196			
Y52991	75		MSPE-LION CAPITAL FUND II, LP	NEW YORK	NY	MORGAN STANLEY	07/26/2007	3	704			
576990	04		MSPE-MATLINPATTERSON GLOBAL OPPORTUNITIES PARTNERS III L.P.	NEW YORK	NY	MORGAN STANLEY	06/22/2007	3	23,033			
351990	00		MSPE-PAINE & PARTNERS CAPITAL FUND III, L.P.	NEW YORK	NY	MORGAN STANLEY	06/01/2006	3	19,843			
302999	00		MSPE-PITANGO VENTURE CAPITAL FUND	NEW YORK	NY	MORGAN STANLEY	08/22/2007	1	30,000			
223995	43		MSPE-TRINITY EQUITY HOLDINGS, LLC (2006-07-03)	NEW YORK	NY	MORGAN STANLEY	07/31/2006	3	1,682			
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated									0	116,965,891	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated												
30270@	AA	6	FM APPROVALS LLC	JOHNSTON	RI	INVESTMENT IN AFFILIATE	01/04/2002		59,609			
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated									0	59,609	0	XXX
4499999. Subtotal - Unaffiliated									0	116,965,891	0	XXX
4599999. Subtotal - Affiliated									0	12,081,950	0	XXX
4699999. Totals									0	129,047,841	0	XXX

E08

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																				
34410@	10 1	FMRE HOLDINGS LLC	WALTHAM	MA	INVESTMENT IN AFFILIATE	01/31/2010	11/26/2018	9,807,310						9,807,310	9,807,310				0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								9,807,310	0	0	0	0	0	9,807,310	9,807,310	0	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
617447	55 2	MORGAN STANLEY INST. FUND OF HEDGE FUNDS	W CONSHOHOCKEN	PA.	MORGAN STANLEY	06/28/2004	03/31/2018	28,796,545	(1,906,937)			(1,906,937)		26,889,608	40,000,000		13,110,392	13,110,392		
617447	53 7	MORGAN STANLEY IFHF SPV LP	W CONSHOHOCKEN	PA.	MORGAN STANLEY	09/01/2011	10/31/2018					0		832,715			832,715	832,715		
617449	G2 3	MORGAN STANLEY PRIVATE MARKETS FUND IV LP	W CONSHOHOCKEN	PA.	MORGAN STANLEY	01/18/2008	08/01/2018	4,912,895	(1,193,759)			(1,193,759)		3,719,136	11,664,739		7,945,603	7,945,603		
630254	0L 5	MORGAN STANLEY PRIVATE MARKETS FUND V LP	W CONSHOHOCKEN	PA.	MORGAN STANLEY	10/21/2010	11/02/2018	5,025,801				924,270		5,950,071					0	
630548	FP 5	MORGAN STANLEY PRIVATE MARKET FUND VI LP	W CONSHOHOCKEN	PA.	MORGAN STANLEY	01/16/2014	11/02/2018	3,138,261				591,636		3,729,897					0	
654315	GE 4	RIVERVIEW STRATEGIC OPPORTUNITIES FUND I LP	W CONSHOHOCKEN	PA.	MORGAN STANLEY	01/17/2014	09/21/2018	6,285,550	114,418			114,418		6,399,968					0	
G3927R	90 9	GCM GROSVENOR FM GLOBAL INVESTMENT FUND LP	NEW YORK	NY..	GCM GROSVENOR	11/08/2005	11/28/2018	1,741,911	(250,091)			(250,091)		1,491,820	3,138,952		1,647,132	1,647,132		
380990	22 6	GSPE - GOLDMAN SACHS PRIVATE EQUITY IX	NEW YORK	NY..	GOLDMAN SACHS	08/28/2007	11/08/2018	4,942,397	(49,805)			(49,805)		4,892,592	11,388,430		6,495,838	6,495,838		
380990	23 4	GSPE - GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI	NEW YORK	NY..	GOLDMAN SACHS	08/19/2011	09/28/2018	3,771,204	617,614			617,614		4,388,818	14,553,823		10,165,005	10,165,005		
380990	85 3	GSPE - GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI	NEW YORK	NY..	GOLDMAN SACHS	11/28/2012	12/26/2018	10,926,087	(21,843)			(21,843)		10,904,244	16,909,888		6,005,644	6,005,644		
007999	02 2	MSPE-ADVENT LATIN AMERICAN PRIVATE EQUITY FUND IV LIMITED PARTNERSHIP	NEW YORK	NY..	MORGAN STANLEY	07/30/2007	03/14/2018					0		161,000			161,000	161,000		
032996	11 8	MSPE-ANACAP DERBY CO-INVESTMENT L.P.	LONDON	GB..	MORGAN STANLEY	08/05/2009	08/02/2018	5,764				0		5,764	2,494,428		2,488,664	2,488,664		
092999	00 0	MSPE-BRAZOS EQUITY FUND II L.P.	DALLAS	TX..	MORGAN STANLEY	12/06/2005	05/25/2018					0		16,816			16,816	16,816		
G19558	90 0	MSPE-CATALYST FUND LP II	NEW YORK	NY..	MORGAN STANLEY	12/27/2006	03/14/2018	123,794	(1,341)			(1,341)		122,453	122,453				0	
197990	A0 4	MSPE-COLUMBIA CAPITAL EQUITY PARTNERS IV (QP), L.P.	ALEXANDRIA	VA..	MORGAN STANLEY	02/22/2006	04/23/2018					0		230,991			230,991	230,991		
279992	14 3	MSPE-EDEN II, LP	NEW YORK	NY..	MORGAN STANLEY	09/25/2007	11/09/2018	417,603	(14,004)			(14,004)		403,599	403,599				0	
27999E	00 6	MSPE-EDGESTONE CAPITAL EQUITY FUND III	TORONTO	ON..	MORGAN STANLEY	04/12/2006	09/04/2018	120				0		120	120				0	
291998	54 0	MSPE-EMERGENCE CAPITAL PARTNERS II, LP	NEW YORK	NY..	MORGAN STANLEY	11/21/2007	10/09/2018	16,824	24			24		16,848	912,024		895,176	895,176		
349990	01 0	MSPE-FORTRESS INVESTMENT FUND IV (FUND D) L.P.	NEW YORK	NY..	MORGAN STANLEY	07/10/2006	08/03/2018	598,749	18,025			18,025		616,774	616,774				0	
350994	76 0	MSPE-FOUNDRY VENTURE CAPITAL 2007, LP	NEW YORK	NY..	MORGAN STANLEY	11/13/2007	09/26/2018					0		790,880			790,880	790,880		
373998	97 0	MSPE-GERMAN EQUITY PARTNERS III LP	NEW YORK	NY..	MORGAN STANLEY	10/31/2006	11/21/2018					0		10,743			10,743	10,743		
429994	52 8	MSPE-H.I.G. CAPITAL PARTNERS IV, LP	MIAMI	FL..	MORGAN STANLEY	02/23/2007	10/29/2018					0		220,364			220,364	220,364		
999183	18 9	MSPE-H.I.G. EUROPE CAPITAL PARTNERS, L.P.	NEW YORK	NY..	MORGAN STANLEY	02/23/2007	10/12/2018	15,703	10,639			10,639		26,342	77,430		51,088	51,088		
441995	78 4	MSPE-HOUSTATONIC EQUITY INVESTORS IV, LLC	NEW YORK	NY..	MORGAN STANLEY	11/15/2007	11/28/2018					0		518,485			518,485	518,485		
482997	82 2	MSPE-KPS SPECIAL SITUATIONS FUND III, LP	NEW YORK	NY..	MORGAN STANLEY	11/13/2007	11/05/2018	953	(260)			(260)		693	341,568		340,875	340,875		
48299K	01 3	MSPE-KSL CAPITAL PARTNERS II LP	LAQUINTA	GA..	MORGAN STANLEY	04/10/2006	06/28/2018	3,446	1,349			1,349		4,795					0	
Y52991	75 2	MSPE-LION CAPITAL FUND II, LP	NEW YORK	NY..	MORGAN STANLEY	07/26/2007	12/20/2018	137,488	(85,941)			(85,941)		51,547	51,547				0	
542997	45 7	MSPE-LONE STAR FUND VI, L.P. (2009-01-29)	DALLAS	TX..	MORGAN STANLEY	01/29/2009	04/25/2018					0		99,945			99,945	99,945		
552990	04 8	MSPE-M/C VENTURE PARTNERS V, L.P. (2007-12-31)	BOSTON	MA..	MORGAN STANLEY	01/18/2008	06/01/2018					0		2,349			2,349	2,349		
576990	04 8	MSPE-MATLINPATTERSON GLOBAL OPPORTUNITIES PARTNERS III L.P.	NEW YORK	NY..	MORGAN STANLEY	06/22/2007	08/24/2018	749,072	(579,741)			(579,741)		169,331	836,269		666,938	666,938		
65099N	90 6	MSPE-NEWBRIDGE ASIA IV, L.P.	NEW YORK	NY..	MORGAN STANLEY	12/13/2005	09/28/2018					0		220,166			220,166	220,166		
670998	12 9	MSPE-OCM PRINCIPAL OPPORTUNITIES FUND IV, L.P.	NEW YORK	NY..	MORGAN STANLEY	11/28/2006	07/05/2018					0		83,077			83,077	83,077		
351990	00 7	MSPE-PAINE & PARTNERS CAPITAL FUND III, L.P.	NEW YORK	NY..	MORGAN STANLEY	06/01/2006	11/21/2018	43,769	8,986			8,986		52,755	479,218		426,463	426,463		

E09

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
74699K 02 3	MSPE -QUAD PARTNERS II LP.....		WILMINGTON.....	DE..	MORGAN STANLEY.....	01/02/2008.	06/29/2018.	.....86,363	.....	.....	.....	.....	.....0	.....	.....86,363	.....86,363	.....	.....	.....0	.....
746990 04 3	MSPE-QUAD PARTNERS III LP (2007-05-04).....		NEW YORK.....	NY..	MORGAN STANLEY.....	05/23/2007.	06/29/2018.	.....1,573,763	....(1,567,365)	.....	.....	.....	.....(1,567,365)	.....	.....6,398	.....102,008	.....	.....95,610	.....95,610	.....
749992 71 5	MSPE-RD CARD CAYMAN ONE LIMITED.....		CAYMAN ISLANDS.....	GB..	MORGAN STANLEY.....	01/10/2007.	07/23/2018.	.....	.....	.....	.....	.....	.....0	.....	.....8,076	.....8,076	.....	.....8,076	.....8,076	.....
817999 63 4	MSPE-SEQUOIA CAPITAL INDIA GROWTH FUND I.....		CAYMAN ISLANDS.....	GB..	MORGAN STANLEY.....	07/14/2006.	04/30/2018.	.....	.....	.....	.....	.....	.....0	.....	.....34,884	.....34,884	.....	.....34,884	.....34,884	.....
223995 43 2	MSPE-TRINITY EQUITY HOLDINGS, LLC (2006-07-03).....		NEW YORK.....	NY..	MORGAN STANLEY.....	07/31/2006.	01/01/2018.	.....(1,965)	.....8,951	.....	.....	.....	.....8,951	.....	.....6,986	.....15,894	.....	.....8,908	.....8,908	.....
928990 14 2	MSPE-VMG EQUITY PARTNERS, LP.....		NEW YORK.....	NY..	MORGAN STANLEY.....	01/24/2007.	05/03/2018.	.....	.....	.....	.....	.....	.....0	.....	.....3,767	.....3,767	.....	.....3,767	.....3,767	.....
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....73,312,097	....(3,375,175)	.....0	.....0	.....0	.....(3,375,175)	.....0	.....69,936,922	.....123,514,516	.....0	.....53,577,594	.....53,577,594	.....0
4499999	Subtotal - Unaffiliated.....							.....73,312,097	....(3,375,175)	.....0	.....0	.....0	.....(3,375,175)	.....0	.....69,936,922	.....123,514,516	.....0	.....53,577,594	.....53,577,594	.....0
4599999	Subtotal - Affiliated.....							.....9,807,310	.....0	.....0	.....0	.....0	.....0	.....0	.....9,807,310	.....9,807,310	.....0	.....0	.....0	.....0
4699999	Totals.....							.....83,119,407	....(3,375,175)	.....0	.....0	.....0	.....(3,375,175)	.....0	.....79,744,232	.....133,321,826	.....0	.....53,577,594	.....53,577,594	.....0

SCHEDULE D - PART 1

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

1	2					6	7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
							8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description					Code	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
U.S. Government - Issuer Obligations																						
912828	2A	7	U S TREASURY	LS...	1	7,944,297	92.315	7,385,200	8,000,000	7,956,666		5,310		1.500	1.570	FA	45,326	120,000	08/31/2016	08/15/2026		
912828	2D	1	U S TREASURY	LS...	1	1,989,609	95.059	1,901,180	2,000,000	1,992,967		1,449		1.375	1.450	FA	9,344	27,500	08/26/2016	08/31/2023		
912828	2W	9	U S TREASURY	LS...	1	498,789	97.849	489,245	500,000	499,080		235		1.875	1.920	MS	2,408	9,375	10/04/2017	09/30/2022		
912828	4A	5	U S TREASURY	LS...	1	4,999,813	100.532	5,026,600	5,000,000	4,999,869		56		2.625	2.620	FA	44,939	65,625	03/13/2018	02/28/2023		
912828	4V	9	U S TREASURY	LS...	1	34,582,617	101.546	35,541,415	35,000,000	34,591,839		9,222		2.875	3.010	FA	380,078		12/19/2018	08/15/2028		
912828	5D	8	U S TREASURY	LS...	1	59,614,453	101.625	60,975,000	60,000,000	59,630,095		15,641		2.875	3.010	MS	440,728		10/18/2018	09/30/2023		
912828	5F	3	U S TREASURY	LS...	1	41,078,633	101.054	41,432,427	41,000,000	41,080,199		1,566		2.875	2.800	AO	252,589		12/19/2018	10/15/2021		
912828	B5	8	U S TREASURY	LS...	1	5,061,719	99.233	4,961,650	5,000,000	5,023,547		(10,990)		2.125	1.890	JJ	44,463	106,250	06/08/2015	01/31/2021		
912828	D5	6	U S TREASURY	LS...	1	1,504,160	99.116	1,486,740	1,500,000	1,502,523		(415)		2.375	2.340	FA	13,456	35,625	11/05/2014	08/15/2024		
912828	F9	6	U S TREASURY	SD..	1	5,886,333	98.730	5,780,642	5,855,000	5,868,355		(4,549)		2.000	1.910	AO	75,536	125,000	12/01/2014	10/31/2021		
912828	G3	8	U S TREASURY	LS...	1	2,111,875	98.316	2,081,320	2,000,000	2,081,465		(13,170)		2.250	1.520	MN	5,843	45,000	08/31/2016	11/15/2024		
912828	J2	7	U S TREASURY	LS...	1	16,927,832	96.780	15,968,700	16,500,000	16,808,768		(47,616)		2.000	1.670	FA	124,647	330,000	08/31/2016	02/15/2025		
912828	J5	0	U S TREASURY	LS...	1	1,249,023	98.610	1,232,625	1,250,000	1,249,765		199		1.375	1.390	FA	5,840	17,188	03/23/2015	02/29/2020		
912828	M5	6	U S TREASURY	LS...	1	3,617,266	97.864	3,425,240	3,500,000	3,588,961		(12,170)		2.250	1.840	MN	10,224	78,750	08/25/2016	11/15/2025		
912828	P4	6	U S TREASURY	LS...	1	12,792,109	93.687	12,179,310	13,000,000	12,845,736		20,078		1.625	1.800	FA	79,793	211,250	08/05/2016	02/15/2026		
912828	QN	3	U S TREASURY	LS...	1	6,466,406	101.498	6,292,876	6,200,000	6,291,405		(37,001)		3.125	2.480	MN	25,155	193,750	01/09/2014	05/15/2021		
912828	R3	6	U S TREASURY	LS...	1	5,551,602	93.466	5,140,630	5,500,000	5,539,586		(5,039)		1.625	1.520	MN	11,604	89,375	08/05/2016	05/15/2026		
912828	RC	6	U S TREASURY	LS...	1	22,308,555	99.103	22,298,175	22,500,000	22,431,112		25,182		2.125	2.240	FA	180,596	478,125	09/30/2013	08/15/2021		
912828	RR	3	U S TREASURY	LS...	1	2,981,719	98.731	2,961,930	3,000,000	2,993,405		2,208		2.000	2.070	MN	7,790	60,000	06/19/2013	11/15/2021		
912828	S9	2	U S TREASURY	LS...	1	5,950,313	94.601	5,676,060	6,000,000	5,966,875		6,957		1.250	1.370	JJ	31,386	75,000	08/05/2016	07/31/2023		
912828	SF	8	U S TREASURY	LS...	1	6,372,432	98.614	6,163,375	6,250,000	6,291,578		(12,917)		2.000	1.770	FA	47,215	125,000	06/19/2013	02/15/2022		
912828	SV	3	U S TREASURY	LS...	1	3,817,324	97.680	3,663,000	3,750,000	3,774,196		(6,945)		1.750	1.550	MN	8,520	65,625	07/18/2012	05/15/2022		
912828	TJ	9	U S TREASURY	LS...	1	14,578,848	97.047	14,071,815	14,500,000	14,559,793		(16,024)		1.625	1.500	FA	89,000	235,625	09/13/2016	08/15/2022		
912828	TY	6	U S TREASURY	LS...	1	7,771,250	96.841	7,747,280	8,000,000	7,869,521		32,047		1.625	2.060	MN	16,611	130,000	11/12/2015	11/15/2022		
912828	U2	4	U S TREASURY	LS...	1	958,086	95.556	955,560	1,000,000	965,516		3,921		2.000	2.480	MN	2,597	20,000	02/01/2017	11/15/2026		
912828	UN	8	U S TREASURY	LS...	1	3,970,625	98.083	3,923,320	4,000,000	3,986,831		3,029		2.000	2.080	FA	30,217	80,000	05/28/2013	12/15/2023		
912828	V2	3	U S TREASURY	LS...	1	2,236,465	98.750	2,221,875	2,250,000	2,240,030		1,859		2.250	2.340	JD	25,591	50,625	01/26/2017	12/31/2023		
912828	V9	8	U S TREASURY	LS...	1	4,646,016	97.205	4,617,238	4,750,000	4,663,415		9,503		2.250	2.490	FA	40,369	106,875	03/02/2017	02/15/2027		
912828	X8	8	U S TREASURY	LS...	1	504,746	98.009	490,045	500,000	504,130		(443)		2.375	2.260	MN	1,542	11,875	08/01/2017	05/15/2027		
912828	XB	1	U S TREASURY	LS...	1	2,927,461	97.367	2,921,010	3,000,000	2,943,143		8,153		2.125	2.440	MN	8,277	63,750	01/20/2017	05/15/2025		
912828	XX	3	U S TREASURY	LS...	1	1,244,043	97.268	1,215,850	1,250,000	1,245,223		813		2.000	2.070	JD	12,637	25,000	07/19/2017	06/30/2024		
0199999	U.S. Government - Issuer Obligations						292,144,419	XXX	290,112,333	292,555,000	291,985,594		0	(19,851)	0	XXX	XXX	XXX	2,074,321	2,982,194	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																						
36179N	LF	3	GOVT NATL MTGE ASSN		4	3,726,606	104.860	3,670,840	3,500,701	3,681,159		(42,159)		4.500	3.090	MON	13,128	157,532	08/28/2013	08/20/2043		
36179Q	6P	1	GOVT NATL MTGE ASSN		4	4,946,121	100.830	4,736,322	4,697,311	4,899,283		(43,434)		3.500	2.400	MON	13,700	164,406	03/31/2015	03/20/2045		
36179Q	RZ	6	GOVT NATL MTGE ASSN		4	6,142,842	102.757	5,886,005	5,728,062	5,836,527		(23,428)		4.000	3.410	MON	19,094	229,122	12/15/2014	10/20/2044		
36179Q	YR	6	GOVT NATL MTGE ASSN		4	9,870,367	98.870	9,444,211	9,552,146	9,672,688		(23,635)		3.000	2.730	MON	23,880	286,564	01/30/2015	01/20/2045		
36181G	DG	1	GOVT NATL MTGE ASSN		4	19,917,466	100.947	19,924,061	19,737,057	19,912,767		(27,329)		3.500	3.270	MON	57,566	690,797	06/24/2013	06/20/2043		
36186N	WN	5	GOVT NATL MTGE ASSN		4	5,894,452	98.571	5,727,459	5,810,473	5,881,724		(13,407)		3.000	2.740	MON	7,747	174,314	08/31/2015	08/15/2045		
36200Q	2T	0	GOVT NATL MTGE ASSN		4	340,826	116.673	389,229	333,607	338,279		(422)		7.000	6.450	MON	1,946	23,352	03/21/2002	02/15/2032		

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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	For	Bond	NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36200Q	JJ	4	GOVT NATL MTGE ASSN.....	..	..	4	1	145,704	109.418	154,292	141,011	144,721		(727)			7.000	6.060	MON...	823	9,871	05/17/2002.	03/15/2032.
36201M	2F	8	GOVT NATL MTGE ASSN.....	..	..	4	1	327,649	109.869	348,023	316,760	324,203		(1,648)			7.000	6.150	MON...	1,848	22,173	05/17/2002.	05/15/2032.
36202C	6Y	4	GOVT NATL MTGE ASSN.....	..	..	4	1	95,365	107.482	102,243	95,126	93,811		269			6.000	6.400	MON...	438	5,705	01/11/1999.	12/20/2028.
36204J	NZ	5	GOVT NATL MTGE ASSN.....	..	..	4	1	65,941	104.085	75,678	72,728	68,785		1,994			7.000	9.830	MON...	420	5,079	02/11/2010.	02/15/2024.
36209D	H9	8	GOVT NATL MTGE ASSN.....	..	..	4	1	9,835	107.284	10,760	10,029	9,882		88			6.000	6.460	MON...	50	602	02/22/1999.	02/15/2029.
0299999	U.S. Government - Residential Mortgage-Backed Securities.....							51,483,174	XXX	50,469,123	49,994,991	50,863,829		0	(173,838)	0	XXX	XXX	XXX	140,640	1,769,517	XXX	XXX
0599999	Total - U.S. Government.....							343,627,593	XXX	340,581,456	342,549,991	342,849,423		0	(193,689)	0	XXX	XXX	XXX	2,214,961	4,751,711	XXX	XXX

All Other Governments - Issuer Obligations

013051	DG	9	PROV OF ALBERTA.....	..	..		1FE	18,165,920	100.456	18,082,080	18,000,000	18,117,678		(36,905)			2.550	2.370	JD.....	21,437	357,000	10/01/2018.	12/15/2022.
013051	DU	8	PROV OF ALBERTA.....	..	..		1FE	9,694,200	97.744	9,774,400	10,000,000	9,730,349		36,149			1.350	2.400	MS.....	45,123	67,500	08/20/2018.	09/01/2021.
01306Z	CU	3	PROV OF ALBERTA.....	..	..		1FE	12,972,440	101.148	13,149,240	13,000,000	12,987,243		2,316			2.850	2.870	JJ.....	167,128	370,500	01/18/2012.	01/19/2024.
110709	GF	3	PROVINCE OF BRITISH COLUMBIA.....	..	..		1FE	34,874,080	103.979	34,728,986	33,400,000	34,642,386		(177,881)			3.300	2.490	JD.....	42,392	813,450	10/05/2018.	12/18/2023.
135087	B4	5	CANADA GOVERNMENT.....	..	..		1FE	10,367,800	103.048	10,304,800	10,000,000	10,302,563		(52,554)			2.500	1.900	JD.....	21,291	250,000	10/02/2017.	06/01/2024.
135087	D5	0	CANADA GOVERNMENT.....	..	..		1FE	55,728,050	102.004	57,122,240	56,000,000	55,741,188		13,138			2.250	2.320	JD.....	107,014	461,250	12/06/2018.	06/01/2025.
135087	E6	7	CANADA GOVERNMENT.....	..	..		1FE	5,363,600	96.989	5,334,395	5,500,000	5,379,237		15,100			1.500	1.810	JD.....	7,026	82,500	12/18/2017.	06/01/2026.
135087	H2	3	CANADA GOVERNMENT.....	..	..		1FE	2,697,192	100.280	2,707,560	2,700,000	2,697,204		12			2.000	2.010	JD.....	4,588		12/18/2018.	06/01/2028.
135087	H4	9	CANADA GOVERNMENT.....	..	..		1FE	36,597,860	99.437	37,090,001	37,300,000	36,652,186		54,326			1.750	2.180	MS.....	219,986	203,875	10/01/2018.	03/01/2023.
135087	J4	7	CANADA GOVERNMENT.....	..	..		1FE	23,990,400	100.240	24,057,600	24,000,000	23,990,729		329			2.000	2.020	MN.....	80,884		12/06/2018.	11/01/2020.
13509P	CA	9	CANADA HOUSING TRUST.....	..	..		1FE	1,056,360	102.175	1,021,750	1,000,000	1,026,692		(22,648)			3.750	1.490	MS.....	11,188	37,500	08/18/2017.	03/15/2020.
13509P	DB	6	CANADA HOUSING TRUST.....	..	..		1FE	40,914,600	101.596	40,638,400	40,000,000	40,684,191		(173,186)			2.650	2.090	MS.....	316,243	795,000	08/20/2018.	03/15/2022.
13509P	DL	4	CANADA HOUSING TRUST.....	..	..		1FE	30,443,000	100.649	30,194,700	30,000,000	30,338,916		(85,266)			2.400	2.100	JD.....	34,521	600,000	08/10/2018.	12/15/2022.
13509P	DV	2	CANADA HOUSING TRUST.....	..	..		1FE	32,164,574	100.255	31,881,090	31,800,000	32,070,789		(69,092)			2.350	2.150	MS.....	222,951	559,300	11/29/2018.	09/15/2023.
13509P	DY	6	CANADA HOUSING TRUST.....	..	..		1FE	21,306,800	103.797	20,759,400	20,000,000	21,026,780		(206,296)			3.150	2.000	MS.....	187,956	630,000	08/18/2017.	09/15/2023.
13509P	EF	6	CANADA HOUSING TRUST.....	..	..		1FE	33,857,628	102.775	33,812,975	32,900,000	33,721,567		(106,848)			2.900	2.400	JD.....	44,560	649,600	10/01/2018.	06/15/2024.
13509P	FC	2	CANADA HOUSING TRUST.....	..	..		1FE	11,731,200	98.593	11,831,160	12,000,000	11,747,267		16,067			1.250	2.360	JD.....	7,192	75,000	11/14/2018.	12/15/2020.
13509P	FJ	7	CANADA HOUSING TRUST.....	..	..		1FE	6,793,500	98.099	6,866,930	7,000,000	6,803,373		9,873			1.250	2.430	JD.....	4,195	43,750	11/14/2018.	06/15/2021.
13509P	FR	9	CANADA HOUSING TRUST.....	..	..		1FE	38,483,600	97.284	38,913,600	40,000,000	38,773,204		289,604			1.150	2.220	JD.....	21,484	460,000	04/10/2018.	12/15/2021.
13509P	FV	0	CANADA HOUSING TRUST.....	..	..		1FE	30,224,050	98.279	30,466,490	31,000,000	30,336,550		103,635			1.500	2.250	JD.....	21,717	375,000	10/01/2018.	12/15/2021.
13509P	FY	4	CANADA HOUSING TRUST.....	..	..		1FE	47,703,440	98.629	48,328,210	49,000,000	47,808,572		105,132			1.750	2.480	JD.....	40,048	428,750	10/01/2018.	06/15/2022.
13509P	GU	1	CANADA HOUSING TRUST.....	..	..		1FE	15,072,150	101.082	15,162,300	15,000,000	15,071,424		(726)			2.550	2.440	JD.....	17,815	89,075	12/07/2018.	12/15/2023.
563469	TR	6	MANITOBA PROV CDA.....	..	..		1FE	15,537,008	104.436	15,038,784	14,400,000	15,184,330		(259,208)			3.850	1.910	JD.....	47,215	554,400	08/24/2017.	12/01/2021.
563469	UK	9	MANITOBA PROV CDA.....	..	..		1FE	26,270,220	98.259	26,529,930	27,000,000	26,344,069		73,849			1.550	2.490	MS.....	135,296	116,250	10/01/2018.	09/05/2021.
68323A	AD	6	PROVINCE OF ONTARIO.....	..	..		1FE	25,705,666	104.247	24,810,786	23,800,000	25,041,934		(498,379)			4.000	1.780	JD.....	78,462	952,000	08/30/2017.	06/02/2021.
68323A	AW	4	PROVINCE OF ONTARIO.....	..	..		1FE	20,837,124	102.627	20,320,146	19,800,000	20,555,853		(211,385)			3.150	1.990	JD.....	51,263	623,700	08/28/2017.	06/02/2022.
68323A	BN	3	PROVINCE OF ONTARIO.....	..	..		1FE	20,403,500	101.607	20,321,400	20,000,000	20,315,845		(65,864)			2.850	2.460	JD.....	46,849		10/04/2018.	06/02/2023.
68323A	CX	0	PROVINCE OF ONTARIO.....	..	..		1FE	4,165,978	99.746	4,239,205	4,250,000	4,168,050		2,073			2.600	2.930	JD.....	9,082	55,250	10/29/2018.	06/02/2025.
68323A	DL	5	PROVINCE OF ONTARIO.....	..	..		1FE	22,567,290	98.335	22,617,050	23,000,000	22,605,279		32,517			1.950	2.390	JJ.....	192,563	234,000	10/04/2018.	01/27/2023.
68323A	DM	3	PROVINCE OF ONTARIO.....	..	..		1FE	9,582,000	97.810	9,781,000	10,000,000	9,592,475		10,475			2.400	3.010	JD.....	19,726	120,000	10/15/2018.	06/02/2026.
68323A	EA	8	PROVINCE OF ONTARIO.....	..	..		1FE	15,212,158	97.122	15,345,276	15,800,000	15,276,201		55,712			1.350	2.430	MS.....	67,761	64,800	10/04/2018.	03/08/2022.
748148	NX	7	PROVINCE OF QUEBEC.....	..	..		1FE	12,335,940	126.566	11,390,940	9,000,000	11,515,871		(589,442)			9.375	2.120	JJ.....	390,668	843,750	08/03/2017.	01/16/2023.
74814Z	EG	4	PROVINCE OF QUEBEC.....		1FE	16,331,100	104.505	15,675,750	15,000,000	15,780,397		(396,456)			4.500	1.730	JD.....	57,329	675,000	08/04/2017.	12/01/2020.

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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	For ei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74814Z	EH	2	PROVINCE OF QUEBEC			1FE	16,016,280	105.695	15,854,250	15,000,000	15,827,164	(154,557)			4.250	2.280	JD	54,144	403,750	08/20/2018	12/01/2021	
74814Z	EL	3	PROVINCE OF QUEBEC			1FE	22,874,201	104.235	22,827,465	21,900,000	22,715,635	(124,592)			3.500	2.490	JD	65,279	521,500	10/04/2018	12/01/2022	
74814Z	ES	8	PROVINCE OF QUEBEC			1FE	8,514,304	106.423	8,407,417	7,900,000	8,411,619	(82,887)			3.750	2.520	MS	99,021	296,250	10/02/2017	09/01/2024	
74814Z	EV	1	PROVINCE OF QUEBEC			1FE	11,013,600	100.860	11,094,600	11,000,000	11,011,487	(2,113)			2.750	2.730	MS	101,948	110,000	10/01/2018	09/01/2025	
803854	JW	9	PROVINCE OF SASKATCHEWAN			1FE	8,238,278	103.194	8,152,326	7,900,000	8,179,445	(47,575)			3.200	2.490	JD	20,100	252,800	10/02/2017	06/03/2024	
EF2442	52	5	AUSTRALIAN GOVERNMENT		B	1FE	15,054,125	100.639	13,324,514	13,239,898	13,323,332	(416,969)		(330,101)	5.250	2.090	MS	207,377	703,244	12/10/2015	03/15/2019	
EG8211	60	9	AUSTRALIAN GOVERNMENT		B	1FE	14,681,440	108.963	13,224,374	12,136,573	13,080,669	(389,592)		(302,593)	5.750	2.350	MN	90,605	706,035	12/10/2015	05/15/2021	
EH8076	46	3	AUSTRALIAN GOVERNMENT		B	1FE	17,426,195	103.251	15,948,792	15,446,548	15,894,623	(345,962)		(385,118)	4.500	2.190	AO	148,949	703,244	12/10/2015	04/15/2020	
EI2142	81	4	AUSTRALIAN GOVERNMENT		B	1FE	18,506,454	113.340	16,673,519	14,710,998	16,425,892	(468,092)		(366,779)	5.750	2.300	JJ	390,761	855,800	04/01/2016	07/15/2022	
EI6831	48	7	AUSTRALIAN GOVERNMENT		B	1FE	24,861,456	114.723	23,627,761	20,595,397	23,265,423	(432,410)		(513,491)	5.500	2.310	AO	224,060	879,986	07/27/2018	04/21/2023	
EJ2445	69	4	AUSTRALIAN GOVERNMENT		B	1FE	5,467,996	103.627	5,335,598	5,148,849	5,215,399	(11,823)		(128,373)	2.750	2.480	AO	28,000	143,253	04/01/2016	04/21/2024	
EJ6791	30	9	AUSTRALIAN GOVERNMENT		B	1FE	9,741,296	106.634	9,372,982	8,789,821	9,078,584	(40,578)		(219,151)	3.250	2.680	AO	56,506	289,019	01/23/2018	04/21/2025	
EK8415	45	8	AUSTRALIAN GOVERNMENT		B	1FE	9,514,464	99.716	9,534,992	9,562,149	9,501,383	14,253		(238,407)	1.750	2.090	MN	18,953	84,650	07/23/2018	11/21/2020	
JV3198	66	2	AUSTRALIAN GOVERNMENT		B	1FE	19,902,234	103.643	13,722,294	13,239,898	13,186,845	5,280		(330,101)	2.750	2.800	MN	41,238	368,366	10/20/2017	11/21/2027	
LW0207	67	7	AUSTRALIAN GOVERNMENT		B	1FE	17,545,561	99.436	17,919,425	18,020,973	17,407,263	22,818		(449,305)	2.250	2.660	MN	45,923	205,113	08/09/2018	05/21/2028	
0699999	All Other Governments - Issuer Obligations							928,508,312	XXX	913,318,883	896,241,104	908,555,155	0		(4,606,628)	XXX	XXX	XXX	4,335,825	18,538,710	XXX	XXX
1099999	Total - All Other Governments							928,508,312	XXX	913,318,883	896,241,104	908,555,155	0		(4,606,628)	XXX	XXX	XXX	4,335,825	18,538,710	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
13063A	4L	5	CALIFORNIA ST			1FE	3,581,025	100.989	3,534,615	3,500,000	3,519,240	(7,864)			5.500	5.230	AO	48,125	192,500	03/25/2009	04/01/2021	
13063B	PU	0	CALIFORNIA ST			1FE	5,535,800	108.725	5,436,250	5,000,000	5,168,322	(57,145)			5.000	3.700	AO	62,500	250,000	10/20/2011	10/01/2021	
13063C	4Q	0	CALIFORNIA ST			1FE	10,975,413	118.295	11,019,179	9,315,000	10,738,236	(125,477)			5.000	3.140	FA	194,063	465,750	01/27/2017	08/01/2028	
13063C	5Y	2	CALIFORNIA ST			1FE	3,543,780	118.982	3,569,460	3,000,000	3,460,989	(46,536)			5.000	2.950	FA	62,500	150,000	03/08/2017	08/01/2027	
13063C	6B	1	CALIFORNIA ST			1FE	5,852,300	118.295	5,914,750	5,000,000	5,737,126	(64,775)			5.000	3.200	FA	104,167	250,000	03/08/2017	08/01/2028	
13063C	JG	6	CALIFORNIA ST			1FE	5,019,294	114.216	4,928,420	4,315,000	4,734,217	(63,435)			5.000	3.180	JD	17,979	215,750	03/13/2014	12/01/2024	
13063C	RD	4	CALIFORNIA ST			1FE	1,949,407	115.116	1,893,658	1,645,000	1,872,208	(41,142)			5.000	2.160	MS	27,417	82,250	02/06/2017	03/01/2024	
20772K	AQ	2	CONNECTICUT ST			1FE	2,579,125	110.006	2,574,140	2,340,000	2,546,636	(32,489)			5.000	2.800	AO	24,700	59,800	03/29/2018	04/15/2023	
246381	JA	6	DELAWARE STATE			1FE	2,704,061	113.386	2,698,587	2,380,000	2,683,604	(20,457)			5.000	2.020	JJ	59,500		09/04/2018	07/01/2023	
341150	B9	0	FLORIDA ST			1FE	6,958,990	104.758	6,254,053	5,970,000	6,150,881	(116,290)			5.000	2.920	JJ	149,250	298,500	05/10/2011	07/01/2020	
373384	6E	1	GEORGIA STATE			1FE	2,884,475	117.919	2,947,975	2,500,000	2,874,414	(10,061)			5.000	2.490	JJ	62,500		10/18/2018	07/01/2025	
574193	KT	4	MARYLAND ST			1FE	6,127,200	110.892	5,544,600	5,000,000	5,527,090	(140,716)			5.000	1.940	FA	104,167	250,000	07/23/2014	08/01/2022	
57582N	J2	2	MASSACHUSETTS STATE			1FE	792,799	119.296	775,424	650,000	758,958	(16,921)			5.500	2.440	JD	2,979	35,750	12/19/2016	12/01/2024	
57582P	AF	7	MASSACHUSETTS STATE			1FE	1,570,627	119.758	1,544,878	1,290,000	1,538,886	(31,741)			5.250	2.130	MS	22,575	67,725	01/25/2018	09/01/2025	
57582P	B3	3	MASSACHUSETTS STATE			1FE	1,774,737	108.473	1,686,755	1,555,000	1,700,688	(36,729)			5.000	2.370	AO	19,438	77,750	12/13/2016	10/01/2022	
594612	DL	4	MICHIGAN STATE			1FE	1,405,975	110.152	1,376,900	1,250,000	1,374,568	(31,407)			5.000	1.900	MN	10,417	69,792	02/16/2018	05/01/2022	
594698	KF	8	MICHIGAN ST STRATEGIC FD			1FE	2,620,170	104.975	2,561,390	2,440,000	2,479,946	(21,130)			5.000	4.040	AO	25,756	122,000	06/16/2011	10/15/2020	
604146	AL	4	MINNESOTA ST GEN FUND			1FE	3,055,265	109.400	3,019,440	2,760,000	3,020,788	(34,476)			5.000	1.910	MS	46,000	69,000	07/23/2018	03/01/2023	
644682	F3	5	NEW HAMPSHIRE ST			1FE	2,299,980	101.613	2,032,260	2,000,000	2,020,102	(39,328)			5.000	2.960	JJ	50,000	100,000	02/17/2011	07/01/2019	
646039	VA	2	NEW JERSEY ST			1FE	4,371,887	109.117	4,031,873	3,695,000	4,019,666	(90,314)			5.000	2.310	JD	15,396	184,750	12/03/2014	06/01/2022	
646039	WH	6	NEW JERSEY ST			1FE	2,741,848	104.280	2,612,214	2,505,000	2,606,181	(69,666)			5.000	2.090	JD	10,438	125,250	01/10/2017	06/01/2020	
658256	R6	1	NORTH CAROLINA			1FE	3,031,927	115.415	2,920,000	2,530,000	2,898,309	(64,612)			5.000	2.100	MN	21,083	126,500	11/28/2016	05/01/2024	
677522	NQ	3	OHIO ST			1FE	822,352	114.797	797,839	695,000	791,676	(17,368)			5.000	2.160	MS	10,232	34,750	03/20/2017	03/15/2024	

E10.2

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	For rei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
677522 UV 4	OHIO ST	.....	.....	.....	.....	1FE	3,540,570	119.367	3,581,010	3,000,000	3,521,899	.....	(18,671)	.....	5.000	2.470	FA	62,500	.....	09/12/2018	08/01/2026
677522 VL 5	OHIO ST	.....	.....	.....	.....	1FE	816,109	119.730	838,110	700,000	813,426	.....	(2,683)	.....	5.000	2.660	MS	10,306	.....	10/17/2018	09/15/2026
68609B K6 3	OREGON ST	.....	.....	.....	.....	1FE	1,022,473	114.216	987,968	865,000	982,413	.....	(22,454)	.....	5.000	2.080	JD	3,604	43,250	03/10/2017	12/01/2023
68609B SG 3	OREGON ST	.....	.....	.....	.....	1FE	1,698,275	112.818	1,686,629	1,495,000	1,682,570	.....	(15,706)	.....	5.000	1.960	MN	12,458	37,375	08/10/2018	05/01/2023
735389 XE 3	PORT SEATTLE WASH REV	.....	.....	.....	.....	1FE	5,824,725	115.109	5,323,791	4,625,000	5,546,456	.....	(116,843)	.....	5.000	2.030	AO	57,813	231,250	07/20/2016	10/01/2026
75913T GD 0	REGIONAL TRANSN DIST COLO	.....	.....	.....	.....	1FE	2,630,825	104.352	2,608,800	2,500,000	2,523,090	.....	(15,485)	.....	5.000	4.320	JD	10,417	125,000	11/24/2010	06/01/2020
880443 BS 4	TENNESSEE ST ENERGY	.....	.....	.....	.....	1FE	7,549,275	113.681	7,247,164	6,375,000	7,244,147	.....	(98,448)	.....	5.250	3.220	MS	111,563	334,688	10/08/2015	09/01/2026
882722 3T 6	TEXAS ST	.....	.....	.....	.....	1FE	6,227,350	105.376	5,268,800	5,000,000	5,259,303	.....	(159,341)	.....	5.500	2.150	FA	114,583	275,000	07/10/2012	08/01/2020
882723 SZ 8	TEXAS STATE	.....	.....	.....	.....	1FE	7,378,774	121.052	7,202,594	5,950,000	7,112,361	.....	(136,747)	.....	5.500	2.640	FA	136,354	327,250	01/06/2017	08/01/2026
917542 VB 5	UTAH ST	.....	.....	.....	.....	1FE	2,734,892	115.875	2,705,681	2,335,000	2,686,197	.....	(48,695)	.....	5.000	2.090	JJ	58,375	39,890	03/06/2018	07/01/2024
928109 B7 1	VIRGINIA STATE	.....	.....	.....	.....	1FE	708,078	113.373	680,238	600,000	678,160	.....	(16,805)	.....	5.000	1.910	JD	30,000	30,000	03/10/2017	06/01/2023
93974C 6J 4	WASHINGTON ST	.....	.....	.....	.....	1FE	5,247,342	111.732	4,821,236	4,315,000	4,792,653	.....	(86,660)	.....	5.000	2.650	FA	89,896	215,750	06/03/2013	02/01/2024
93974D 2H 0	WASHINGTON ST	.....	.....	.....	.....	1FE	9,451,676	119.830	9,526,485	7,950,000	9,368,916	.....	(82,759)	.....	5.000	3.080	FA	165,625	143,542	03/15/2018	02/01/2030
93974D 3V 8	WASHINGTON ST	.....	.....	.....	.....	1FE	3,770,080	114.335	3,778,772	3,305,000	3,742,640	.....	(27,440)	.....	5.000	3.300	FA	68,854	59,674	04/26/2018	02/01/2043
93974D MF 2	WASHINGTON ST	.....	.....	.....	.....	1FE	1,693,261	106.538	1,672,647	1,570,000	1,665,613	.....	(27,648)	.....	5.000	2.000	FA	32,708	39,250	05/18/2018	02/01/2021
97705M AT 2	WISCONSIN STATE	.....	.....	.....	.....	1FE	735,164	109.739	735,251	670,000	730,367	.....	(4,797)	.....	4.000	2.200	MN	4,467	13,400	07/17/2018	05/01/2025
97705M GR 0	WISCONSIN STATE	.....	.....	.....	.....	1FE	125,336	120.438	126,460	105,000	124,288	.....	(1,048)	.....	5.000	2.540	MN	875	2,625	06/27/2018	11/01/2027
97705M KP 9	WISCONSIN STATE	.....	.....	.....	.....	1FE	1,378,965	120.270	1,383,105	1,150,000	1,368,851	.....	(10,114)	.....	5.000	2.460	MN	9,583	28,750	07/24/2018	11/01/2027
97705M KQ 7	WISCONSIN STATE	.....	.....	.....	.....	1FE	4,293,485	119.767	4,191,845	3,500,000	4,228,504	.....	(64,447)	.....	5.000	2.580	MN	29,167	147,292	12/14/2017	11/01/2028
1199999	U.S. States, Territories & Possessions - Issuer Obligations							149,025,092	XXX	144,041,246	127,345,000	142,294,585	0	(2,136,870)	0	XXX	XXX	XXX	2,132,830	5,321,803	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)							149,025,092	XXX	144,041,246	127,345,000	142,294,585	0	(2,136,870)	0	XXX	XXX	XXX	2,132,830	5,321,803	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
041431 SP 3	ARLINGTON CNTY VA	.....	.....	.....	.....	1FE	3,832,628	118.029	3,835,943	3,250,000	3,792,438	.....	(40,189)	.....	5.000	2.270	FA	61,389	24,826	06/07/2018	08/15/2025
05914F S2 7	BALTIMORE CNTY MD	.....	.....	.....	.....	1FE	3,281,582	117.243	3,276,942	2,795,000	3,229,945	.....	(51,637)	.....	5.000	2.280	MS	46,583	64,052	03/01/2018	03/01/2025
166393 5K 0	CHESTERFIELD CNTY VA	.....	.....	.....	.....	1FE	2,551,303	116.806	2,470,447	2,115,000	2,455,186	.....	(52,611)	.....	5.000	2.130	JJ	52,875	105,750	02/22/2017	01/01/2025
180848 TF 0	CLARK CNTY NEV	.....	.....	.....	.....	1FE	593,398	116.925	567,086	485,000	573,257	.....	(12,593)	.....	5.000	2.000	JJ	12,125	27,753	05/19/2017	07/01/2025
199492 DG 1	COLUMBUS OHIO	.....	.....	.....	.....	1FE	1,182,080	113.202	1,132,020	1,000,000	1,129,870	.....	(24,951)	.....	5.000	1.970	JJ	25,000	50,000	01/24/2017	07/01/2023
199492 GC 7	COLUMBUS OHIO	.....	.....	.....	.....	1FE	4,591,817	113.448	4,379,093	3,860,000	4,399,908	.....	(110,955)	.....	5.000	1.830	FA	72,911	193,000	03/30/2017	08/15/2023
213185 GD 7	COOK CNTY IL	.....	.....	.....	.....	1FE	2,135,331	108.503	2,083,258	1,920,000	2,048,880	.....	(19,305)	.....	5.000	3.710	MN	12,267	96,000	03/18/2014	11/15/2024
213185 GM 7	COOK CNTY ILL	.....	.....	.....	.....	1FE	2,358,798	109.427	2,237,782	2,045,000	2,197,387	.....	(36,634)	.....	5.000	2.940	MN	13,065	102,250	11/25/2015	11/15/2022
235219 MU 3	DALLAS TX	.....	.....	.....	.....	1FE	5,303,318	117.271	5,189,242	4,425,000	5,199,102	.....	(99,010)	.....	5.000	2.320	FA	83,583	149,344	11/21/2017	02/15/2026
25476F MV 7	DISTRICT OF COLUMBIA	.....	.....	.....	.....	1FE	2,966,293	113.011	2,836,576	2,510,000	2,834,709	.....	(69,778)	.....	5.000	1.930	JD	10,458	125,500	02/02/2017	06/01/2023
34153P ST 6	FLORIDA ST BRD ED	.....	.....	.....	.....	1FE	6,810,485	101.344	6,080,640	6,000,000	6,042,834	.....	(100,614)	.....	5.000	3.250	JD	25,000	300,000	06/16/2010	06/01/2019
343136 3P 0	FLORIDA STATE TURNPIKE AUTH	.....	.....	.....	.....	1FE	2,940,525	113.156	2,828,900	2,500,000	2,725,427	.....	(46,314)	.....	5.000	2.850	JJ	62,500	125,000	01/15/2014	07/01/2023
349460 Z2 4	FORT WORTH TEX INDPT SCH	.....	.....	.....	.....	1FE	4,724,845	100.397	4,412,448	4,395,000	4,504,153	.....	(32,117)	.....	5.000	4.140	FA	83,017	219,750	02/08/2011	02/15/2022
412487 DL 1	HARTFORD CNTY MD	.....	.....	.....	.....	1FE	4,574,580	110.647	4,243,312	3,835,000	4,215,170	.....	(103,727)	.....	5.000	2.050	JJ	95,875	191,750	06/08/2015	07/01/2022
49474F SB 7	KING COUNTY WAS	.....	.....	.....	.....	1FE	1,178,120	117.454	1,174,540	1,000,000	1,160,180	.....	(17,940)	.....	5.000	2.330	JJ	25,000	25,000	03/14/2018	07/01/2025
544552 VE 9	LOS ANGELES CALIF HBR DEP	.....	.....	.....	.....	1FE	3,066,877	107.343	3,032,440	2,825,000	2,915,302	.....	(22,984)	.....	5.000	4.030	FA	58,854	141,250	06/23/2011	08/01/2022
545896 3B 6	LOUDOUN CNTY VA	.....	.....	.....	.....	1FE	1,729,305	102.682	1,540,230	1,500,000	1,524,981	.....	(29,210)	.....	5.000	2.960	MN	12,500	75,000	04/13/2011	11/01/2019
57582R QQ 2	MASSACHUSETTS STATE	.....	.....	.....	.....	1FE	4,374,380	113.579	4,367,113	3,845,000	4,354,845	.....	(19,535)	.....	5.000	3.260	MN	32,042	96,125	08/06/2018	11/01/2044
586145 F4 1	MEMPHIS TN	.....	.....	.....	.....	1FE	6,158,439	116.695	5,863,924	5,025,000	5,853,317	.....	(102,998)	.....	5.000	2.490	AO	62,813	251,250	12/14/2015	04/01/2026

E10.3

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	For rei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
59333N	UB	7				1FE	1,455,688	110.008	1,375,100	1,250,000	1,359,407		(17,007)			5.000	3.310	AO	15,625	62,500	10/25/2012	10/01/2024	
613340	2H	0				1FE	2,788,247	108.781	2,540,036	2,335,000	2,508,912		(58,786)			5.000	2.270	MN	19,458	116,750	01/08/2014	11/01/2021	
613340	3Z	9				1FE	2,877,613	108.781	2,833,745	2,605,000	2,822,911		(54,702)			5.000	1.950	MN	21,708	130,250	04/06/2018	11/01/2021	
63165N	7P	7				1FE	4,516,028	106.618	3,960,859	3,715,000	3,950,488		(101,190)			5.000	2.100	AO	46,438	185,750	02/12/2013	04/01/2021	
64966H	SM	3				1FE	5,408,900	101.830	5,091,500	5,000,000	5,139,220		(35,335)			5.000	4.150	FA	104,167	250,000	01/20/2010	08/01/2022	
64966J	N3	6				1FE	1,151,260	107.814	1,078,140	1,000,000	1,055,215		(20,346)			5.000	2.770	FA	20,833	50,000	01/02/2014	08/01/2021	
64966J	UZ	7				1FE	460,256	109.318	437,272	400,000	440,068		(10,662)			5.000	2.080	FA	8,333	20,000	01/31/2017	08/01/2022	
64966K	DW	0				1FE	5,685,000	111.441	5,572,050	5,000,000	5,339,992		(67,489)			5.000	3.380	FA	104,167	250,000	06/25/2013	08/01/2023	
64966K	DX	8				1FE	6,356,335	111.316	6,144,643	5,520,000	5,979,921		(73,744)			5.000	3.350	FA	115,000	276,000	06/28/2013	08/01/2024	
64966K	U5	0				1FE	5,849,700	105.002	5,250,100	5,000,000	5,205,469		(125,956)			5.000	2.340	FA	104,167	250,000	08/01/2013	08/01/2020	
64966L	DC	2				1FE	2,878,525	107.814	2,695,350	2,500,000	2,637,348		(50,601)			5.000	2.780	FA	52,083	125,000	12/12/2013	08/01/2021	
64966M	HD	4				1FE	4,433,775	116.051	4,351,913	3,750,000	4,372,584		(37,823)			5.000	3.400	JD	15,625	187,500	05/09/2017	12/01/2031	
735000	QU	8				1FE	5,153,889	108.065	5,419,460	5,015,000	5,066,857		(19,704)			5.000	4.530	MN	41,792	250,750	05/13/2014	05/01/2029	
735389	A7	3				1FE	3,867,498	106.552	3,819,889	3,585,000	3,810,348		(57,150)			5.000	2.220	MN	29,875	89,625	05/18/2018	05/01/2021	
86476P	PN	2				1FE	1,618,170	110.198	1,482,163	1,345,000	1,485,934		(35,778)			5.000	2.080	AO	16,813	67,250	02/23/2015	10/01/2022	
864813	E4	8				1FE	1,785,036	109.475	1,609,283	1,470,000	1,605,814		(42,379)			5.000	1.900	FA	30,625	73,500	08/05/2014	02/01/2022	
94766P	HZ	7				1FE	1,011,523	121.206	1,042,372	860,000	1,009,931		(1,593)			5.000	2.880	JD	4,897		11/15/2018	06/15/2029	
955686	SU	5				1FE	2,547,145	119.636	2,578,156	2,155,000	2,535,000		(12,145)			5.000	2.570	FA	44,896		09/13/2018	02/01/2027	
95632C	BC	2				1FE	3,551,088	107.822	3,601,255	3,340,000	3,469,315		(16,540)			5.000	4.320	FA	63,089	167,000	08/01/2013	08/15/2025	
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations							127,749,780	XXX	122,435,222	111,175,000	120,951,625	0	(1,832,032)	0	0	XXX	XXX	XXX	1,707,448	4,915,475	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions							127,749,780	XXX	122,435,222	111,175,000	120,951,625	0	(1,832,032)	0	0	XXX	XXX	XXX	1,707,448	4,915,475	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																							
010652	BY	0				1FE	935,442	106.126	854,314	805,000	867,615		(25,173)			5.000	1.700	JD	3,354	40,250	04/04/2016	06/01/2021	
010831	BZ	7				1FE	657,091	115.737	700,209	605,000	632,914		(5,013)			5.250	4.200	JD	2,647	31,763	09/12/2013	12/01/2025	
014393	WH	1				1FE	2,784,581	116.189	2,713,013	2,335,000	2,687,315		(52,933)			5.000	2.340	FA	44,106	116,750	02/03/2017	02/15/2025	
01728A	3L	8				1FE	2,160,384	114.190	2,203,867	1,930,000	2,155,779		(4,605)			5.000	3.180	AO	24,125		10/30/2018	04/01/2026	
01728R	MP	1				1FE	3,104,225	119.447	2,986,175	2,500,000	3,041,075		(43,777)			5.000	2.640	FA	52,083	129,167	06/15/2017	08/01/2029	
02765U	GA	6				1FE	5,617,900	111.884	5,594,200	5,000,000	5,586,975		(30,925)			5.000	3.330	FA	94,444	125,000	06/28/2018	02/15/2027	
02765U	LS	1				1FE	1,966,444	108.766	1,892,528	1,740,000	1,879,610		(42,638)			5.000	2.320	FA	32,867	87,000	12/06/2016	02/15/2022	
02765U	MK	7				1FE	2,420,617	110.634	2,472,670	2,235,000	2,419,543		(1,074)			5.000	4.330	FA	42,217		10/25/2018	02/15/2037	
03588H	HE	9				1FE	3,659,505	109.972	3,491,611	3,175,000	3,477,418		(89,277)			5.000	1.960	AO	39,688	158,750	12/06/2016	04/01/2022	
040649	MB	8				1FE	3,569,157	113.294	3,580,090	3,160,000	3,545,736		(23,421)			5.000	2.140	JJ	79,000		09/13/2018	07/01/2023	
040649	MC	6				1FE	1,940,907	115.706	1,897,578	1,640,000	1,899,673		(41,234)			5.000	1.950	JJ	41,000	41,000	01/25/2018	07/01/2024	
04109F	BB	3				1FE	3,120,339	113.050	3,097,570	2,740,000	3,000,195		(31,883)			5.000	3.470	FA	57,083	137,000	12/17/2014	02/01/2026	
041826	2R	8				1FE	1,611,899	117.701	1,618,389	1,375,000	1,595,056		(16,842)			5.000	2.530	FA	25,972	34,375	05/23/2018	02/15/2026	
04780M	PB	9				1FE	3,665,690	105.475	3,691,625	3,500,000	3,531,988		(9,716)			5.000	4.670	JJ	87,500	175,000	07/21/2011	01/01/2022	
04780N	HZ	3				1FE	1,755,825	115.940	1,739,100	1,500,000	1,682,111		(21,196)			5.000	3.160	JJ	37,500	75,000	05/11/2015	07/01/2026	
047849	GX	6				2FE	557,261	102.648	538,902	525,000	540,339		(16,467)			5.000	1.770	JD	2,188	24,792	12/13/2017	12/01/2019	
047870	FA	3				1FE	2,594,005	128.967	2,611,582	2,025,000	2,575,310		(18,694)			5.750	2.600	MN	19,406	58,219	08/09/2018	11/01/2028	
047870	KB	5			1.5	1FE	5,295,368	103.492	5,505,774	5,320,000	5,310,652		2,108			6.000	6.050	MN	53,200	319,200	06/17/2009	11/01/2022	

E10.4

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	For Rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
047870	QT	0	ATLANTA GA WTR & WSTWTR REVENUE.....			1FE	2,701,586	113.661	2,699,449	2,375,000	2,691,758	(9,828)			5.000	3.250	MN	19,792	31,337	09/06/2018	11/01/2047	
048506	BX	6	ATLANTIC CNTY NJ IMPT AUTH.....			1FE	2,703,474	114.024	2,571,241	2,255,000	2,585,680	(54,168)			5.000	2.230	MS	37,583	112,750	10/13/2016	09/01/2024	
091096	LF	2	BIRMINGHAM ALA WTRWKS BRD WWTR REVENUE.....			1FE	1,787,170	117.697	1,647,758	1,400,000	1,717,363	(31,544)			5.000	2.200	JJ	35,000	70,000	08/24/2016	01/01/2028	
091156	MV	8	BIRMINGHAM JEFFERSON AL CIVIC CTR AUTH.....			1FE	1,317,499	117.320	1,319,850	1,125,000	1,310,770	(6,729)			5.000	2.990	JJ	25,469		07/18/2018	07/01/2028	
091156	MW	6	BIRMINGHAM JEFFERSON AL CIVIC CTR AUTH.....			1FE	2,084,616	116.597	2,087,086	1,790,000	2,074,353	(10,263)			5.000	3.060	JJ	40,524		07/18/2018	07/01/2029	
091156	MX	4	BIRMINGHAM JEFFERSON AL CIVIC CTR AUTH.....			1FE	2,368,447	115.702	2,371,891	2,050,000	2,357,409	(11,038)			5.000	3.160	JJ	46,410		07/18/2018	07/01/2030	
114894	SF	6	BROWARD CNTY FLA ARP.....			1FE	2,620,890	108.469	2,429,706	2,240,000	2,508,202	(29,995)			5.000	3.240	AO	28,000	112,000	01/20/2015	10/01/2026	
114894	XJ	2	BROWARD CLNTY FL ARPT SYS REVENUE.....			1FE	1,824,420	115.362	1,730,430	1,500,000	1,798,354	(23,478)			5.000	2.830	AO	18,750	64,583	11/08/2017	10/01/2029	
11943K	BK	7	BUFFALO & ERIE CNTY.....			2FE	665,074	104.094	603,745	580,000	605,576	(16,631)			5.000	2.000	JJ	14,500	29,000	04/16/2015	07/01/2020	
13032U	NB	0	CALIFORNIA ST HLTH FAC FING AUTH REVENUE.....			2FE	1,982,028	112.736	2,012,338	1,785,000	1,970,093	(7,620)			5.000	4.130	FA	50,823	106,356	05/17/2017	08/15/2035	
13032U	NM	6	CALIFORNIA ST HLTH FAC FING AUTH REVENUE.....			1FE	1,594,931	118.893	1,545,609	1,300,000	1,564,557	(20,537)			5.000	2.810	MN	8,206	65,000	06/22/2017	11/15/2029	
13063C	8T	0	CALIFORNIA ST.....			1FE	671,669	118.852	683,399	575,000	671,149	(520)			5.000	3.250	FA	11,979		11/29/2018	08/01/2030	
13068L	GE	9	CALIFORNIA ST PUB WKS BRD.....			1FE	5,699,000	112.065	5,603,250	5,000,000	5,411,192	(56,121)			5.000	3.550	JD	20,833	250,000	06/06/2013	06/01/2025	
13068L	M8	5	CALIFORNIA ST PUBLIC WKS BRD LEASE REV.....			1FE	2,229,075	115.573	2,276,788	1,970,000	2,223,106	(5,969)			5.000	2.550	MS	32,833		11/07/2018	09/01/2024	
153476	CQ	7	CENTRL FL EXPRSSWAY AUTH FL.....			1FE	1,526,013	117.936	1,474,200	1,250,000	1,505,140	(20,699)			5.000	2.740	JJ	31,250	31,771	12/06/2017	07/01/2029	
160070	DD	7	CHARLESTON CNTY S C ARPT.....			1FE	1,698,918	110.616	1,935,780	1,750,000	1,703,488	999			5.500	5.710	JJ	48,125	96,250	08/23/2013	07/01/2041	
166393	6U	7	CHESTERFIELD CNTY VA.....			1FE	2,363,205	119.776	2,437,442	2,035,000	2,355,463	(7,742)			5.000	2.790	JJ	50,875		10/11/2018	01/01/2029	
167560	ST	9	CHICAGO IL MET WTR RECLAMATION DIST.....			1FE	3,721,470	114.247	3,427,410	3,000,000	3,519,850	(82,290)			5.000	1.890	JD	12,500	150,000	06/08/2016	12/01/2024	
167560	SW	2	CHICAGO IL MET WTR RECLAMATION DIST.....			1FE	4,565,138	116.128	4,354,800	3,750,000	4,473,173	(71,323)			5.000	2.560	JD	15,625	187,500	09/13/2017	12/01/2027	
167593	GC	0	CHICAGO ILL O HARE I.....			1FE	1,760,055	105.998	1,589,970	1,500,000	1,592,658	(45,071)			5.000	1.840	JJ	37,500	75,000	03/04/2015	01/01/2021	
167593	JQ	6	CHICAGO ILL O HARE INTL.....			1FE	1,400,431	108.586	1,346,466	1,240,000	1,318,229	(18,007)			5.000	3.300	JJ	31,000	62,000	02/18/2014	01/01/2023	
167593	LV	2	CHICAGO ILL O HARE INTL.....			2FE	5,688,592	108.368	5,635,136	5,200,000	5,393,748	(59,727)			5.250	3.920	JJ	136,500	273,000	08/07/2013	01/01/2022	
167593	MK	5	CHICAGO ILL O HARE INTL.....			1FE	3,100,812	107.409	2,916,154	2,715,000	2,876,793	(50,888)			5.000	2.910	JJ	67,875	135,750	05/20/2014	01/01/2022	
167593	NJ	7	CHICAGO ILL O HARE INTL.....			1FE	2,160,345	102.759	1,993,525	1,940,000	1,978,547	(37,427)			5.000	2.960	JJ	48,500	97,000	10/28/2013	01/01/2020	
167593	QF	2	CHICAGO IL O'HARE INTERNATIONAL ARPT REV.....			1FE	4,739,743	112.239	4,792,605	4,270,000	4,728,333	(11,410)			5.000	3.030	JJ	106,750		10/30/2018	01/01/2025	
167593	QG	0	CHICAGO IL O'HARE INTL ARPT REV.....			1FE	6,796,204	112.239	6,706,280	5,975,000	6,567,470	(73,803)			5.000	3.390	JJ	149,375	298,750	10/09/2015	01/01/2026	
167615	TK	9	CHICAGO ILL PK DIST.....			1FE	3,572,303	108.970	3,383,519	3,105,000	3,409,916	(37,960)			5.000	3.410	JJ	77,625	155,250	06/05/2014	01/01/2026	
176553	HB	4	CITIZENS PROPERTY INSURANCE CORP FL.....			1FE	9,171,280	114.781	9,182,480	8,000,000	8,794,626	(109,616)			5.000	3.270	JD	33,333	400,000	05/21/2015	06/01/2025	
179090	KD	6	CLACKAMAS CNTY OR SCH DIST.....			1FE	2,614,819	116.309	2,605,322	2,240,000	2,574,704	(40,115)			5.250	2.300	JD	9,800	117,600	04/20/2018	06/01/2024	
180848	UU	5	CLARK CNTY NEV.....			1FE	2,587,315	116.925	2,519,734	2,155,000	2,535,713	(51,602)			5.000	2.080	JJ	53,875	54,773	01/18/2018	07/01/2025	
18085P	LG	7	CLARK CNTY NEV.....			1FE	5,313,350	101.478	5,073,900	5,000,000	5,123,515	(24,322)			5.000	4.380	JJ	125,000	250,000	09/24/2009	07/01/2023	
181059	TC	0	CLARK CNTY NV SCH DIST.....			1FE	3,774,854	115.375	3,784,300	3,280,000	3,737,613	(37,241)			5.000	2.780	JD	7,289	164,000	05/12/2018	06/15/2026	
181059	TE	6	CLARK CNTY NEV SCH DIST.....			1FE	6,308,154	114.212	6,138,895	5,375,000	6,170,052	(71,053)			5.000	3.170	JD	11,944	268,750	01/05/2017	06/15/2028	
181685	HZ	4	CLARKE CNTY GA HOSP AUTH.....			1FE	1,846,395	116.989	1,754,835	1,500,000	1,776,335	(33,377)			5.000	2.310	JJ	37,500	75,000	10/28/2016	07/01/2026	
181685	JA	7	CLARKE CNTY GA HOSP AUTH.....			1FE	3,036,400	116.766	2,919,150	2,500,000	2,928,615	(51,392)			5.000	2.480	JJ	62,500	125,000	10/28/2016	07/01/2027	
184540	6R	8	CLEAR CREEK TX INDEP SCH DIST.....			1FE	1,947,154	114.101	1,876,961	1,645,000	1,871,223	(41,351)			5.000	2.150	FA	31,072	82,250	02/23/2017	02/15/2024	
187145	CS	4	CLIFTON TX HGR EDU FIN CORP REV.....			1FE	1,190,430	114.091	1,140,910	1,000,000	1,130,523	(14,987)			5.000	3.060	FA	18,889	50,000	09/19/2014	08/15/2026	
196474	SK	2	COLORADO ST HLTH FACS AUTH REVENUE.....			5	7,516,729	117.672	7,578,077	6,440,000	7,482,665	(20,868)			5.000	3.740	MN	41,144	211,000	10/02/2018	11/15/2036	
19648A	WX	9	COLORADO ST HLTH FACS AUTH REVENUE.....			2FE	1,861,145	105.446	1,713,498	1,625,000	1,732,910	(50,437)			5.000	1.740	FA	33,854	81,250	05/31/2016	02/01/2023	
196558	RC	6	COLORADO RIVER TEX M.....			1FE	1,168,220	106.181	1,061,810	1,000,000	1,061,567	(29,943)			5.000	1.850	JJ	25,000	50,000	05/04/2015	01/01/2021	
19668Q	JP	1	COLORADO ST BLDG EXC.....			1FE	971,573	117.891	978,495	830,000	966,621	(4,952)			5.000	2.490	MS	11,874		08/08/2018	03/15/2026	

E10.5

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	For ei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
19668Q	KB	0				1FE	327,760	117.891	330,095	280,000	326,089		(1,671)		5.000	2.490	MS	4,006		08/08/2018	03/15/2026	
19668Q	KG	9			1	1FE	2,771,048	118.354	2,870,085	2,425,000	2,764,383		(6,665)		5.000	3.230	MS	34,691		10/11/2018	03/15/2031	
196711	PZ	2				1FE	500,000	100.626	503,130	500,000	500,000				3.107	3.100	MS	5,178	6,861	03/15/2018	09/01/2023	
20282E	AK	2			1	1FE	2,807,525	115.757	2,893,925	2,500,000	2,788,018		(19,507)		5.000	3.650	JD	10,417	97,569	02/14/2018	06/01/2029	
20772J	Y9	7				1FE	1,654,340	112.869	1,619,670	1,435,000	1,605,616		(24,013)		5.000	2.940	MN	9,168	71,750	12/06/2016	05/15/2025	
20774Y	3N	5				1FE	467,609	115.160	466,398	405,000	461,715		(5,894)		5.000	2.640	JJ	10,125	4,894	03/02/2018	07/01/2025	
207758	SD	6			1	1FE	6,039,000	112.275	5,613,750	5,000,000	5,710,718		(81,613)		5.000	2.910	MS	83,333	250,000	10/02/2014	09/01/2026	
207758	SS	3				1FE	3,023,625	109.425	2,735,625	2,500,000	2,754,471		(66,094)		5.000	2.100	MS	41,667	125,000	10/07/2014	09/01/2022	
207758	TY	9			1	1FE	3,030,200	113.839	2,845,975	2,500,000	2,888,197		(45,511)		5.000	2.720	FA	52,083	125,000	10/05/2015	08/01/2026	
207758	YE	7			1	1FE	2,233,820	115.052	2,301,040	2,000,000	2,230,174		(3,646)		5.000	3.590	AO	18,333		10/17/2018	10/01/2030	
20775C	YE	8			1	1FE	825,000	100.224	826,848	825,000	825,000				3.500	3.500	MN	3,690	20,373	02/27/2018	05/15/2033	
20775Y	AR	7			1	1FE	3,286,454	111.621	3,315,144	2,970,000	3,279,759		(6,695)		5.000	3.750	MS	49,500		09/20/2018	03/01/2029	
220245	TP	9				1FE	3,708,576	110.328	3,530,496	3,200,000	3,416,668		(57,243)		5.000	2.970	JJ	73,778	160,000	07/18/2013	07/15/2022	
232760	5P	9			1	1FE	6,745,200	113.270	6,229,850	5,500,000	6,331,001		(104,674)		5.000	2.650	FA	103,889	275,000	10/10/2014	02/15/2026	
235308	WA	7			1	1FE	4,832,078	115.445	4,594,711	3,980,000	4,712,593		(80,467)		5.000	2.480	FA	75,178	199,000	06/28/2017	02/15/2027	
246343	LG	0			1	1FE	1,625,359	114.335	1,675,008	1,465,000	1,624,520		(839)		5.000	4.120	JJ	36,265		11/06/2018	07/01/2036	
246352	HL	5				1FE	2,000,652	117.071	2,013,621	1,720,000	1,999,325		(1,327)		5.000	2.460	JJ	3,106		12/12/2018	01/01/2026	
246428	ZN	9			1	1FE	4,396,767	110.970	3,817,368	3,440,000	3,867,613		(89,710)		5.000	2.090	JJ	86,000	172,000	10/04/2012	07/01/2023	
246579	KZ	8			1,5	1FE	10,750,000	100.026	10,752,795	10,750,000	10,750,000				1.950	1.950	MON	17,469	87,796	06/15/2018	09/01/2048	
249164	NP	5				1FE	2,957,075	107.997	2,969,918	2,750,000	2,945,873		(11,202)		5.000	2.150	FA	57,292		11/05/2018	08/01/2021	
249182	HD	1			1	1FE	4,694,528	112.916	4,883,617	4,325,000	4,538,383		(31,333)		5.250	4.290	MN	29,014	227,063	07/11/2013	11/15/2024	
249182	JW	7				1FE	338,144	115.627	329,537	285,000	325,184		(6,298)		5.000	2.410	MN	1,821	14,250	11/18/2016	11/15/2024	
249182	KQ	8			1	1FE	1,481,163	115.719	1,446,488	1,250,000	1,465,491		(14,700)		5.000	3.230	MN	7,986	58,681	11/30/2017	11/15/2030	
249182	KZ	8				1FE	2,510,488	116.515	2,540,027	2,180,000	2,498,214		(12,274)		5.000	2.920	JD	9,083	28,158	08/15/2018	02/01/2026	
249182	LB	0				1FE	10,162,567	118.258	10,300,272	8,710,000	10,120,717		(41,850)		5.000	3.090	JD	36,292	112,504	08/15/2018	12/01/2028	
25483V	UJ	1				1FE	1,038,607	114.152	1,044,491	915,000	1,038,007		(600)		5.000	3.370	AO	4,067		12/07/2018	10/01/2033	
25483V	UP	7			1	1FE	1,905,228	110.635	1,958,240	1,770,000	1,904,200		(1,028)		5.000	4.050	AO	7,867		11/15/2018	10/01/2043	
254845	PE	4			1	1FE	3,351,793	113.530	3,343,459	2,945,000	3,341,237		(10,556)		5.000	3.300	AO	36,813	61,763	09/13/2018	10/01/2049	
270618	EG	2			1	1FE	1,210,370	114.377	1,143,770	1,000,000	1,141,372		(17,820)		5.000	2.780	FA	20,833	50,000	12/10/2014	02/01/2026	
283822	GH	1				1FE	1,223,400	114.007	1,140,070	1,000,000	1,131,816		(23,780)		5.000	2.280	MS	16,667	50,000	12/05/2014	03/01/2024	
29270C	2C	8				1FE	2,095,068	119.248	2,116,652	1,775,000	2,073,948		(21,120)		5.000	2.520	JJ	44,375	7,642	05/29/2018	07/01/2026	
29270C	ZV	0				1FE	2,380,660	112.972	2,259,440	2,000,000	2,198,964		(41,114)		5.000	2.640	JJ	50,000	100,000	04/10/2014	07/01/2023	
34073T	EZ	6				1FE	1,088,870	108.522	1,085,220	1,000,000	1,032,950		(9,336)		5.000	3.910	AO	12,500	50,000	04/05/2012	04/01/2022	
34073T	GA	9			1	2FE	2,332,901	114.472	2,180,692	1,905,000	2,228,531		(40,346)		5.000	2.430	AO	23,813	95,250	04/13/2016	04/01/2027	
341422	XX	6				1FE	3,844,800	117.453	3,523,590	3,000,000	3,493,764		(105,677)		6.000	2.080	JD	15,000	180,000	07/31/2015	06/01/2023	
34153P	ZK	7				1FE	3,017,979	104.495	2,821,365	2,700,000	2,756,195		(38,061)		5.000	3.480	JD	11,250	135,000	03/30/2011	06/01/2020	
34153Q	LM	6			1	1FE	2,546,318	110.117	2,576,738	2,340,000	2,540,099		(6,219)		4.000	2.850	JD	7,800	46,800	09/12/2018	06/01/2030	
342816	H8	1				1FE	3,507,232	118.660	3,328,413	2,805,000	3,339,737		(62,355)		5.000	2.300	AO	35,063	140,250	02/18/2016	10/01/2026	
342816	P2	5				1FE	2,914,135	119.697	3,004,395	2,510,000	2,908,378		(5,757)		5.000	2.930	AO	31,375		11/07/2018	10/01/2027	
342816	XV	2			1	1FE	3,378,955	102.560	3,440,888	3,355,000	3,364,840		(1,785)		5.250	5.170	AO	44,034	176,138	04/16/2009	10/01/2023	
37970P	GH	9			1	1FE	3,817,539	114.643	3,783,219	3,300,000	3,674,191		(43,340)		5.000	3.280	JJ	82,500	165,000	07/17/2015	07/01/2026	

E10.6

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	F o r e i g n	B o n d C H A R	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
39081H AB 8	GREAT LAKES MI AUTH SEWAGE DISPOSAL SYS.....					1FE	5,658,851	116.267	5,412,229	4,655,000	5,424,830	(108,807)			5.000	2.250	JJ	116,375	232,750	10/14/2016	07/01/2025	
392274 K6 2	GTR ORALNDO FL AVIATION AUTH ARPT FACS.....					1FE	1,196,560	109.593	1,095,930	1,000,000	1,120,895	(30,997)			5.000	1.660	AO	12,500	50,000	06/24/2016	10/01/2022	
396649 EK 7	GREENVILLE TN HLTH & EDUCNTL FACS BRD HO.....					1FE	987,670	115.792	990,022	855,000	980,344	(7,326)			5.000	3.030	JJ	21,375	2,969	05/10/2018	07/01/2027	
403760 JQ 5	GWINNETT CNTY GA WTR & SE.....				1	1FE	8,916,909	107.945	7,869,191	7,290,000	7,874,080	(153,454)			5.000	2.640	FA	151,875	364,500	08/10/2011	08/01/2022	
414009 GW 4	HARRIS CNTY TEX CULTURAL.....					1FE	1,211,200	108.146	1,081,460	1,000,000	1,075,745	(24,832)			5.000	2.290	JD	4,167	50,000	03/22/2013	12/01/2021	
414009 GX 2	HARRIS CNTY TEX CULTURAL.....					1FE	1,209,800	110.555	1,105,550	1,000,000	1,091,166	(21,870)			5.000	2.530	JD	4,167	50,000	03/22/2013	12/01/2022	
414018 5C 1	HARRIS CNTY TEX FLOOD CTL.....				1	1FE	5,481,405	116.142	5,226,390	4,500,000	5,121,044	(82,677)			5.000	2.740	AO	56,250	225,000	05/09/2014	10/01/2025	
425538 CU 7	HENNEPIN CNTY MN SALES TAX REV.....					1FE	2,264,160	114.121	2,248,184	1,970,000	2,229,561	(34,600)			5.000	2.180	JD	4,378	98,500	04/16/2018	12/15/2023	
442349 CE 4	HOUSTON TX ARPT SYS REVENUE.....				1	1FE	2,855,727	117.411	2,864,828	2,440,000	2,840,709	(15,018)			5.000	3.000	JJ	55,239		07/18/2018	07/01/2029	
442368 LK 0	HOUSTON TX CMNTY CLG REVENUE.....					1FE	1,195,919	109.251	1,119,823	1,025,000	1,111,794	(25,121)			5.000	2.310	AO	10,819	51,250	06/26/2015	04/15/2022	
442435 4B 6	HOUSTON TEX UTIL SYS REV.....				1	1FE	7,625,510	114.261	7,501,235	6,565,000	7,220,617	(91,208)			5.000	3.250	MN	41,943	328,250	03/13/2014	05/15/2025	
44244C CE 5	HOUSTON TX UTILITY SYS REVENUE.....				1.5	1FE	5,000,000	100.416	5,020,800	5,000,000	5,000,000				2.470	2.470	MON	15,781	114,390	05/20/2015	05/15/2034	
44244C JJ 7	HOUSTON TX UTILITY SYS REVENUE.....				1	1FE	425,190	101.395	375,162	370,000	412,806	(4,588)			5.500	3.780	MN	2,600	20,350	03/15/2016	11/15/2026	
445047 CQ 4	HUMBLE TX INDEP SCH DIST.....					1FE	3,447,587	112.864	3,199,694	2,835,000	3,184,642	(80,366)			5.250	2.110	FA	56,228	148,838	08/19/2015	02/15/2023	
45200F ED 7	ILLINOIS ST FIN AUTH REVENUE.....				5	1FE	1,343,879	103.042	1,138,614	1,105,000	1,279,283	(11,808)			5.000	3.370	MN	9,208	55,250	01/18/2013	11/01/2030	
45203H 4P 4	ILLINOIS ST FIN AUTH REVENUE.....					1FE	987,129	108.054	934,667	865,000	924,539	(19,756)			5.000	2.500	MN	5,526	43,250	09/17/2015	11/15/2021	
45203H N6 5	ILLINOIS FIN AUTH RE.....				1	1FE	3,017,200	114.374	2,859,350	2,500,000	2,865,432	(40,756)			5.000	2.900	MN	15,972	125,000	01/16/2015	11/15/2026	
45204E YU 6	ILLINOIS ST FIN AUTH REVENUE.....				1	1FE	1,252,999	113.990	1,225,393	1,075,000	1,233,850	(14,754)			5.000	3.130	MS	17,917	52,108	08/31/2017	03/01/2028	
452227 MY 4	ILLINOIS ST SALES TAX REVENUE.....					1FE	5,123,020	111.705	5,138,430	4,600,000	5,112,734	(10,286)			5.000	3.300	JD	38,333		10/16/2018	06/15/2026	
45470R CR 5	INDIANA FIN AUTH HWY.....					1FE	3,157,990	113.965	3,134,038	2,750,000	3,127,549	(30,441)			5.000	2.050	JD	11,458	68,750	07/26/2018	12/01/2023	
45470R CT 1	INDIANA FIN AUTH HWY.....					1FE	2,357,120	118.281	2,365,620	2,000,000	2,332,339	(24,781)			5.000	2.380	JD	8,333	50,000	06/07/2018	12/01/2025	
45471A KD 3	INDIANA ST FIN AUTH HOSP REVENUE.....					1FE	596,307	103.976	530,278	510,000	526,677	(12,158)			5.000	2.490	MN	4,250	25,500	10/24/2012	05/01/2020	
45528U LV 1	INDIANAPOLIS IN LOCAL PUBLIC IMPT BOND.....				1	1FE	3,767,908	111.471	3,633,955	3,260,000	3,577,567	(47,288)			5.000	3.200	JJ	81,500	163,000	09/17/2014	01/01/2025	
45528U XD 8	INDIANAPOLIS IN LOCAL PUBLIC IMPT BOND.....					1FE	1,156,900	115.401	1,154,010	1,000,000	1,142,680	(14,220)			5.000	2.430	JJ	25,000	25,417	05/07/2018	01/01/2025	
455398 NF 0	INDIANAPOLIS IND GAS UTIL REV.....				1	1FE	3,740,380	104.714	3,664,990	3,500,000	3,598,631	(18,897)			5.000	4.320	FA	66,111	175,000	02/24/2010	08/15/2023	
46246K 4D 1	IOWA ST FIN AUTH REVENUE.....				1	1FE	2,339,160	119.960	2,399,200	2,000,000	2,335,268	(3,892)			5.000	2.790	FA	41,667		11/16/2018	08/01/2029	
46246K 4N 9	IOWA FIN AUTH REV.....				1	1FE	1,534,491	114.132	1,575,022	1,380,000	1,533,987	(504)			5.000	4.240	FA	28,750		11/08/2018	08/01/2042	
46246K Z7 0	IOWA FIN AUTH REV.....					1FE	2,599,164	113.481	2,615,737	2,305,000	2,584,888	(14,276)			5.000	2.200	FA	48,021		10/02/2018	08/01/2023	
46615S BA 5	JEA FL WTR & SWR REVENUE.....				1	1FE	2,320,233	114.863	2,245,572	1,955,000	2,277,810	(42,423)			5.000	2.340	AO	24,438	97,750	01/09/2018	01/01/2025	
469487 JU 7	JACKSONVILLE FL SPL REVENUE.....				1	1FE	2,896,450	114.332	2,858,300	2,500,000	2,799,172	(28,900)			5.000	3.400	AO	31,250	125,000	06/23/2015	10/01/2027	
480772 RH 7	JORDAN UT SCH DIST.....					1FE	2,999,910	117.539	3,008,998	2,560,000	2,964,088	(35,823)			5.000	2.350	JD	5,689	109,511	05/16/2018	06/15/2025	
484890 KN 7	KANSAS CITY MO ARPT REV.....					1FE	10,879,282	107.357	10,494,147	9,775,000	10,172,587	(140,192)			5.000	3.390	MS	162,917	488,750	07/24/2013	09/01/2021	
485424 PC 3	KANSAS ST DEPT OF TRANSPRTN HIGHWAY REV.....				1	1FE	1,151,016	110.687	1,117,939	1,010,000	1,127,165	(23,526)			5.000	2.350	MS	16,833	50,500	12/21/2017	09/01/2023	
48542A EQ 0	KANSAS ST DEV FIN AUTH HOSP.....				1	1FE	520,245	103.379	516,895	500,000	516,210	(4,035)			5.750	1.980	MN	3,674	14,375	10/12/2018	11/15/2038	
486063 VG 2	KATY TEX INDPT SCH D.....					1FE	2,732,930	115.940	2,759,372	2,380,000	2,728,846	(4,084)			5.000	2.410	FA	44,956		11/29/2018	02/15/2025	
490728 ZB 1	KENT STATE UNIV OHIO UNIV REVS.....				1	1FE	759,170	101.078	727,762	720,000	733,879	(10,002)			5.000	3.500	MN	6,000	36,000	05/25/2016	05/01/2020	
49118N ER 2	KENTUCKY ASSET / LIABILIT.....				1	1FE	3,073,491	113.683	3,069,441	2,700,000	2,949,834	(27,828)			5.000	3.600	MS	45,000	135,000	03/31/2014	09/01/2026	
49474F JY 7	KING CNTY WASH.....				1	1FE	6,717,584	116.071	6,262,030	5,395,000	6,308,733	(109,427)			5.000	2.500	JJ	134,875	269,750	01/13/2015	07/01/2026	
494782 KA 2	KING CNTY WA SCH DIST #1.....					1FE	5,949,476	114.478	5,952,856	5,200,000	5,800,235	(76,602)			5.000	3.130	JD	21,667	260,000	12/09/2016	12/01/2025	
495224 2G 1	KING CNTY WA SCH DIST #1 SEATTLE.....					1FE	357,222	116.161	354,291	305,000	351,200	(6,022)			5.000	2.250	JD	1,271	15,250	02/28/2018	12/01/2024	
514045 M6 7	LANCASTER CNTY PA HOSP AUTH.....					1FE	2,408,025	118.303	2,295,078	1,940,000	2,295,251	(42,071)			5.000	2.360	FA	36,644	97,000	03/18/2016	08/15/2026	

E10.7

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	For rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
523510	ES	0	LEE CNTY FL SOL WST SYS REVENUE.....			2FE	2,728,913	110.533	2,486,993	2,250,000	2,600,290	(56,727)			5.000	2.110	AO	28,125	112,500	08/25/2016	10/01/2024.	
523510	ET	8	LEE CNTY FL SOL WST SYS REVENUE.....			2FE	3,447,972	111.672	3,389,245	3,035,000	3,409,309	(38,663)			5.000	2.970	AO	33,722	151,750	03/16/2018.	10/01/2025.	
528828	4G	8	LEWISVILLE TX INDEP SCH DIST.....			1FE	2,371,140	112.835	2,256,700	2,000,000	2,299,037	(49,510)			5.000	2.160	FA	37,778	100,000	07/11/2017.	08/15/2024.	
544445	AK	5	LOS ANGELES CALIF DE.....			1FE	3,195,304	117.089	3,278,492	2,800,000	3,185,716	(9,588)			5.000	2.910	MN	17,889	70,000	10/16/2018.	05/15/2026.	
544495	ZQ	0	LOS ANGELES CALIF DEPT WT.....			1FE	5,039,064	114.548	4,696,468	4,100,000	4,548,469	(93,238)			5.000	2.410	JJ	102,500	205,000	06/06/2013.	07/01/2023.	
544646	4W	9	LOS ANGELES CA UNIF SCH DIST.....			1FE	2,697,787	119.477	2,622,520	2,195,000	2,637,709	(40,609)			5.000	2.590	JJ	109,750	109,750	06/29/2017.	07/01/2028.	
546398	B6	4	LOUISIANA PUB FACS AUTH R.....			1FE	2,043,107	101.483	2,105,772	2,075,000	2,072,962	3,922			5.000	5.200	JJ	51,875	103,750	07/31/2009.	07/01/2019.	
546589	RM	6	LOUISVILLE & JEFFERSON CNTY KY MET SWR.....			1FE	4,200,618	108.578	3,968,526	3,655,000	3,884,354	(47,830)			5.000	3.440	MN	23,351	182,750	08/24/2011.	05/15/2023.	
54714C	AF	4	LOVE FIELD TX ARPT MODERNIZATON CORP.....			1FE	1,162,580	111.782	1,117,820	1,000,000	1,100,164	(15,476)			5.000	2.770	MN	8,333	50,000	07/24/2015.	11/01/2023.	
54714C	AG	2	LOVE FIELD TX ARPT MODERNIZATON CORP.....			1FE	1,162,370	113.418	1,134,180	1,000,000	1,107,922	(16,710)			5.000	2.970	MN	8,333	50,000	07/24/2015.	11/01/2024.	
54714C	AH	0	LOVE FIELD TX ARPT MODERNIZATON CORP.....			1FE	1,165,050	114.720	1,147,200	1,000,000	1,116,116	(15,038)			5.000	3.100	MN	8,333	50,000	07/24/2015.	11/01/2025.	
54714F	AG	5	LOVE FIELD TX ARPT MODERNIZATON CORP.....			2FE	1,355,232	107.741	1,341,375	1,245,000	1,348,702	(6,530)			5.000	3.960	MN	10,375	62,250	03/21/2018.	11/01/2028.	
54811B	KV	2	LOWER COLO RIV AUTH.....			1FE	2,500,594	106.995	2,380,639	2,225,000	2,381,370	(63,820)			5.000	1.950	MN	14,215	111,250	03/20/2017.	05/15/2021.	
54811G	TM	2	LOWER COLORADO.....			1FE	5,758	104.133	5,207	5,000	5,284	(115)			5.000	2.510	MN	32	250	09/15/2014.	05/15/2021.	
54811G	UB	4	LOWER COLORADO.....			1FE	1,606,344	104.008	1,450,912	1,395,000	1,474,357	(32,077)			5.000	2.510	MN	8,913	69,750	09/15/2014.	05/15/2021.	
56035D	AL	6	MAIN STREET NATURAL GAS INC GA GAS REV.....			1FE	5,000,000	98.902	4,945,100	5,000,000	5,000,000				2.620	2.620	MON	10,917	85,552	01/29/2018.	04/01/2048.	
56036Y	DK	8	MAIN STREET NATURAL GAS INC GA GAS REV.....			1FE	6,828,205	121.370	6,493,295	5,350,000	6,549,707	(105,974)			5.500	2.840	MS	86,640	294,250	04/19/2016.	09/15/2028.	
56678P	AQ	0	MARICOPA CNTY AZ.....			1FE	546,000	111.593	552,385	495,000	546,000				5.000	3.720	MS			12/06/2018.	09/01/2037.	
574204	L5	0	MARYLAND ST DEPT OF TRANPRNCONSOL.....			1FE	4,443,120	118.214	4,521,686	3,825,000	4,423,196	(19,924)			5.000	2.470	AO	46,750		09/24/2018.	10/01/2025.	
57422J	AA	6	MARYLAND ST ECON DEV CORP PRIV ACT REV.....			2FE	1,363,470	105.499	1,239,613	1,175,000	1,278,094	(34,094)			5.000	1.890	MS	14,851	58,750	06/14/2016.	03/31/2024.	
575579	GG	6	MASSACHUSETTS BAY TRANSN.....			1FE	6,225,512	105.492	5,227,129	4,955,000	5,191,213	(153,128)			5.500	2.250	JJ	136,263	272,525	10/03/2011.	07/01/2020.	
575579	HB	6	MASSACHUSETTS BAY TRANSN.....			1FE	3,339,814	115.593	3,352,197	2,900,000	3,336,312	(3,502)			5.000	2.090	JJ	72,500		12/12/2018.	07/01/2024.	
57563C	DE	9	MASSACHUSETTS ST TRANSPRTN MET HIGHWAY.....			1FE	2,148,528	118.559	2,157,774	1,820,000	2,123,137	(25,391)			5.000	2.400	JJ	45,500	12,892	05/08/2018.	01/01/2026.	
57563R	KT	5	MASSACHUSETTS EDL FING AU.....			1FE	11,632,041	106.384	11,510,749	10,820,000	11,100,878	(104,974)			5.000	3.900	JJ	270,500	541,000	06/21/2013.	07/01/2021.	
57563R	PB	9	MASSACHUSETTS ST EDUCNTL FINGAUTH.....			1FE	2,301,780	111.671	2,233,420	2,000,000	2,240,109	(40,055)			5.000	2.640	JJ	50,000	105,000	06/02/2017.	07/01/2024.	
57583P	GW	3	MA ST FEDERAL HIGHWAY.....			1FE	3,165,225	117.210	2,930,250	2,500,000	3,003,962	(73,285)			5.000	1.690	JD	5,556	125,000	10/05/2016.	06/15/2026.	
57584X	DM	0	MASSACHUSETTS ST DEV FIN AGY REVENUE.....			2FE	1,439,125	108.700	1,358,750	1,250,000	1,351,002	(27,237)			5.000	2.570	JJ	31,250	62,500	08/21/2015.	07/01/2022.	
57584X	DN	8	MASSACHUSETTS ST DEV FIN AGY REVENUE.....			2FE	1,023,706	110.655	979,297	885,000	968,307	(17,158)			5.000	2.760	JJ	22,125	44,250	08/21/2015.	07/01/2023.	
575896	KL	8	MASSACHUWETTS ST PORT AUTH.....			1FE	1,712,130	110.469	1,546,566	1,400,000	1,539,196	(28,762)			5.000	2.640	JJ	35,000	70,000	07/11/2012.	07/01/2023.	
575896	SC	0	MASSACHUSETTS ST PORT AUTH.....			1FE	2,250,882	118.354	2,183,631	1,845,000	2,197,748	(36,830)			5.000	2.490	JJ	46,125	87,638	07/13/2017.	07/01/2027.	
576000	PN	7	MASSACHUSETTS ST SCH BLDG.....			1FE	2,403,820	112.884	2,257,680	2,000,000	2,191,881	(40,863)			5.000	2.660	MN	12,778	100,000	06/13/2013.	05/15/2023.	
57604P	PL	2	MASSACHUSETTS ST WTR POLL.....			1FE	2,159,962	111.754	2,056,274	1,840,000	2,048,665	(55,689)			5.250	1.950	FA	40,250	96,600	01/03/2017.	08/01/2022.	
591745	4F	8	MET ATLANTA GA RAPID TRANSIT AUTH.....			1FE	4,418,240	109.920	4,396,800	4,000,000	4,388,407	(29,833)			4.000	2.120	JJ	75,556		07/16/2018.	07/01/2024.	
591852	A8	1	METROPOLITAN COUNCIL.....			1FE	1,472,780	116.801	1,465,853	1,255,000	1,458,944	(13,836)			5.000	2.170	MS	20,917	31,375	07/18/2018.	03/01/2025.	
59259N	3L	5	MET TRANSPRTN AUTH NY DEDICATED TAX FUND.....			1FE	2,630,882	112.279	2,593,645	2,310,000	2,625,786	(5,096)			5.000	4.160	MN	14,758	115,500	02/13/2018.	11/15/2046.	
59259N	4H	3	METROPOLITAN TRANSN.....			1FE	2,268,347	115.816	2,264,203	1,955,000	2,261,172	(7,175)			5.000	3.550	MN	12,490	48,875	07/27/2018.	11/15/2032.	
59259N	8Q	9	MET TRANSPRTN AUTH NY DEDICATED TAX.....			1FE	580,000	100.000	580,000	580,000	580,000				1.590	1.590	MON	769	4,845	05/25/2018.	11/01/2031.	
59259N	X5	7	METROPOLITAN TRANSN AUTH.....			1FE	12,681,077	113.794	12,665,272	11,130,000	12,013,784	(133,419)			5.000	3.490	MN	71,108	556,500	08/07/2013.	11/15/2024.	
59261A	HP	5	METROPOLITAN TRANSN.....			1FE	2,973,124	110.779	2,902,410	2,620,000	2,971,438	(1,686)			5.250	4.500	MN	17,576	68,775	06/21/2018.	11/15/2056.	
59261A	NA	1	MET TRANSPRTN AUTH NY REVENUE.....			1FE	2,200,048	110.088	2,141,212	1,945,000	2,157,505	(42,543)			5.000	2.050	MN	12,426	97,250	03/06/2018.	11/15/2022.	
592646	4Y	6	METROPOLITAN WASH D C ARP.....			1FE	3,467,129	104.780	3,159,117	3,015,000	3,132,639	(64,815)			5.000	2.700	AO	37,688	150,750	06/28/2013.	10/01/2020.	

E10.8

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	For ei gn	Bond CHAR	NAIC Designation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
592647	EE	7	MET WASHINGTON DC ARPTS AUTH ARPT SYS RE			1FE	3,372,820	116.955	3,216,263	2,750,000	3,300,622	(48,880)			5.000	2.650	AO	34,375	137,500	06/07/2017	10/01/2028	
592647	EV	9	METROPOLITAN WASH D			1FE	2,388,908	109.857	2,361,926	2,150,000	2,362,122	(26,786)			5.000	2.240	AO	26,875	26,278	06/01/2018	10/01/2022	
59333M	R7	2	MIAMI-DADE CNTY FL SCH BRD			1FE	11,470,200	113.604	11,360,400	10,000,000	11,057,932	(125,274)			5.000	3.360	MN	83,333	500,000	06/26/2015	05/01/2026	
59335K	AH	0	MIAMI-DADE CNTY FLA SEAPO			2FE	4,561,550	113.387	4,722,569	4,165,000	4,373,966	(38,854)			5.500	4.320	AO	57,269	229,075	09/11/2013	10/01/2024	
59335K	AJ	6	MIAMI-DADE CNTY FLA SEAPO			2FE	5,873,071	112.909	6,159,186	5,455,000	5,676,438	(40,913)			5.500	4.540	AO	75,006	300,025	09/11/2013	10/01/2025	
59335K	AT	4	MIAMI-DADE CNTY FLA SEAPO			2FE	1,045,190	113.881	1,138,810	1,000,000	1,024,418	(4,400)			6.000	5.410	AO	15,000	60,000	09/11/2013	10/01/2038	
59335K	AU	1	MIAMI-DADE CNTY FLA SEAPO			2FE	988,540	110.741	1,107,410	1,000,000	989,718	245			5.500	5.580	AO	13,750	55,000	09/11/2013	10/01/2042	
59447P	5K	3	MICHIGAN FIN AUTH RE			1FE	1,628,942	113.389	1,587,446	1,400,000	1,557,753	(18,509)			5.000	3.270	JD	5,833	70,000	12/11/2014	06/01/2026	
59447P	6B	2	MICHIGAN ST FIN AUTH REVENUE			1FE	608,691	109.835	604,093	550,000	600,594	(8,097)			5.000	2.310	FA	11,458	13,750	05/22/2018	08/01/2022	
59447P	6E	6	MICHIGAN ST FIN AUTH REVENUE			1FE	2,004,178	113.888	1,958,874	1,720,000	1,972,017	(32,162)			5.000	2.560	FA	35,833	86,000	01/23/2018	08/01/2025	
59447P	6U	0	MICHIGAN ST FIN AUTH REVENUE			1FE	6,981,660	106.528	6,391,680	6,000,000	6,388,319	(160,647)			5.000	2.140	MN	50,000	300,000	02/12/2015	05/01/2021	
59447P	7L	9	MICHIGAN ST FIN AUTH REVENUE			1FE	3,365,325	118.057	3,352,819	2,840,000	3,311,623	(31,964)			5.500	3.110	JD	13,017	115,363	10/11/2018	12/01/2026	
59447P	KR	1	MICHIGAN STATE			1FE	2,937,150	105.557	2,638,925	2,500,000	2,620,846	(67,060)			5.000	2.160	AO	31,250	125,000	01/06/2014	10/01/2020	
59447P	LD	1	MCHIGAN ST FIN AUTH REVENUE			1FE	1,212,142	102.465	1,086,129	1,060,000	1,078,531	(21,687)			5.000	2.860	MN	8,833	53,000	04/18/2012	11/01/2019	
59447P	NG	2	MICHIGAN ST FIN AUTH REVENUE			1FE	8,159,374	100.000	6,935,000	6,935,000	7,305,653	(141,264)			5.000	2.770	JJ	173,375	346,750	06/13/2012	07/01/2021	
59447P	P3	9	MICHIGAN FIN AUTH RE			1FE	3,702,237	108.535	3,581,655	3,300,000	3,507,647	(50,102)			5.000	3.240	MN	27,500	165,000	11/21/2014	11/01/2022	
59447P	QH	7	MICHIGAN ST FIN AUTH REVENUE			1FE	299,276	101.803	274,868	270,000	273,796	(4,260)			4.000	2.360	MN	1,380	10,800	08/15/2012	11/15/2019	
59447T	MA	8	MICHIGAN STATE			1FE	4,400,525	115.545	4,413,819	3,820,000	4,359,954	(40,571)			5.000	2.730	MN	24,406	95,500	06/01/2018	11/15/2025	
59447T	PH	0	MICHIGAN ST FIN AUTH REVENUE			1FE	1,183,530	113.706	1,137,060	1,000,000	1,133,324	(26,471)			5.000	2.040	AO	12,500	50,000	01/30/2017	10/01/2023	
59447T	QG	1	MICHIGAN ST FIN AUTH REVENUE			1FE	1,831,290	118.454	1,776,810	1,500,000	1,804,060	(26,499)			5.000	2.660	JD	6,250	70,833	12/08/2017	12/01/2028	
59465H	VK	9	MICHIGAN ST HOSP FIN AUTH			5FE	5,379,900	107.395	5,369,750	5,000,000	5,375,632	(4,268)			4.000	3.580	MN	25,556	91,667	05/25/2018	11/15/2047	
603790	LL	8	MINNEAPOLIS MN SPL SCH DIST #10 001			1FE	1,809,360	111.898	1,762,394	1,575,000	1,762,581	(43,753)			5.000	1.950	FA	32,813	51,406	11/29/2017	02/01/2023	
60416H	J6	2	MINNESOTA ST HGR REDU FACS AUTH REVENUE			1FE	692,958	105.751	634,506	600,000	634,018	(17,250)			5.000	1.970	JD	2,500	30,000	06/19/2015	12/01/2020	
606092	FW	9	MISSOURI JT MUN ELEC			1FE	2,968,500	110.894	2,772,350	2,500,000	2,739,396	(56,264)			5.000	2.470	JJ	62,500	125,000	09/24/2014	01/01/2023	
606092	FY	5	MISSOURI JT MUN ELEC			1FE	1,420,944	112.973	1,355,676	1,200,000	1,337,344	(20,666)			5.000	2.900	JJ	30,000	60,000	09/24/2014	01/01/2025	
606092	HW	7	MISSOURI JT MUN ELEC			1FE	9,116,066	115.620	8,937,426	7,730,000	8,705,243	(115,370)			5.000	3.080	JD	32,208	386,500	03/13/2015	06/01/2026	
60636S	EG	5	MISSOURI ST DEV FIN			1FE	2,631,943	110.996	2,541,808	2,290,000	2,505,535	(36,016)			5.000	3.090	JD	9,542	114,500	05/01/2015	06/01/2024	
60636S	EH	3	MISSOURI ST DEV FIN BRD INFRASTRUCTRE			1FE	2,533,660	110.775	2,420,434	2,185,000	2,417,629	(32,232)			5.000	3.150	JD	9,104	109,250	02/25/2015	06/01/2025	
60636S	EJ	9	MISSOURI ST DEV FIN BRD INFRASTRUCTRE			1FE	3,232,312	110.642	3,120,104	2,820,000	3,110,658	(33,900)			5.000	3.410	JD	11,750	141,000	02/25/2015	06/01/2026	
60637A	GJ	5	MISSOURI ST HEALTH & EDL			1FE	1,149,890	113.389	1,133,890	1,000,000	1,093,707	(12,882)			5.000	3.360	JD	4,167	50,000	04/24/2014	06/01/2025	
60637A	HK	1	MISSOURI ST HEALTH &			1FE	2,251,204	115.408	2,152,359	1,865,000	2,128,624	(34,432)			5.000	2.730	MN	11,915	93,250	04/09/2015	11/15/2025	
60637A	HL	9	MISSOURI ST HEALTH &			1FE	4,527,493	114.865	4,370,613	3,805,000	4,323,632	(57,501)			5.000	3.030	MN	24,310	190,250	04/09/2015	11/15/2026	
60637A	KR	2	MISSOURI ST HLTH & EDUCTNL FAC REV			1FE	6,224,200	115.052	5,752,600	5,000,000	5,929,171	(114,649)			5.000	2.250	MN	31,944	250,000	05/06/2016	11/15/2027	
60637A	LL	4	MISSOURI ST HLTH & EDUCTNL FAC REV			1FE	2,515,160	116.284	2,325,680	2,000,000	2,404,726	(50,405)			5.000	2.030	MN	12,778	100,000	09/21/2016	05/15/2026	
60637A	MX	7	MISSOURI ST HLTH & EDUCTNL FAC REV			1FE	3,960,915	115.106	4,028,710	3,500,000	3,951,373	(9,542)			5.000	2.790	JD	25,764		10/26/2018	06/01/2025	
607763	BV	0	MODESTO CALIF IRR DIST EL			1FE	3,060,366	105.031	2,862,095	2,725,000	2,788,612	(40,660)			5.000	3.390	JJ	68,125	136,250	07/22/2011	07/01/2020	
611530	AW	6	MONROEVILLE PA FIN AUTH UPMC REV			1FE	1,559,545	106.206	1,380,678	1,300,000	1,369,485	(31,550)			5.000	2.400	FA	24,556	65,000	07/20/2012	02/15/2021	
611530	AX	4	MONROEVILLE PA FILN AUTH UPMC REV			1FE	1,236,437	108.892	1,116,143	1,025,000	1,099,870	(22,758)			5.000	2.550	FA	19,361	51,250	07/20/2012	02/15/2022	
626207	J8	8	MUNICIPAL ELEC AUTH GA			1FE	2,389,220	110.667	2,213,340	2,000,000	2,294,490	(32,234)			5.000	2.920	JJ	50,000	100,000	12/10/2015	01/01/2027	
626207	Q4	9	MUNICIPAL ELEC AUTH			1FE	3,123,825	112.335	2,808,375	2,500,000	3,000,501	(49,009)			5.000	2.500	JJ	62,500	125,000	05/19/2016	01/01/2028	
63968A	ZQ	1	NEBRASKA PUB PWR DIS			1FE	1,608,009	114.496	1,488,448	1,300,000	1,507,153	(26,756)			5.000	2.500	JJ	32,500	65,000	01/22/2015	01/01/2026	

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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	For ei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
644804	EY	8	NEW HANOVER CNTY NC HOSP REVENUE.....			1FE	1,533,713	117.804	1,472,550	1,250,000	1,496,299		(24,915)		5.000	2.480	AO	15,625	62,500	06/13/2017	10/01/2027	
645424	AJ	1	NEW HOPE CULTURAL EDU FACT FIN CORP TX.....			1FE	1,799,250	118.164	1,772,460	1,500,000	1,774,466		(24,579)		5.000	2.810	FA	28,333	47,292	12/14/2017	08/15/2028	
64577B	KT	0	NEW JERSEY ECONOMIC DEV AUTH.....			2FE	8,531,504	110.291	9,054,891	8,210,000	8,447,740		(26,259)		5.000	4.530	JD	18,244	410,500	08/26/2015	06/15/2026	
645780	FC	6	NEW JERSEY ECONOMIC DEV A.....			1FE	2,000,000	103.496	2,069,920	2,000,000	2,000,000				5.100	5.100	JD	8,500	102,000	06/30/2010	06/01/2023	
645791	Y9	9	NJ ENVRNMNTL INFRASTRUCTURE TRUST.....			1FE	2,634,730	110.986	2,635,918	2,375,000	2,616,789		(17,941)		5.000	2.100	MS	39,583		09/19/2018	09/01/2022	
645918	T9	4	NEW JERSEY ECONOMIC DEV AUTH.....			2FE	3,021,233	107.400	3,141,450	2,925,000	2,995,375		(8,121)		5.000	4.600	MS	48,750	146,250	08/18/2015	03/01/2026	
646066	NY	2	NJ ST EDUCNTL FACS AUTH REVENUE.....			1FE	2,377,326	114.965	2,414,265	2,100,000	2,362,176		(15,150)		5.000	2.880	JJ	52,500		07/31/2018	07/01/2026	
646080	TQ	4	NEW JERSEY ST HGR EDU ASSISTANCE AUTH.....			1FE	4,526,956	110.559	4,516,335	4,085,000	4,483,061		(43,895)		5.000	2.860	JD	17,021	102,692	05/09/2018	12/01/2023	
646136	3E	9	NEW JERSEY ST TRANSN.....			2FE	1,075,049	110.887	1,070,060	965,000	1,067,535		(7,514)		5.000	2.880	JD	2,144	18,764	07/18/2018	06/15/2024	
646136	3W	9	NEW JERSEY ST TRANSN.....			2FE	1,387,121	111.267	1,401,964	1,260,000	1,383,891		(3,231)		5.000	3.390	JD	12,950		10/04/2018	12/15/2025	
646136	E6	4	NEW JERSEY ST TRANSN TR.....			2FE	1,821,328	101.245	1,619,920	1,600,000	1,614,798		(31,822)		5.000	2.940	JD	3,556	80,000	11/29/2011	06/15/2019	
64711R	LK	0	NEW MEXICO ST FIN AUTH REVENIUE.....			1FE	1,163,640	112.757	1,127,570	1,000,000	1,133,201		(28,409)		5.000	1.870	JD	2,222	50,000	12/04/2017	03/01/2023	
64971W	SC	5	NEW YORK N Y CITY TRANSIT.....			1FE	5,927,950	112.022	5,601,100	5,000,000	5,492,694		(84,030)		5.000	2.980	MN	41,667	250,000	06/13/2013	05/01/2024	
64972C	4F	7	NEW YORK CITY HSG DEV CORP.....			1FE	1,372,576	100.659	1,373,995	1,365,000	1,372,171		(405)		2.800	2.720	MN	6,370	13,802	07/17/2018	05/01/2026	
64972G	PT	5	NEW YORK CITY NY MUNI WTR FIN AUTH.....			1FE	2,602,173	112.760	2,503,272	2,220,000	2,594,988		(6,566)		5.000	4.010	JD	12,311	115,933	11/15/2017	06/15/2048	
64985H	TZ	0	NEW YORK ST ENVRNMNTL FACS CORP.....			1FE	1,137,757	112.800	1,060,320	940,000	1,053,988		(25,746)		5.000	1.980	MS	13,833	47,000	09/02/2015	03/15/2023	
64985Y	DS	6	NEW YORK ST ENVIRONMENTAL.....			1FE	4,174,120	106.462	4,258,480	4,000,000	4,035,432		(16,899)		5.250	4.770	JD	9,339	210,000	12/01/2008	12/15/2020	
649902	AY	9	NEW YORK ST DORM AUT.....			1FE	4,562,544	125.076	4,590,289	3,670,000	4,529,482		(33,062)		5.500	2.620	MS	59,434	100,925	08/06/2018	03/15/2028	
64990A	DP	7	NEW YORK ST DORM AUTH ST PERSONAL INCOME.....			1FE	2,120,930	112.454	1,967,945	1,750,000	1,965,232		(48,664)		5.000	1.940	MS	25,764	87,500	09/22/2015	03/15/2023	
64990A	JQ	9	NEW YORK ST DORM AUTH SALES TAX REVENUE.....			1FE	3,858,047	118.694	3,869,424	3,260,000	3,826,982		(31,065)		5.000	2.360	MS	47,994	25,356	07/24/2018	03/15/2026	
64990E	LR	6	NEW YORK ST DORM AUTH ST PERSONAL INCOME.....			1FE	10,815	100.430	10,043	10,000	10,268		(119)		5.250	3.910	FA	198	525	01/16/2014	02/15/2021	
64990E	MP	9	NEW YORK ST DORM AUTH ST.....			1FE	6,016,500	114.415	5,720,750	5,000,000	5,626,318		(92,686)		5.000	2.760	FA	94,444	250,000	07/30/2014	02/15/2025	
64990E	MQ	7	NEW YORK ST DORM AUTH ST.....			1FE	5,941,150	113.789	5,689,450	5,000,000	5,619,953		(76,839)		5.000	3.040	FA	94,444	250,000	08/05/2014	02/15/2026	
64990E	RW	9	NEW YORK ST DORM AUTH ST PERSONAL INCOME.....			1FE	5,363	100.430	5,022	5,000	5,133		(59)		5.250	3.920	FA	99	263	11/10/2014	02/15/2021	
64990E	WY	9	NEW YORK ST DORM AUTH ST PERSONAL INCOME.....			1FE	26,781	100.430	25,108	25,000	25,674		(299)		5.250	3.910	FA	496	1,313	01/28/2015	02/15/2021	
64990F	CN	2	NEW YORK NY CITY MUN WTR FIN.....			1FE	469,254	100.424	451,908	450,000	461,981		(5,314)		5.250	3.920	FA	8,925	23,625	08/15/2017	02/15/2021	
650035	D9	6	NEW YORK ST URBAN DEV COR.....			1FE	7,091,747	109.774	6,558,997	5,975,000	6,448,710		(140,618)		5.000	2.410	MS	87,965	298,750	02/19/2015	03/15/2022	
650116	AG	1	NEW YORK ST TRNSPRTN DEV CORPSPL FAC REV.....			2FE	602,864	109.169	562,220	515,000	566,807		(12,213)		5.000	2.350	JJ	12,875	25,750	12/15/2015	01/01/2023	
658207	TF	2	NORTH CAROLINA ST HSG FIN AGYHIOMEOWNER.....			1FE	1,630,000	98.908	1,612,200	1,630,000	1,630,000				2.000	2.000	JJ	34,773	16,300	05/17/2017	01/01/2022	
65829Q	CT	9	NORTH CAROLINA ST LTD OBLIG.....			1FE	2,710,492	115.087	2,698,790	2,345,000	2,668,614		(41,877)		5.000	2.240	MN	19,542	117,250	04/03/2018	05/01/2024	
65829Q	CU	6	NORTH CAROLINA ST LTD OBLIG.....			1FE	3,114,653	117.226	3,024,431	2,580,000	3,043,269		(68,014)		5.000	1.970	MN	21,500	129,000	12/13/2017	05/01/2025	
65829Q	CY	8	NORTH CAROLINA ST LTD OBLIG.....			1FE	1,418,841	119.350	1,450,103	1,215,000	1,414,645		(4,196)		5.000	3.120	MN	10,125	30,375	09/26/2018	05/01/2029	
65830R	BB	4	NORTH CAROLINA ST TURNPIKE AUTH.....			1FE	783,176	112.269	763,429	680,000	758,042		(14,460)		5.000	2.540	JJ	17,000	34,000	03/23/2017	01/01/2024	
65854R	AW	0	N CENTRL TX HLTH FAC DEVCORP HOSP REV.....			1FE	2,771,055	110.488	2,557,797	2,315,000	2,492,888		(46,092)		5.000	2.750	FA	43,728	115,750	11/12/2015	08/15/2022	
661253	BY	9	NORTH NATOMAS CMNTY FACS.....			2FE	2,297,873	110.128	2,378,765	2,160,000	2,221,850		(15,318)		5.000	4.140	MS	36,000		07/12/2013	09/01/2022	
66285W	NC	6	NORTH TEX TWY AUTH R.....			1FE	2,666,377	114.797	2,565,713	2,235,000	2,515,240		(42,446)		5.000	2.720	JJ	55,875	111,750	04/09/2015	01/01/2025	
66285W	VV	4	NORTH TEX TWY AUTH R.....			1FE	2,882,250	110.248	2,756,200	2,500,000	2,824,745		(49,320)		5.000	2.640	JJ	62,500	83,333	10/13/2017	01/01/2025	
677521	LY	0	OHIO STATE GO REF BDS.....			1FE	2,863,809	108.256	2,879,610	2,660,000	2,853,060		(10,750)		5.000	2.220	MS	39,161		11/05/2018	09/15/2021	
677524	BN	9	OHIO ST ADULT CORRECTIONAL CAPITAL.....			1FE	1,237,810	119.264	1,192,640	1,000,000	1,215,606		(19,331)		5.000	2.490	AO	12,500	45,000	10/18/2017	10/01/2028	
677524	BP	4	OHIO ST ADULT CORRECTIONAL CAPITAL.....			1FE	1,230,840	118.574	1,185,740	1,000,000	1,211,587		(16,762)		5.000	2.710	AO	12,500	45,000	10/18/2017	10/01/2029	

E10.10

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	For rei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
677561	KE	1	OHIO ST HOSP REV.....			1FE	1,670,662	119.759	1,676,626	1,400,000	1,655,746	(14,916)			5.000	2.700	JJ	35,000	35,000	05/24/2018.	01/01/2028.	
67760H	JM	4	OHIO ST TPK COMMN TPK REV.....			1FE	2,445,960	110.877	2,439,294	2,200,000	2,331,793	(22,966)			5.000	3.700	FA	41,556	110,000	07/31/2013.	02/15/2024.	
68607D	RZ	0	OREGON ST DEPT OF TRANSPRTN HIGHWAY USER.....			1FE	2,388,281	108.841	2,367,292	2,175,000	2,366,385	(21,895)			5.000	1.840	MN	13,896	54,375	08/28/2018.	11/15/2021.	
68609B	P8	4	OREGON ST FOR ISSU.....			1FE	2,491,030	114.537	2,571,356	2,245,000	2,490,215	(815)			5.000	4.260	FA	46,771		11/06/2018.	08/01/2042.	
68609B	V7	9	OREGON ST FOR ISSU.....			1FE	687,756	113.341	680,046	600,000	680,417	(7,339)			5.000	1.930	FA	12,500	15,000	07/19/2018.	08/01/2023.	
686507	DS	0	ORLANDO FL UTILITIES COMSSSION REVENUE.....			1FE	2,313,480	108.998	2,179,960	2,000,000	2,181,470	(63,752)			5.250	1.850	AO	23,333	105,000	11/22/2016.	10/01/2021.	
696560	KB	6	PALM BEACH CNTY FLA.....			1FE	2,804,670	116.187	2,614,208	2,250,000	2,637,788	(44,748)			5.000	2.530	AO	28,125	112,500	01/15/2015.	10/01/2026.	
708692	BJ	6	PENNSYLVANIA ST ECON DEV FINGAUTH REV.....			1FE	575,000	98.597	566,933	575,000	575,000				1.700	1.700	FA	4,073	9,341	08/11/2017.	08/01/2037.	
70869P	JA	6	PENNSYLVANIA ST ECON DEV AUTH REV.....			2FE	2,874,670	101.224	2,571,090	2,540,000	2,580,165	(79,709)			5.000	1.790	JD	63,853	127,000	02/25/2015.	06/30/2019.	
70869P	LH	8	PENNSYLVANIA ST ECON DEV AUTH REV.....			1FE	3,785,243	116.570	3,526,243	3,025,000	3,626,967	(71,010)			5.000	2.180	MS	44,535	151,250	09/21/2016.	03/15/2027.	
709223	U3	3	PENNSYLVANIA ST TURNPIKE COMM TURNPIKE.....			1FE	1,515,250	108.975	1,498,406	1,375,000	1,489,292	(25,958)			5.000	2.040	JD	5,729	68,750	04/20/2018.	12/01/2032.	
709224	PB	9	PENNSYLVANIA ST TURNPIKE COMM TURNPIKE.....			1FE	3,603,180	112.845	3,385,350	3,000,000	3,463,085	(55,712)			5.000	2.690	JD	12,500	150,000	05/25/2016.	06/01/2028.	
709224	QF	9	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE.....			1FE	3,129,108	109.237	2,998,556	2,745,000	3,116,781	(9,656)			5.000	4.080	JD	11,438	137,250	09/13/2017.	12/01/2041.	
709224	RS	0	PENNSYLVANIA ST TPK COMMN.....			1FE	7,920,733	115.282	7,337,699	6,365,000	7,612,229	(142,216)			5.000	2.280	JD	26,521	318,250	09/23/2016.	12/01/2027.	
709224	XK	0	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE.....			1FE	2,651,113	111.849	2,544,565	2,275,000	2,632,400	(15,568)			5.000	3.710	JD	9,479	113,750	10/19/2017.	06/01/2035.	
717146	SK	1	PHARR-SAN JUAN-ALAMO INDP SCH DIST.....			1FE	1,059,480	113.845	1,024,605	900,000	1,033,163	(24,696)			5.000	1.930	FA	18,750	45,000	12/05/2017.	02/01/2024.	
717813	VG	1	PHILADELPHIA PA.....			1FE	2,260,000	111.574	2,231,480	2,000,000	2,232,674	(27,326)			5.000	2.310	FA	41,667	50,000	06/04/2018.	08/01/2023.	
717817	QL	7	PHILADELPHIA PA ARPT REVENUE.....			1FE	4,418,469	106.568	4,316,004	4,050,000	4,371,854	(46,615)			5.000	3.390	JD	9,000	202,500	02/09/2018.	06/15/2024.	
717817	TW	0	PHILADELPHIA PA ARPT REVENUE.....			1FE	2,561,152	112.979	2,485,538	2,200,000	2,507,638	(51,928)			5.000	2.280	JJ	55,000	58,361	12/15/2017.	07/01/2024.	
717817	UA	6	PHILADELPHIA PA ARPT REVENUE.....			1FE	2,950,938	115.548	2,871,368	2,485,000	2,911,332	(38,423)			5.000	2.910	JJ	62,125	65,922	12/15/2017.	07/01/2028.	
71783M	AN	5	PHILADELPHIA PA GAS WKS REVENUE.....			1FE	1,639,238	115.434	1,558,359	1,350,000	1,607,449	(23,220)			5.000	2.720	FA	28,125	64,687	08/09/2017.	08/01/2028.	
717883	TC	6	PHILADELPHIA PA SSCH DIST.....			1FE	11,529,600	114.256	11,425,600	10,000,000	11,235,958	(140,349)			5.000	3.170	MS	166,667	500,000	10/20/2016.	09/01/2027.	
71883P	JQ	1	PHOENIX ARIZ CIVIC IMPT C.....			1FE	2,936,003	114.751	2,851,562	2,485,000	2,764,989	(38,357)			5.000	3.070	JJ	62,125	124,250	03/19/2014.	07/01/2025.	
720175	VX	3	PIEDMONT MUN PWR AGY S C.....			1FE	5,385,000	103.049	5,152,450	5,000,000	5,050,812	(48,861)			5.000	3.950	JJ	125,000	250,000	03/14/2011.	01/01/2020.	
727199	YB	1	PLANO TEX INDP SCH.....			1FE	548,925	111.797	553,395	495,000	546,648	(2,277)			5.000	2.330	FA	9,350		10/18/2018.	02/15/2023.	
73358W	LV	4	PORT AUTH N Y & N J.....			1FE	2,205,357	104.507	2,011,760	1,925,000	1,991,287	(41,638)			5.000	2.700	JJ	44,382	96,250	07/15/2013.	07/15/2020.	
73358W	TJ	3	PORT AUTH N Y & N J.....			1FE	5,906,900	104.858	5,242,900	5,000,000	5,260,619	(152,702)			5.000	1.810	MS	83,333	250,000	08/15/2014.	09/01/2020.	
73358W	XW	9	PORT AUTH OF NEW YORK & NEW JERSEY NY.....			1FE	3,495,863	107.995	3,212,851	2,975,000	3,225,139	(86,560)			5.000	1.890	AO	31,403	148,750	10/19/2015.	10/15/2021.	
735240	K6	9	PORT OF PORTLAND OR ARPT REVENUE.....			1FE	859,480	104.320	834,560	800,000	836,976	(22,504)			5.000	1.860	JJ	20,000	20,000	01/22/2018.	07/01/2020.	
735389	QJ	0	PORT SEATTLE WASH REV.....			1FE	3,054,512	107.599	2,856,753	2,655,000	2,804,889	(53,450)			5.000	2.780	MS	44,250	132,750	02/21/2014.	09/01/2021.	
735389	VD	7	PORT OF SEATTLE WA REVENUE.....			1FE	1,985,926	106.509	1,821,304	1,710,000	1,820,828	(49,628)			5.000	1.930	MS	28,500	85,500	07/22/2015.	03/01/2021.	
735389	WE	4	PORT OF SEATTLE WA REVENUE.....			1FE	4,825,315	113.239	4,846,629	4,280,000	4,672,615	(46,714)			5.000	3.550	AO	53,500	214,000	07/22/2015.	04/01/2026.	
736740	QF	1	PORTLAND ORE REV.....			1FE	1,692,176	117.397	1,678,777	1,430,000	1,632,019	(29,470)			5.000	2.540	AO	17,875	71,500	12/02/2016.	04/01/2025.	
736754	LP	5	PORTLAND ORE WTR SYS REV.....			1FE	7,926,797	112.190	7,090,408	6,320,000	7,184,664	(138,490)			5.000	2.430	AO	79,000	316,000	04/24/2013.	10/01/2024.	
74440D	AQ	7	KENTUCKY ST PUBLIC ENERGY AUTH GAS SPLY.....			1FE	1,094,120	105.462	1,054,620	1,000,000	1,080,937	(13,183)			4.000	2.350	AO	10,000	26,667	01/19/2018.	04/01/2024.	
74440D	AR	5	KENTUCKY ST PUBLIC ENERGY AUTH GAS SPLY.....			1FE	10,881,300	104.618	10,461,800	10,000,000	10,758,158	(123,142)			4.000	2.450	AO	100,000	266,667	01/19/2018.	04/01/2048.	
74444Y	AK	0	PUBLIC FIN AUTH WI LEASE DEV REVENUE.....			1FE	4,151,521	116.082	3,888,747	3,350,000	3,960,208	(66,515)			5.000	2.510	MS	55,833	167,500	01/08/2016.	03/01/2027.	
745190	ZP	6	PUERTO RICO HIGHWAY & TRANSPRTN REVENUE.....			2FE	1,052,980	103.567	1,035,670	1,000,000	1,047,370	(2,452)			5.250	4.770	JJ	26,250	52,500	08/09/2016.	07/01/2032.	
75076P	AJ	4	RAILSPLITTER TOB SETTLEME.....			1FE	1,444,055	107.000	1,572,900	1,470,000	1,462,611	2,782			5.375	5.600	JD	6,584	79,013	12/17/2010.	06/01/2021.	
752147	HA	9	RANCHO SANTIAGO CALIF CMN.....			1FE	3,605,344	114.629	3,496,185	3,050,000	3,354,936	(48,574)			5.000	3.060	MS	50,833	152,500	06/19/2013.	09/01/2024.	
762197	KD	2	RHODE ISLAND ST HLTH & IUCTL REV.....			1FE	6,963,110	111.024	6,106,320	5,500,000	6,070,177	(148,267)			5.000	2.050	MS	91,667	275,000	08/15/2012.	09/01/2022.	

E10.11

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	For rei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
763665	ZL	3				1FE	1,438,788	109.529	1,423,877	1,300,000	1,414,892		(23,896)		5.000	2.100	MS	21,667	32,500	04/20/2018	03/01/2022	
763682	F7	1				1FE	1,953,438	110.084	1,926,470	1,750,000	1,917,849		(35,589)		5.000	2.010	MN	14,583	87,500	04/04/2018	05/01/2022	
764791	AV	1			1	1FE	2,178,011	112.180	2,080,939	1,855,000	2,075,408		(27,790)		5.000	3.090	JJ	46,375	92,750	02/11/2015	01/01/2026	
76541V	RS	8				1FE	3,315,375	115.470	3,365,951	2,915,000	3,301,025		(14,350)		5.000	2.430	JJ	67,207		10/11/2018	07/15/2024	
765433	KD	8				1FE	6,039,300	118.439	5,921,950	5,000,000	5,823,010		(105,938)		5.000	2.440	JJ	115,278	250,000	11/16/2016	01/15/2026	
77158P	FN	7				1FE	122,589	111.430	117,002	105,000	117,099		(2,946)		5.000	1.930	JD	438	5,250	01/11/2017	12/01/2022	
77158P	FP	2				1FE	124,329	113.814	119,505	105,000	119,253		(2,726)		5.000	2.080	JD	438	5,250	01/11/2017	12/01/2023	
780486	GN	0				1FE	134,823	112.243	129,079	115,000	130,901		(3,230)		5.000	1.890	MS	1,917	5,750	10/11/2017	09/01/2023	
780486	HB	5				1FE	359,027	110.017	352,054	320,000	345,874		(6,632)		5.000	2.670	MS	5,333	16,000	12/21/2016	09/01/2022	
783186	QK	8				1FE	4,464,088	112.552	4,276,976	3,800,000	4,116,110		(67,455)		5.000	2.940	MN	31,667	190,000	06/25/2013	05/01/2023	
792895	U3	6				1FE	1,276,234	111.898	1,242,068	1,110,000	1,244,063		(31,304)		5.000	1.910	FA	23,125	33,917	11/30/2017	02/01/2023	
792909	FB	4			1	1FE	1,324,367	116.652	1,283,172	1,100,000	1,303,531		(15,627)		5.000	2.990	MN	7,028	55,000	08/11/2017	11/15/2029	
795576	FJ	1				1FE	1,929,301	114.578	1,867,621	1,630,000	1,894,294		(35,006)		5.000	2.300	JJ	40,750	40,750	01/22/2018	07/01/2025	
795576	FL	6				1FE	1,316,094	117.024	1,298,966	1,110,000	1,283,516		(17,751)		5.000	2.910	JJ	27,750	55,500	02/09/2017	07/01/2027	
79574C	BR	3				1FE	2,238,741	118.559	2,193,342	1,850,000	2,156,875		(39,787)		5.000	2.410	JJ	46,250	92,500	11/18/2016	01/01/2026	
79574C	CL	5				1FE	2,337,000	120.180	2,403,600	2,000,000	2,332,107		(4,893)		5.000	2.680	JJ	50,000		11/08/2018	01/01/2027	
79742Y	AG	7				1FE	526,675	110.688	492,562	445,000	491,416		(11,498)		5.000	2.150	MN	3,708	22,250	10/23/2015	11/01/2022	
812643	DU	5				1FE	2,312,036	100.257	2,050,256	2,045,000	2,047,919		(34,650)		5.000	3.250	FA	42,604	102,250	05/14/2010	02/01/2019	
837123	GX	0				1FE	2,910,245	116.766	2,930,827	2,510,000	2,884,783		(25,462)		5.000	2.780	JJ	62,750		05/31/2018	07/01/2026	
837123	GY	8				1FE	2,341,480	117.687	2,353,740	2,000,000	2,322,482		(18,998)		5.000	2.850	JJ	50,000		05/31/2018	07/01/2027	
837151	JG	5			1	1FE	3,164,383	103.963	3,347,609	3,220,000	3,168,325		722		5.000	5.100	JD	13,417	161,000	11/21/2013	12/01/2048	
837151	KD	0			1	1FE	2,843,717	111.791	2,593,551	2,320,000	2,664,160		(44,796)		5.000	2.630	JD	9,667	116,000	10/17/2014	12/01/2025	
837151	NE	5				1FE	1,114,310	111.045	1,110,450	1,000,000	1,104,256		(10,054)		5.000	2.720	JD	4,167	25,000	06/26/2018	12/01/2023	
83755V	ZP	2			1	1FE	1,462,791	115.193	1,428,393	1,240,000	1,405,729		(18,454)		5.000	3.060	MN	10,333	62,000	10/15/2015	11/01/2026	
838530	QS	5				2FE	353,968	109.261	349,635	320,000	348,411		(5,181)		5.000	3.070	JJ	8,000	9,156	11/17/2017	01/01/2024	
838810	DS	5			1	1FE	3,517,680	116.653	3,499,590	3,000,000	3,479,864		(37,502)		5.000	3.210	FA	56,667	94,583	12/15/2017	08/15/2029	
861419	SM	2				1FE	1,410,440	108.077	1,302,328	1,205,000	1,269,452		(24,565)		5.000	2.770	JJ	30,125	60,250	10/17/2012	07/01/2021	
87638Q	PE	3			1	1FE	2,489,100	115.630	2,312,600	2,000,000	2,368,649		(45,448)		5.000	2.270	MN	12,778	100,000	04/07/2016	11/15/2028	
876448	BN	0				1FE	1,543,685	110.477	1,441,725	1,305,000	1,446,239		(51,237)		6.000	1.820	MS	26,100	78,300	01/04/2017	09/01/2021	
876448	BQ	3				1FE	3,893,700	117.325	3,519,750	3,000,000	3,488,445		(98,070)		6.000	2.300	MS	60,000	180,000	09/16/2014	09/01/2023	
880443	BN	5				1FE	1,585,541	106.901	1,523,339	1,425,000	1,543,882		(41,659)		5.250	2.020	MS	24,938	74,813	01/11/2018	09/01/2021	
880443	HZ	2			1.5	1FE	8,234,730	103.986	7,861,342	7,560,000	8,220,114		(12,726)		4.000	3.520	MN	50,400	297,360	10/27/2017	05/01/2048	
880461	VP	0			1	1FE	699,979	99.829	698,803	700,000	699,979				3.050	3.050	JJ	6,820		08/10/2018	01/01/2029	
882117	2E	3				1FE	6,711,961	120.272	6,380,430	5,305,000	6,268,636		(135,178)		5.500	2.450	JJ	145,888	291,775	07/31/2017	07/01/2025	
88213A	KV	6				1FE	381,768	118.719	385,837	325,000	381,534		(234)		5.000	2.410	MN	2,076		12/18/2018	05/15/2026	
88213A	KX	2			1	1FE	5,353,568	119.767	5,269,748	4,400,000	5,270,003		(81,104)		5.000	2.600	MN	28,111	198,611	11/30/2017	05/15/2028	
882724	JB	4				1FE	3,735,251	117.732	3,785,084	3,215,000	3,719,944		(15,308)		5.000	2.460	AO	35,722		10/11/2018	10/01/2025	
882724	JD	0				1FE	1,342,790	120.833	1,365,413	1,130,000	1,338,080		(4,710)		5.000	2.630	AO	12,556		10/03/2018	10/01/2027	
88283K	AJ	7			1.5	1FE	3,628,095	103.528	3,219,721	3,110,000	3,584,198		(11,897)		5.000	3.990	FA	58,744	155,500	01/22/2015	08/15/2042	
88283L	JV	9				1FE	1,680,585	113.366	1,700,490	1,500,000	1,674,053		(6,532)		5.000	2.400	AO	18,750		10/22/2018	10/01/2023	
88283L	KJ	4				1FE	3,089,815	117.526	3,161,449	2,690,000	3,081,866		(7,948)		5.000	2.630	AO	33,625		11/06/2018	10/01/2025	

E10.12

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	For ei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
882854	M3	3	TEXAS WATER DEV BRD.....			1FE	3,252,661	116.792	3,305,214	2,830,000	3,239,279		(13,381)		5.000	2.500	AO	31,444		09/26/2018	04/15/2025	
882854	TM	4	TEXAS WATER DEV BRD.....			1FE	3,281,850	101.776	3,053,280	3,000,000	3,092,268		(23,785)		5.000	4.050	JJ	69,167	150,000	07/29/2009	07/15/2022	
888808	HF	2	TOBACCO SETTLEMENT FING CORP NJ.....			1FE	3,825,816	112.534	3,826,156	3,400,000	3,805,279		(20,537)		5.000	3.700	JD	14,167	108,611	04/05/2018	06/01/2030	
888808	HG	0	TOBACCO SETTLEMENT FING CORP NJ.....			1FE	10,045,710	112.021	10,081,890	9,000,000	10,000,407		(45,303)		5.000	3.860	JD	37,500	287,500	04/05/2018	06/01/2031	
88880P	BY	9	TOBACCO SETTLEMENT FING.....			1FE	20,338,560	105.707	19,027,260	18,000,000	18,767,310		(307,041)		5.000	3.120	MN	115,000	900,000	07/03/2013	05/15/2021	
889396	QF	7	TOLEDO OHIO WTRWKS REV.....			1FE	2,305,660	111.594	2,231,880	2,000,000	2,172,467		(26,148)		5.000	3.360	MN	12,778	100,000	06/14/2013	11/15/2024	
89602N	2C	7	TRIBOROUGH NY BRIDGE & TUNNEL AUTH.....			1FE	7,015,000	99.971	7,012,966	7,015,000	7,015,000				1.766	1.760	MON	10,324	114,471	01/21/2015	01/01/2033	
89602N	7F	5	TRIBOROUGH NY BRIDGE & TUNNEL AUTH.....			1FE	1,843,860	120.778	1,811,670	1,500,000	1,788,623		(28,632)		5.000	2.560	MN	9,583	75,000	01/13/2017	11/15/2027	
898526	EV	6	TSASSC INC NY.....			1FE	3,584,370	114.448	3,433,440	3,000,000	3,516,354		(53,962)		5.000	2.700	JD	12,500	150,000	09/22/2017	06/01/2027	
91335V	HH	2	UNIV PITTSBURGH OF THE CO.....			1FE	3,573,405	100.770	3,325,410	3,300,000	3,373,181		(24,854)		5.500	4.610	MS	53,442	181,500	03/11/2009	09/15/2021	
91412G	ST	3	UNIVERSITY CALIF REVS.....			1FE	9,248,286	113.109	9,048,720	8,000,000	9,192,715		(19,408)		5.000	4.120	MN	51,111	400,000	02/16/2018	05/15/2048	
914233	J9	3	UNIVERSITY OF CONNECTICUT CT.....			1FE	1,060,447	110.018	1,012,166	920,000	1,016,769		(22,634)		5.000	2.260	JJ	22,211	46,000	01/12/2017	01/15/2023	
914233	P4	7	UNIVERSITY OF CONNECTICUT CT.....			1FE	2,387,416	113.516	2,412,215	2,125,000	2,368,134		(19,282)		5.000	2.990	AO	22,431	47,813	06/11/2018	04/15/2025	
914233	TR	2	UNIVERSITY CONN.....			1FE	1,992,392	102.711	1,987,458	1,935,000	1,983,166		(9,226)		5.000	2.730	FA	36,550		10/10/2018	02/15/2030	
914302	AC	8	UNIV HOUSTON TX.....			1FE	141,555	100.377	135,509	135,000	135,335		(2,714)		5.000	2.930	FA	2,550	6,750	08/30/2016	02/15/2019	
914367	EQ	6	UNIV OF KANSA KS HOSP AUTH HLTH FACS REV.....			1FE	326,681	114.059	313,662	275,000	314,851		(7,245)		5.000	2.030	MS	4,583	13,750	04/21/2017	03/01/2024	
914402	4E	9	UNIV SYS OF MARYLAND MD AUXILARY.....			1FE	1,355,868	109.872	1,290,996	1,175,000	1,288,085		(33,405)		5.000	1.930	AO	14,688	58,750	12/09/2016	04/01/2022	
914402	M4	1	UNIVERSITY MD SYS AUXILIA.....			1FE	6,042,900	107.074	5,353,700	5,000,000	5,271,710		(116,010)		5.000	2.500	AO	62,500	250,000	10/27/2011	04/01/2021	
914460	QT	0	UNIV OF MINNESOTA MN.....			1FE	1,489,075	114.065	1,511,361	1,325,000	1,484,505		(4,570)		5.000	2.390	JD	5,521	33,125	11/05/2018	12/01/2023	
915115	6W	4	UNIV OF TEXAS TX PERMANENT UNIV FND.....			1FE	6,415,150	115.549	5,777,450	5,000,000	6,045,512		(151,451)		5.000	1.600	JJ	125,000	250,000	07/07/2016	07/01/2028	
91514A	FJ	9	UNIVERSITY TEX UNIV.....			1FE	6,092,295	117.555	5,989,427	5,095,000	5,874,374		(107,030)		5.000	2.480	FA	96,239	254,750	12/06/2016	08/15/2025	
91514A	GP	4	UNIVERSITY TEX UNIV.....			1FE	2,391,078	117.420	2,430,594	2,070,000	2,379,905		(11,173)		5.000	2.530	FA	39,100		09/26/2018	08/15/2025	
915183	SL	2	UNIV OF UTAH UT REVENUE.....			1FE	1,280,320	114.078	1,140,780	1,000,000	1,137,640		(36,695)		6.000	2.000	FA	25,000	60,000	12/23/2014	08/01/2022	
917567	AN	9	UTAH ST TRNSIT AUTH SALES TAX REVENUE.....			1FE	1,250,827	116.619	1,253,654	1,075,000	1,235,641		(15,186)		5.000	2.480	JD	2,389	53,750	04/27/2018	06/15/2026	
924166	HQ	7	VERMONT ST EDUCNL & HLTH BLDGS FING AGY.....			1FE	294,670	108.264	270,660	250,000	272,921		(7,594)		5.000	1.760	JD	1,042	12,500	01/22/2016	12/01/2021	
92778V	EE	4	VIGINIA ST CLG BLDG AUTH EDUCNL FACS RE.....			1FE	6,069,750	117.781	5,889,050	5,000,000	5,977,040		(65,954)		5.000	3.050	FA	104,167	249,306	07/19/2017	02/01/2031	
927793	C9	8	VIRGINIA COMWLTH TRANSN BRD.....			1FE	2,033,115	112.795	1,973,913	1,750,000	1,982,798		(50,317)		5.000	1.820	MN	11,181	80,451	01/02/2018	05/15/2023	
928109	X8	5	VIRGINIA ST.....			1FE	4,954,013	122.634	5,119,970	4,175,000	4,938,045		(15,968)		5.000	2.780	JD	17,396	62,045	10/05/2018	06/01/2029	
92817S	T5	7	VIRGINIA STATE MUNICIPAL.....			1FE	4,050,828	113.247	4,076,892	3,600,000	4,027,117		(23,711)		5.000	2.260	FA	75,000		09/21/2018	08/01/2023	
92818G	QH	9	VIRGINIA ST RES AUTH INFR.....			1FE	2,749,476	116.363	2,623,986	2,255,000	2,568,580		(41,175)		5.000	2.750	MN	18,792	112,750	05/08/2014	11/01/2025	
92818M	WQ	9	VIRGINIA ST RESOURCES AUTH INFRASTRURE.....			1FE	240,794	114.233	239,889	210,000	237,533		(3,261)		5.000	2.130	MN	1,750	4,608	05/09/2018	11/01/2023	
938782	DR	7	WASHINGTON D C MET AREA T.....			1FE	3,394,780	101.755	3,195,107	3,140,000	3,223,149		(21,509)		5.250	4.420	JJ	82,425	164,850	06/03/2009	07/01/2022	
93974D	GU	6	WASHINGTON ST FOR ISSUES.....			1FE	6,092,250	113.064	5,653,200	5,000,000	5,578,492		(120,734)		5.000	2.280	JJ	125,000	250,000	07/24/2014	07/01/2023	
93978H	FG	5	WASHINGTON ST HLTH CARE FACS AUTH.....			1FE	1,186,930	102.293	1,022,930	1,000,000	1,020,840		(27,289)		5.000	2.180	AO	12,500	50,000	06/28/2012	10/01/2019	
93978H	KU	8	WASHINGTON ST HLTH CARE FACS AUTH.....			1FE	362,077	103.506	326,044	315,000	325,724		(8,997)		5.000	2.030	MS	5,250	15,750	10/23/2014	03/01/2020	
940157	U7	3	WASHINGTON MD SUBURBAN SAN DIST.....			1FE	2,370,760	119.578	2,391,560	2,000,000	2,369,231		(1,529)		5.000	2.280	JD	8,333		12/17/2018	06/01/2026	
944514	TC	2	WAYNE CNTY MI ARPT AUTH REVENUE.....			1FE	3,372,660	114.546	3,436,380	3,000,000	3,279,862		(30,011)		5.000	3.630	JD	12,500	150,000	09/23/2015	12/01/2026	
956704	ZE	3	WEST VIRGINIA ST UNIV REVENUE.....			1FE	3,069,070	109.517	3,050,048	2,785,000	3,027,478		(41,592)		5.000	2.550	AO	34,813	69,625	04/24/2018	10/01/2029	
96634R	AT	9	WHITING IN ENVRMNTL FACS REVENUE.....			1FE	5,898,500	113.767	5,688,350	5,000,000	5,880,345		(16,190)		5.000	3.960	MN	41,667	238,889	11/15/2017	11/01/2047	
97710B	5T	5	WISCONSIN ST HLTH & EDUCNL FACS AUTH.....			1FE	274,535	100.521	246,276	245,000	246,213		(4,803)		4.000	2.000	AO	2,450	9,800	10/12/2012	04/01/2019	
977123	Q2	7	WISCONSIN ST TRANSPRTN REVENUE.....			1FE	2,513,004	115.593	2,456,351	2,125,000	2,460,260		(52,744)		5.000	1.960	JJ	53,125	53,125	01/25/2018	07/01/2024	

E10.13

SCHEDULE D - PART 1

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

1	2					6		7		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	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
977123	R2	6	WISCONSIN ST TRANSPRTN REVENUE.....	.....	.....	1	1FE	.....	1,505,179	113.419	1,474,447	1,300,000	1,488,426	.....	(10,647)	.....	.....	5.000	3.630	JJ	32,500	70,597	05/03/2017	07/01/2032
977228	AC	9	WISE CNTY VA INDL DEV AUTH SOL WST & SEW.....	.....	.....	5	2FE	.....	401,036	99.772	399,088	400,000	401,005	.....	(31)	.....	.....	2.150	2.130	AO	12,150	8,600	12/20/2017	10/01/2040
981202	NL	4	WORCESTER CNTY MD.....	.....	.....	1	1FE	.....	444,340	112.301	449,204	400,000	442,665	.....	(1,675)	.....	.....	5.000	2.300	MS	6,667	.....	10/29/2018	03/01/2023
986525	UB	7	YORK CNTY SCH SCH DIST #4.....	.....	.....	1	1FE	.....	2,610,896	112.344	2,415,396	2,150,000	2,420,280	.....	(61,846)	.....	.....	5.000	1.850	MS	35,833	107,500	10/21/2015	03/01/2023
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....								1,164,867,791	XXX	1,129,345,443	1,010,355,000	1,120,285,643	0	(13,853,534)	0	XXX	XXX	XXX	13,820,388	40,044,345	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																									
3128K1	B7	5	FHLMC.....	.....	.....	4	1	.....	149,377	105.594	161,468	152,913	149,755	.....	1,209	.....	.....	5.500	6.050	MON	701	8,410	03/30/2006	12/01/2030
3128K2	JM	2	FHLMC.....	.....	.....	4	1	.....	100,120	105.594	108,223	102,490	100,391	.....	29	.....	.....	5.500	6.040	MON	470	5,637	03/30/2006	01/01/2031
3128K4	YG	4	FHLMC.....	.....	.....	4	1	.....	90,230	108.545	95,903	88,353	90,150	.....	(1,755)	.....	.....	6.500	5.870	MON	479	5,743	03/23/2006	04/01/2036
3128K7	4Z	8	FHLMC.....	.....	.....	4	1	.....	232,589	109.449	243,970	222,907	232,234	.....	108	.....	.....	7.000	5.780	MON	1,300	15,603	12/09/2005	09/01/2033
3128K9	F2	5	FHLMC.....	.....	.....	4	1	.....	129,330	104.708	141,707	135,336	129,330	.....	399	.....	.....	5.000	6.290	MON	564	6,767	03/07/2006	02/01/2036
3128KD	5D	3	FHLMC.....	.....	.....	4	1	.....	64,182	108.545	68,632	63,228	64,182	.....	(29)	.....	.....	6.500	6.000	MON	342	4,110	08/29/2006	08/01/2036
3128KF	J3	5	FHLMC.....	.....	.....	4	1	.....	227,412	108.594	240,530	221,494	227,412	.....	(2,981)	.....	.....	7.000	6.050	MON	1,292	15,505	10/10/2006	10/01/2036
3128KF	L2	4	FHLMC.....	.....	.....	4	1	.....	57,984	103.439	58,315	56,377	57,984	.....	(58)	.....	.....	7.000	5.980	MON	329	3,946	10/30/2006	10/01/2036
3128KM	UW	3	FHLMC.....	.....	.....	4	1	.....	181,422	106.831	195,958	183,428	181,422	.....	699	.....	.....	5.500	5.780	MON	841	10,089	04/30/2007	03/01/2037
3128KQ	HL	3	FHLMC.....	.....	.....	4	1	.....	278,224	105.602	304,518	288,362	278,224	.....	490	.....	.....	5.500	6.600	MON	1,322	15,860	07/31/2007	05/01/2037
3128LX	FW	5	FHLMC.....	.....	.....	4	1	.....	1,239,373	106.733	1,422,158	1,332,436	1,239,373	.....	19,482	.....	.....	5.000	7.340	MON	5,552	66,622	06/23/2006	12/01/2035
3128M7	5T	9	FHLMC.....	.....	.....	4	1	.....	1,517,018	105.918	1,532,576	1,446,932	1,517,018	.....	(5,452)	.....	.....	5.000	3.870	MON	6,029	72,347	01/31/2011	08/01/2040
3128M7	EK	8	FHLMC.....	.....	.....	4	1	.....	751,400	101.946	780,574	765,666	751,400	.....	1,558	.....	.....	4.000	4.420	MON	2,552	30,627	02/26/2009	02/01/2039
3128M8	NC	4	FHLMC.....	.....	.....	4	1	.....	1,762,369	109.148	1,749,724	1,603,065	1,762,369	.....	(14,652)	.....	.....	6.000	3.560	MON	8,015	96,184	06/28/2011	11/01/2039
3128MJ	2M	1	FHLMC.....	.....	.....	4	1	.....	9,833,672	100.021	9,993,536	9,991,348	9,837,552	.....	10,421	.....	.....	3.500	3.700	MON	29,141	174,849	05/16/2018	09/01/2047
3128MJ	B8	2	FHLMC.....	.....	.....	4	1	.....	522,198	106.164	554,911	522,688	522,301	.....	152	.....	.....	5.000	4.970	MON	2,178	26,134	06/08/2005	06/01/2035
3128MJ	E8	9	FHLMC.....	.....	.....	4	1	.....	342,701	111.818	372,521	333,149	342,701	.....	(2,519)	.....	.....	7.000	5.980	MON	1,943	23,320	10/27/2006	10/01/2036
3128MJ	QG	8	FHLMC.....	.....	.....	4	1	.....	2,219,195	104.570	2,166,908	2,072,199	2,138,943	.....	(883)	.....	.....	4.500	3.910	MON	7,771	93,249	05/08/2012	07/01/2041
3128MM	EC	3	FHLMC.....	.....	.....	4	1	.....	24,176	102.362	24,582	24,014	24,036	.....	(42)	.....	.....	6.000	5.710	MON	120	1,441	08/14/2006	07/01/2021
3128P8	DF	5	FHLMC.....	.....	.....	4	1	.....	11,198,953	101.236	11,091,376	10,955,870	11,171,407	.....	(51,524)	.....	.....	3.500	2.900	MON	31,955	319,546	01/31/2018	10/01/2036
3128P8	E2	3	FHLMC.....	.....	.....	4	1	.....	5,452,615	103.137	5,276,981	5,116,449	5,413,714	.....	(75,210)	.....	.....	4.000	2.680	MON	17,055	204,658	09/26/2017	08/01/2037
3128PC	DJ	8	FHLMC.....	.....	.....	4	1	.....	83,992	101.106	83,358	82,446	82,780	.....	(426)	.....	.....	6.000	5.320	MON	412	4,947	02/13/2006	01/01/2021
3128PC	MS	8	FHLMC.....	.....	.....	4	1	.....	15,735	100.255	15,530	15,491	15,544	.....	(64)	.....	.....	6.000	5.410	MON	77	929	03/16/2006	02/01/2021
3128PC	TV	4	FHLMC.....	.....	.....	4	1	.....	76,225	101.194	75,902	75,006	75,283	.....	(314)	.....	.....	6.000	5.400	MON	375	4,500	03/16/2006	03/01/2021
3128PC	TW	2	FHLMC.....	.....	.....	4	1	.....	85,040	101.278	84,749	83,680	83,988	.....	(373)	.....	.....	6.000	5.400	MON	418	5,021	03/16/2006	03/01/2021
3128PH	N9	8	FHLMC.....	.....	.....	4	1	.....	86,832	101.231	86,217	85,169	85,534	.....	(496)	.....	.....	6.000	5.300	MON	426	5,110	02/13/2006	01/01/2021
3128PH	PL	9	FHLMC.....	.....	.....	4	1	.....	54,494	101.170	54,117	53,491	53,708	.....	(275)	.....	.....	6.000	5.320	MON	267	3,209	02/13/2006	01/01/2021
3128PY	DL	5	FHLMC.....	.....	.....	4	1	.....	2,844,126	100.394	2,719,782	2,709,095	2,844,126	.....	(22,646)	.....	.....	3.000	1.170	MON	6,773	81,273	03/18/2013	02/01/2027
31292G	5W	2	FHLMC.....	.....	.....	4	1	.....	29,541	113.984	33,580	29,460	29,514	.....	(8)	.....	.....	7.500	7.350	MON	184	2,210	09/10/1999	09/01/2029
31292H	AK	0	FHLMC.....	.....	.....	4	1	.....	1,849	113.911	2,187	1,920	1,864	.....	16	.....	.....	7.500	8.340	MON	12	144	05/18/2000	01/01/2030
31292H	QN	7	FHLMC.....	.....	.....	4	1	.....	89,302	109.224	99,041	90,677	89,331	.....	172	.....	.....	6.000	6.360	MON	443	5,440	05/08/2002	05/01/2032
31292K	ZP	5	FHLMC.....	.....	.....	4	1	.....	6,582,471	104.705	6,625,123	6,327,398	6,582,471	.....	(38,958)	.....	.....	4.500	3.530	MON	23,728	284,733	11/30/2010	03/01/2040
312930	5P	1	FHLMC.....	.....	.....	4	1	.....	883,120	102.252	903,192	883,292	883,174	.....	81	.....	.....	4.000	3.970	MON	2,944	35,332	02/12/2009	03/01/2039
312939	PM	7	FHLMC.....	.....	.....	4	1	.....	1,639,912	105.918	1,652,949	1,560,581	1,639,233	.....	(9,170)	.....	.....	5.000	3.870	MON	6,479	78,032	05/28/2010	03/01/2040
312940	4Q	9	FHLMC.....	.....	.....	4	1	.....	3,564,763	105.919	3,566,775	3,367,452	3,564,763	.....	(4,710)	.....	.....	5.000	3.730	MON	14,031	168,373	06/30/2010	06/01/2040

E10.14

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	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
312940	PZ	6	FHLMC		4	1	2,630,458	104.705	2,732,674	2,609,865	2,630,458		(3,502)		4.500	4.190	MON	9,787	117,444	04/30/2010	05/01/2040	
312941	NL	7	FHLMC		4	1	1,211,840	104.705	1,216,682	1,162,001	1,211,840		(6,376)		4.500	3.560	MON	4,358	52,290	07/29/2010	07/01/2040	
312944	PJ	4	FHLMC		4	1	2,189,424	102.893	2,130,605	2,070,683	2,124,991		(1,437)		4.000	3.510	MON	6,902	82,827	04/10/2012	12/01/2040	
31294B	6P	5	FHLMC		4	1	18,183	102.938	18,769	18,233	18,189		1		7.000	7.070	MON	106	1,276	12/27/2000	01/01/2030	
31294F	PT	7	FHLMC		4	1	736	104.329	798	765	740		1		7.500	8.440	MON	5	57	05/18/2000	05/01/2030	
31294F	T5	5	FHLMC		4	1	52	110.149	60	54	52				7.500	8.440	MON			05/18/2000	05/01/2030	
31296M	3Z	0	FHLMC		4	1	600,240	106.588	640,886	601,273	600,261		194		5.000	4.990	MON	2,505	30,064	09/30/2003	09/01/2033	
31296S	M3	7	FHLMC		4	1	701,721	107.641	739,515	687,015	701,721		(2,344)		5.500	4.840	MON	3,149	37,786	01/09/2004	01/01/2034	
31296S	M5	2	FHLMC		4	1	366,244	108.265	381,961	352,801	366,244		(1,955)		6.000	4.890	MON	1,764	21,168	01/09/2004	01/01/2034	
31297M	AQ	1	FHLMC		4	1	357,312	105.868	375,291	354,488	357,312		(229)		5.500	5.230	MON	1,625	19,497	03/09/2005	03/01/2035	
31297M	XV	5	FHLMC		4	1	119,512	104.708	130,650	124,776	119,512		574		5.000	6.320	MON	520	6,239	11/10/2005	04/01/2030	
31297P	ME	8	FHLMC		4	1	58,895	108.545	61,451	56,613	58,822		148		6.500	5.350	MON	307	3,680	04/07/2005	10/01/2034	
31297T	WF	6	FHLMC		4	1	276,710	106.152	307,225	289,417	276,710		3,130		5.000	6.240	MON	1,206	14,471	11/09/2005	09/01/2035	
31297U	SF	8	FHLMC		4	1	100,438	104.708	109,799	104,862	100,438		45		5.000	6.190	MON	435	5,243	11/10/2005	10/01/2030	
31297V	Y8	5	FHLMC		4	1	335,162	106.124	369,818	348,475	335,162		1,476		5.000	6.090	MON	1,452	17,424	11/30/2005	11/01/2035	
31298N	FU	4	FHLMC		4	1	52,267	108.291	66,888	61,766	52,087		(57)		7.000	8.490	MON	360	4,324	12/01/2005	05/01/2031	
31306X	2A	0	FHLMC		4	1	10,103,377	98.886	9,577,705	9,685,545	10,017,978		(100,469)		2.500	1.470	MON	20,178	242,139	11/14/2012	10/01/2027	
31307M	2H	8	FHLMC		4	1	3,412,055	97.991	3,276,948	3,344,127	3,383,785		(8,079)		2.500	2.210	MON	6,967	83,603	05/28/2015	05/01/2030	
31307P	Q5	1	FHLMC		4	1	7,461,004	99.694	7,195,610	7,217,689	7,437,396		(395)		3.000	2.240	MON	18,044	216,531	11/12/2015	11/01/2030	
31307Q	RE	9	FHLMC		4	1	5,676,296	99.665	5,391,102	5,409,216	5,672,806		(62,207)		3.000	1.800	MON	13,523	162,276	06/29/2016	05/01/2031	
31307R	6V	2	FHLMC		4	1	8,022,009	97.643	7,546,418	7,728,565	7,957,067		(72,820)		2.500	1.750	MON	16,101	193,214	09/29/2016	10/01/2031	
31307U	EL	8	FREDDIE MAC GOLD		4	1	10,734,163	99.665	10,389,771	10,424,680	10,695,128		(66,878)		3.000	2.380	MON	26,062	312,740	07/31/2017	07/01/2032	
31307V	5J	1	FHLMC		4	1	12,482,368	101.287	12,510,217	12,351,138	12,473,941		(14,129)		3.500	3.240	MON	36,024	216,145	05/25/2018	05/01/2033	
31307V	YN	0	FHLMC		4	1	11,767,158	101.355	11,717,921	11,561,224	11,750,370		(27,670)		3.500	3.090	MON	33,720	269,762	04/13/2018	04/01/2033	
3132GG	A2	1	FHLMC		4	1	2,955,221	102.894	2,930,413	2,847,977	2,955,221		(19,163)		4.000	3.070	MON	9,493	113,919	08/31/2011	08/01/2041	
3132GS	BF	5	FHLMC		4	1	13,764,768	100.741	13,416,168	13,317,387	13,764,768		(39,310)		3.500	2.760	MON	38,842	466,109	03/08/2012	03/01/2042	
3132GV	L6	7	FHLMC		4	1	9,056,238	98.241	8,572,793	8,726,276	9,056,238		(35,500)		3.000	2.000	MON	21,816	261,788	07/31/2012	08/01/2042	
3132HP	KK	9	FHLMC		4	1	3,417,533	98.270	3,267,535	3,325,055	3,372,459		(2,613)		3.000	2.770	MON	8,313	99,752	01/30/2013	11/01/2042	
3132HP	NB	6	FHLMC		4	1	4,992,766	98.316	4,694,865	4,775,267	4,889,660		(12,576)		3.000	2.650	MON	11,938	143,258	11/20/2012	11/01/2042	
3132HQ	EG	3	FHLMC		4	1	7,724,273	98.256	7,249,790	7,378,410	7,560,635		(3,212)		3.000	2.640	MON	18,446	221,352	12/11/2012	12/01/2042	
3132J6	E6	7	FHLMC		4	1	6,446,501	98.218	6,165,013	6,276,830	6,446,501		(29,764)		3.000	2.540	MON	15,692	188,305	01/30/2013	02/01/2043	
3132J7	K6	8	FHLMC		4	1	5,822,968	98.338	5,491,121	5,583,907	5,822,968		(7,843)		3.000	1.910	MON	13,960	167,517	04/30/2013	03/01/2043	
3132J9	G7	7	FHLMC		4	1	4,685,162	98.291	4,417,392	4,494,160	4,685,162		(30,268)		3.000	1.920	MON	11,235	134,825	04/30/2013	05/01/2043	
3132J9	TD	0	FHLMC		4	1	6,690,725	100.741	6,512,414	6,464,468	6,690,725		(46,960)		3.500	2.580	MON	18,855	226,256	05/29/2013	05/01/2043	
3132QR	QE	3	FHLMC		4	1	5,586,867	100.339	5,429,373	5,411,010	5,500,782		7,003		3.500	3.230	MON	15,782	189,385	07/30/2015	07/01/2045	
3132QU	RS	4	FHLMC		4	1	11,471,114	100.318	11,143,482	11,108,077	11,471,114		(33,482)		3.500	2.900	MON	32,399	388,783	12/08/2015	12/01/2045	
3132QU	UZ	4	FHLMC		4	1	6,512,891	97.718	6,398,260	6,547,675	6,512,891		1,474		3.000	3.060	MON	16,369	196,430	12/16/2015	12/01/2045	
3132WD	MZ	4	FEDERAL NATL MTG		4	1	10,820,458	100.298	10,294,550	10,263,959	10,820,458		(9,401)		3.500	2.630	MON	29,937	359,239	08/31/2016	05/01/2046	
3132WK	KE	7	FEDERAL NATL MTG		4	1	6,194,726	100.157	6,074,915	6,065,363	6,194,726		6,141		3.500	3.140	MON	17,691	212,288	03/13/2017	01/01/2047	
3132XS	ED	8	FEDERAL NATL MTG		4	1	18,190,736	100.041	17,607,431	17,600,168	18,140,042		(90,757)		3.500	3.050	MON	51,334	616,006	09/15/2017	08/01/2047	

E10.15

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	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3132XS	KG	4	FEDERAL NATL MTG			4	1	6,055,232	99.983	5,845,950	5,846,935	6,047,854	(9,607)			3.500	3.210	MON...	17,054	204,643	09/01/2017	08/01/2047	
3132XT	MS	4	FEDERAL NATL MTG			4	1	9,494,525	100.002	9,276,988	9,276,753	9,481,506	(27,338)			3.500	3.180	MON...	27,012	311,281	12/20/2017	10/01/2047	
3132XU	NA	9	FEDERAL NATL MTG			4	1	11,609,652	99.983	11,271,319	11,273,217	11,581,639	(47,679)			3.500	3.090	MON...	32,880	394,563	11/28/2017	11/01/2047	
3132XW	BJ	9	FEDERAL NATL MTG			4	1	10,305,511	99.969	10,298,358	10,301,487	10,305,259	(501)			3.500	3.490	MON...	30,046	300,460	02/27/2018	01/01/2048	
3132XX	GL	7	FEDERAL NATL MTG			4	1	15,120,916	99.979	15,268,085	15,271,243	15,124,465	6,602			3.500	3.630	MON...	44,541	178,164	08/02/2018	03/01/2048	
3132XY	G8	4	FEDERAL NATL MTG			4	1	12,919,051	101.973	12,878,205	12,628,980	12,903,351	(18,509)			4.000	3.620	MON...	42,097	294,676	04/12/2018	04/01/2048	
3132Y0	4E	7	FEDERAL NATL MTG			4	1	14,943,462	101.973	15,013,175	14,722,623	14,936,315	(10,962)			4.000	3.760	MON...	49,075	196,302	08/02/2018	07/01/2048	
31371H	X9	4	FEDERAL NATL MTG			4	1	98,585	108.127	118,439	109,536	99,768	384			6.500	7.890	MON...	1,190	7,128	12/01/2005	10/01/2029	
31371J	BD	5	FEDERAL NATL MTG			4	1	102,082	111.853	116,559	104,207	102,690	445			7.000	7.300	MON...	1,211	7,294	01/14/2000	02/01/2030	
31371L	T9	0	FEDERAL NATL MTG			4	1	8,817	100.133	8,403	8,392	8,403	(102)			6.000	4.620	MON...	77	504	10/13/2004	08/01/2019	
31371N	MC	6	FNMA PASS-THRU INT 15 Y			4	1	251,288	103.433	253,038	244,637	246,631	(2,308)			7.000	6.160	MON...	2,821	17,125	09/27/2007	10/01/2022	
31379R	WW	4	FEDERAL NATL MTG			4	1	19,255	100.306	19,998	19,937	19,451	86			7.000	7.660	MON...	232	1,396	06/08/2000	06/01/2028	
31383T	JH	2	FEDERAL NATL MTG			4	1	65,133	107.417	73,130	68,080	66,138	742			6.500	7.280	MON...	735	4,425	09/10/1999	09/01/2029	
31385W	X8	7	FNMA PASS-THRU LNG 30 Y			4	1	810,829	114.421	886,618	774,870	806,358	(6,468)			7.000	5.320	MON...	8,965	54,241	10/12/2005	09/01/2032	
31389F	S4	5	FNMA PASS-THRU LNG 30 Y			4	1	151,346	108.363	163,455	150,839	150,983	(180)			6.500	6.340	MON...	1,630	9,805	01/25/2002	02/01/2032	
3138A7	4J	4	FNMA PASS-THRU LNG 30 Y			4	1	3,767,268	104.744	3,723,522	3,554,865	3,767,268	(32,132)			4.500	2.700	MON...	26,460	159,969	11/14/2011	03/01/2041	
3138AB	Z3	6	FNMA PASS-THRU LNG 30 Y			4	1	3,562,548	104.744	3,590,735	3,428,102	3,554,474	854			4.500	3.740	MON...	25,586	154,265	05/31/2011	04/01/2041	
3138AH	7B	6	FNMA PASS-THRU LNG 30 Y			4	1	931,642	106.155	926,729	872,988	931,642	(1,465)			5.000	2.990	MON...	7,267	43,649	07/27/2011	07/01/2041	
3138AS	PL	0	FEDERAL NATL MTG			4	1	4,836,686	102.826	4,743,966	4,613,576	4,784,698	68,360			4.000	3.330	MON...	30,724	184,575	09/30/2011	09/01/2041	
3138E0	AE	9	FEDERAL NATL MTG			4	1	2,075,542	102.825	2,014,859	1,959,503	2,009,351	(5,836)			4.000	3.520	MON...	13,048	78,395	04/30/2012	01/01/2042	
3138E2	VY	8	FEDERAL NATL MTG			4	1	2,107,004	102.825	2,007,222	1,952,059	2,085,030	61,310			4.000	2.840	MON...	12,996	78,082	09/28/2012	12/01/2041	
3138E5	CL	0	FNMA PASS-THRU INT 15 Y			4	1	2,744,493	100.312	2,614,976	2,606,820	2,744,493	(15,535)			3.000	1.070	MON...	12,965	78,205	02/28/2013	01/01/2027	
3138ED	VV	9	FEDERAL NATL MTG			4	1	7,656,190	100.780	7,347,433	7,290,525	7,656,190	(23,619)			3.500	2.010	MON...	42,478	255,217	05/31/2012	05/01/2042	
3138EN	LD	9	FHICHC			4	1	3,916,998	104.085	3,770,656	3,622,657	3,742,926	(29,353)			4.500	3.830	MON...	26,722	163,324	06/12/2015	09/01/2044	
3138EP	2D	5	FEDERAL NATL MTG			4	1	4,948,972	102.103	4,812,799	4,713,658	4,948,972	(34,780)			4.000	3.080	MON...	31,033	188,580	01/31/2017	07/01/2045	
3138LS	KA	7	FEDERAL NATL MTG			4	1	10,589,722	100.777	10,078,417	10,000,623	10,589,722	(76,212)			3.500	2.180	MON...	57,954	350,022	08/30/2012	05/01/2042	
3138LT	Q6	8	FEDERAL NATL MTG			4	1	1,900,071	100.312	1,797,068	1,791,464	1,838,862	(18,588)			3.000	2.120	MON...	8,909	53,744	09/28/2012	06/01/2027	
3138M7	YZ	2	FEDERAL NATL MTG			4	1	6,278,625	100.780	5,924,929	5,879,034	6,075,900	(7,136)			3.500	2.960	MON...	23,398	205,766	01/14/2013	12/01/2042	
3138NX	SZ	6	FNMA PASS-THRU LNG 30 Y			4	1	5,122,344	102.824	5,001,340	4,863,947	4,993,172	(12,510)			4.000	3.510	MON...	32,390	194,558	07/30/2014	02/01/2043	
3138WE	MM	8	FEDERAL NATL MTG			4	1	3,594,122	97.916	3,393,056	3,465,258	3,573,100	(25,651)			2.500	1.720	MON...	14,331	86,631	09/29/2016	05/01/2030	
3138WK	KB	0	FEDERAL NATL MTG			4	1	7,277,977	98.923	7,358,328	7,438,367	7,285,961	19,643			3.000	3.360	MON...	37,118	111,576	04/26/2018	03/01/2037	
3138WQ	Q5	4	FNMA PASS-THRU LNG 30 Y			4	1	4,595,395	98.342	4,566,315	4,643,279	4,601,153	13,589			3.000	3.100	MON...	23,185	139,298	06/19/2013	05/01/2043	
3138WV	S7	7	FNMA PASS-THRU INT 15 Y			4	1	3,105,319	100.066	3,011,394	3,009,395	3,105,319	(8,355)			3.000	1.800	MON...	14,986	90,282	06/20/2013	06/01/2028	
3138XP	QX	4	FEDERAL NATL MTG			4	1	3,509,738	104.124	3,365,781	3,232,454	3,509,738	(13,837)			4.500	2.650	MON...	24,221	145,481	09/30/2015	02/01/2044	
3138XP	VH	3	FNMA PASS-THRU INT 15 Y			4	1	1,290,697	101.389	1,237,205	1,220,247	1,256,563	(16,264)			3.500	2.630	MON...	7,087	42,709	05/30/2014	05/01/2029	
3138Y4	SJ	9	FNMA PASSTHRU AX3220			4	1	5,359,609	101.387	5,164,448	5,093,778	5,326,716	(40,021)			3.500	2.250	MON...	29,227	178,282	09/30/2014	10/01/2029	
3138Y6	F3	3	FNMA PASSTHRU AX4685			4	1	992,841	102.002	954,097	935,367	992,841	(48,473)			4.000	2.770	MON...	6,231	37,415	10/31/2014	11/01/2044	
3138YE	JM	0	FEDERAL NATL MTG			4	1	4,411,602	97.917	4,225,651	4,315,515	4,383,602	398			2.500	2.080	MON...	17,876	108,182	05/29/2015	06/01/2030	
3138YJ	Z3	3	FNMA PASSTHRU AY5261			4	1	3,458,503	100.352	3,311,825	3,300,196	3,436,519	68,780			3.500	2.850	MON...	19,225	115,507	04/30/2015	04/01/2045	
3138YJ	ZJ	8	FNMA PASSTHRU AY5244			4	1	5,267,683	100.367	5,039,982	5,021,512	5,233,266	(70,984)			3.500	2.840	MON...	29,253	175,753	03/30/2015	03/01/2045	
3138YJ	ZX	7	FNMA PASSTHRU AY5257			4	1	3,852,981	100.342	3,689,194	3,676,618	3,828,490	64,795			3.500	2.850	MON...	21,427	128,682	04/30/2015	04/01/2045	

E10.16

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	For rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138YK	WE	9	FHICHC			FHLMC.....4.....1	6,787,836	100.362	6,580,094	6,556,316	6,757,044		81,251		3.500	3.010	MON...	38,203	229,471	06/19/2015.	05/01/2045.	
3138YU	UG	4	FEDERAL NATL MTG			.....4.....1	6,997,037	102.082	6,721,615	6,584,478	6,933,661		133,483		4.000	3.090	MON...	43,856	263,379	08/04/2015.	07/01/2045.
3138YU	UU	3	FEDERAL NATL MTG			.....4.....1	3,643,808	102.067	3,482,699	3,412,155	3,643,808		(24,887)		4.000	2.660	MON...	22,728	136,486	09/30/2015.	10/01/2045.
3138YW	LC	9	FEDERAL NATL MTG			.....4.....1	4,597,268	102.062	4,418,015	4,328,751	4,556,013		98,191		4.000	3.100	MON...	28,833	173,150	07/30/2015.	07/01/2045.
31390F	4E	6	FNMA PASS-THRU LNG 30 Y			.....4.....1	130,218	108.490	136,642	125,947	130,020		117		7.000	5.990	MON...	1,464	8,816	05/31/2002.	05/01/2032.
31390G	CE	5	FNMA PASS-THRU LNG 30 Y			.....4.....1	70,204	101.483	68,909	67,902	70,097		80		7.000	5.990	MON...	790	4,753	05/31/2002.	05/01/2032.
31390J	3P	4	FNMA PASS-THRU LNG 30 Y			.....4.....1	61,939	102.340	59,433	58,074	61,736		(1,475)		7.500	5.580	MON...	724	4,356	02/11/2003.	07/01/2032.
31391Q	JP	0	FNMA PASS-THRU LNG 30 Y			.....4.....1	419,546	108.442	442,251	407,821	415,471		(7,827)		6.000	5.360	MON...	4,050	24,469	11/20/2002.	11/01/2032.
31398Q	HB	6	FHLMC			.....4.....1	4,911,526	101.238	4,923,500	4,863,248	4,863,248		(2,171)		4.224	3.950	MON...	20,542	205,458	06/01/2010.	03/25/2020.
31402E	R7	5	FNMA PASS-THRU LNG 30 Y			.....4.....1	215,544	105.219	224,116	212,998	215,544		(989)		5.000	4.580	MON...	1,770	10,650	06/30/2003.	08/01/2033.
31402G	R4	7	FNMA PASS-THRU LNG 30 Y			.....4.....1	525,135	105.541	547,901	519,132	525,135		(2,437)		5.000	4.580	MON...	2,147	28,129	08/13/2003.	07/01/2033.
31402L	QU	9	FNMA PASS-THRU LNG 30 Y			.....4.....1	322,919	106.175	338,942	319,227	322,919		(865)		5.000	4.590	MON...	2,654	15,961	08/13/2003.	08/01/2033.
31403F	PK	4	FEDERAL NATL MTG			.....4.....1	661,555	110.593	692,090	625,795	661,555		(7,855)		6.500	4.780	MON...	6,709	40,677	02/10/2004.	10/01/2033.
31403J	W6	9	FEDERAL NATL MTG			.....4.....1	581,977	105.969	603,560	569,562	581,977		(2,876)		5.500	4.770	MON...	4,739	31,326	01/09/2004.	12/01/2033.
31403N	GB	7	FEDERAL NATL MTG			.....4.....1	131,863	105.799	136,108	128,647	131,863		(515)		5.500	4.630	MON...	1,177	7,076	03/31/2004.	11/01/2033.
31404G	2B	6	FEDERAL NATL MTG			.....4.....1	6,452	101.742	6,388	6,279	6,279		(57)		5.000	4.220	MON...	44	319	02/27/2004.	02/01/2019.
31404M	L4	8	FEDERAL NATL MTG			.....4.....1	728,525	107.622	764,468	710,323	728,525		(2,140)		5.500	4.670	MON...	6,497	39,068	03/31/2004.	03/01/2034.
31404P	LS	8	FNMA PASS-THRU INT 15 Y			.....4.....1	43,874	101.849	45,905	45,071	44,858		648		4.500	5.260	MON...	302	2,028	03/24/2005.	04/01/2019.
31404W	TV	8	FNMA PASS-THRU INT 15 Y			.....4.....1	26,025	101.849	27,030	26,539	26,421		285		4.500	5.040	MON...	179	1,194	08/10/2005.	05/01/2019.
31405R	AM	8	FNMA PASS-THRU LNG 30 Y			.....4.....1	834,396	107.571	881,593	819,542	834,396		(1,517)		5.500	4.940	MON...	7,500	45,075	10/20/2004.	10/01/2034.
31405R	AN	6	FNMA PASS-THRU LNG 30 Y			.....4.....1	506,508	105.799	526,344	497,491	506,508		(365)		5.500	4.880	MON...	4,553	27,362	10/20/2004.	10/01/2034.
31405R	G3	4	FEDERAL NATL MTG			.....4.....1	89,815	105.799	93,837	88,693	89,815		(40)		5.500	5.020	MON...	812	4,878	09/30/2004.	09/01/2034.
31406B	F2	1	FEDERAL NATL MTG			.....4.....1	156,697	107.305	165,699	154,418	156,698		(603)		5.500	4.970	MON...	681	9,203	09/01/2006.	01/01/2035.
31406C	TB	4	FNMA PASS-THRU LNG 30 Y			.....4.....1	641,105	107.305	676,734	630,659	641,105		(447)		5.500	4.920	MON...	5,769	34,686	01/11/2005.	12/01/2034.
31406E	ML	5	FNMA PASS-THRU LNG 30 Y			.....4.....1	785,367	107.431	829,988	772,572	785,367		(512)		5.500	4.930	MON...	7,070	42,491	01/11/2005.	01/01/2035.
31406E	Z5	6	FNMA PASS-THRU LNG 30 Y			.....4.....1	197,672	104.753	210,689	201,129	197,672		156		5.000	5.380	MON...	1,672	10,056	03/09/2005.	03/01/2035.
31406K	LR	9	FNMA			.....4.....1	638,663	107.582	675,997	628,354	638,663		(435)		5.500	4.930	MON...	5,750	34,559	01/27/2005.	01/01/2035.
31406L	JC	3	FED NATL MTG ASSN #813059			.....4.....1	332,936	107.266	367,551	342,654	332,936		572		5.500	6.370	MON...	3,133	18,846	04/10/2006.	03/01/2035.
31406M	LG	9	FNMA PASS-THRU LNG 30 Y			.....4.....1	668,345	107.318	712,583	663,988	668,345		(951)		5.500	5.200	MON...	6,074	36,519	03/09/2005.	01/01/2035.
31407B	HM	4	FNMA PASS-THRU LNG 30 Y			.....4.....1	173,560	105.799	188,985	178,626	173,560		197		5.500	6.330	MON...	1,635	9,824	04/10/2006.	06/01/2035.
31407E	VE	0	FNMA PASS-THRU INT 15 Y			.....4.....1	234,337	100.560	230,923	229,636	229,971		(954)		5.500	4.840	MON...	2,039	12,630	08/03/2005.	07/01/2020.
31407F	DK	3	FNMA PASS-THRU INT 15 Y			.....4.....1	87,307	102.141	94,172	92,198	90,455		1,766		4.500	6.280	MON...	675	4,149	06/11/2007.	10/01/2020.
31407L	MV	6	FNMA PASS-THRU LNG 30 Y			.....4.....1	962,042	107.665	1,044,605	970,228	962,042		475		5.500	5.650	MON...	8,871	53,363	12/30/2005.	06/01/2035.
31407S	A2	8	FNMA PASS-THRU LNG 30 Y			.....4.....1	263,334	105.659	292,351	276,693	263,334		1,848		5.000	6.450	MON...	2,214	13,835	03/30/2006.	08/01/2035.
31408H	KX	2	FEDERAL NATL MTG			.....4.....1	451,197	107.615	503,656	468,016	451,197		591		5.500	6.660	MON...	4,283	25,741	05/17/2006.	02/01/2036.
31409F	E6	1	FNMA PASS-THRU LNG 30 Y			.....4.....1	267,330	107.609	290,030	269,520	267,330		772		5.500	5.670	MON...	2,464	14,824	02/28/2007.	03/01/2036.
31409T	RE	0	FEDERAL NATL MTG			.....4.....1	473,738	106.574	521,214	489,060	473,738		4,716		5.500	6.410	MON...	4,474	26,898	05/05/2006.	04/01/2036.
31409X	5A	3	FEDERAL NATL MTG			.....4.....1	210,885	108.509	226,128	208,394	210,885		(71)		6.500	5.960	MON...	2,255	13,546	05/25/2006.	05/01/2036.
3140E5	3K	8	FEDERAL NATL MTG			.....4.....1	9,005,310	100.331	8,679,851	8,651,154	9,005,310		(40,442)		3.500	2.730	MON...	50,181	302,790	11/12/2015.	10/01/2045.
3140E8	V6	2	FEDERAL NATL MTG			.....4.....1	11,331,451	100.331	10,878,648	10,842,683	11,331,451		(66,192)		3.500	2.520	MON...	63,180	379,494	04/27/2016.	11/01/2045.
3140EB	MN	8	FEDERAL NATL MTG		4.....1	9,963,897	100.164	9,457,916	9,442,354	9,963,897		(133,500)		3.500	2.330	MON...	55,008	330,482	07/28/2016.	04/01/2046.	

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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	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140EU TK 5	FEDERAL NATL MTG	.....4	.....1	.....9,128,656	...100.331	.....8,736,442	.....8,707,564	.....9,128,656	.....(77,949)	.....3.500	.....2.500	MON...	.....50,746	.....304,765	02/29/2016	01/01/2046
3140EW 7A 7	FEDERAL NATL MTG	.....4	.....1	.....9,301,623	...97.528	.....8,852,475	.....9,076,830	.....9,301,623	.....(26,435)	.....3.000	.....2.580	MON...	.....45,169	.....272,357	03/31/2016	03/01/2046
3140EY XJ 5	FEDERAL NATL MTG	.....4	.....1	.....3,192,253	...99.820	.....3,038,849	.....3,044,318	.....3,192,253	.....(8,067)	.....3.000	.....1.790	MON...	.....15,015	.....91,330	06/30/2016	04/01/2031
3140F0 BP 8	FEDERAL NATL MTG	.....4	.....1	.....1,972,823	...104.345	.....1,905,520	.....1,826,159	.....1,961,442	.....(20,829)	.....4.500	.....2.930	MON...	.....13,687	.....82,177	11/30/2016	07/01/2046
3140F0 JZ 8	FNMA PASSTHRU BC4779	.....4	.....1	.....9,681,659	...97.698	.....9,875,423	.....10,108,095	.....9,686,540	.....9,914	.....2.500	.....3.170	MON...	.....41,978	.....21,059	10/10/2018	10/25/2031
3140F3 6F 0	FEDERAL NATL MTG	.....4	.....1	.....9,632,808	...97.528	.....9,177,458	.....9,410,055	.....9,632,808	.....(24,681)	.....3.000	.....2.570	MON...	.....47,002	.....282,302	05/27/2016	06/01/2046
3140F5 NN 9	FEDERAL NATL MTG	.....4	.....1	.....8,831,165	...97.528	.....8,695,766	.....8,916,147	.....8,832,151	.....6,133	.....3.000	.....3.100	MON...	.....44,418	.....267,484	03/30/2017	07/01/2046
3140F8 JK 4	FEDERAL NATL MTG	.....4	.....1	.....24,632,631	...97.528	.....23,322,235	.....23,913,362	.....24,547,968	.....(81,570)	.....3.000	.....2.610	MON...	.....119,189	.....717,882	10/27/2016	10/01/2046
3140FA 5J 7	FEDERAL NATL MTG	.....4	.....1	.....4,563,127	...103.586	.....4,404,057	.....4,251,567	.....4,495,063	.....(239,802)	.....4.500	.....3.290	MON...	.....31,858	.....192,683	09/21/2017	06/01/2047
3140FB EK 2	FEDERAL NATL MTG	.....4	.....1	.....6,074,016	...101.984	.....5,926,895	.....5,811,586	.....6,074,016	.....(12,117)	.....4.000	.....3.150	MON...	.....38,707	.....232,463	12/21/2016	08/01/2046
3140FK BZ 2	FEDERAL NATL MTG	.....4	.....1	.....5,951,151	...97.698	.....5,771,779	.....5,907,766	.....5,943,572	.....(6,054)	.....2.500	.....2.320	MON...	.....24,541	.....147,694	11/29/2016	11/01/2031
3140FK JB 7	FEDERAL NATL MTG	.....4	.....1	.....6,864,089	...97.655	.....6,817,160	.....6,980,799	.....6,868,681	.....1,220	.....3.000	.....3.190	MON...	.....34,874	.....209,424	12/21/2016	10/01/2046
3140FL N5 3	FEDERAL NATL MTG	.....4	.....1	.....3,738,568	...97.558	.....3,676,295	.....3,768,303	.....3,739,551	.....439	.....3.000	.....3.070	MON...	.....18,825	.....113,049	02/13/2017	11/01/2046
3140FM BD 7	FNMA PASSTHRU BE1835	.....4	.....1	.....10,190,161	...98.924	.....10,515,993	.....10,630,323	.....10,194,180	.....5,846	.....3.000	.....3.480	MON...	.....52,886	.....26,576	10/05/2018	11/25/2036
3140FM R9 9	FEDERAL NATL MTG	.....4	.....1	.....8,679,202	...97.527	.....8,556,491	.....8,773,448	.....8,679,202	.....2,271	.....3.000	.....3.140	MON...	.....43,716	.....263,341	01/31/2017	01/01/2047
3140FP 2K 4	FEDERAL NATL MTG	.....4	.....1	.....7,286,497	...97.498	.....7,420,748	.....7,611,161	.....7,295,578	.....12,497	.....3.000	.....3.540	MON...	.....38,018	.....95,139	05/15/2018	01/01/2047
3140FS C4 3	FEDERAL NATL MTG	.....4	.....1	.....9,539,177	...100.192	.....9,305,276	.....9,287,402	.....9,512,385	.....(42,780)	.....3.500	.....3.110	MON...	.....53,419	.....325,059	04/27/2017	04/01/2047
3140FS CJ 0	FEDERAL NATL MTG	.....4	.....1	.....5,285,805	...101.977	.....5,121,660	.....5,022,329	.....5,249,984	.....(44,352)	.....4.000	.....3.200	MON...	.....16,716	.....200,893	06/29/2017	02/01/2047
3140FS CU 5	FEDERAL NATL MTG	.....4	.....1	.....3,976,399	...100.151	.....3,855,450	.....3,849,632	.....3,964,306	.....(12,645)	.....3.500	.....3.030	MON...	.....22,436	.....134,737	05/31/2017	03/01/2047
3140FS DB 6	FEDERAL NATL MTG	.....4	.....1	.....7,564,326	...100.089	.....7,326,380	.....7,319,854	.....7,539,507	.....(34,614)	.....3.500	.....3.030	MON...	.....42,666	.....256,195	05/31/2017	05/01/2047
3140FS MH 3	FEDERAL NATL MTG	.....4	.....1	.....9,877,765	...101.962	.....9,583,450	.....9,399,003	.....9,816,985	.....(85,987)	.....4.000	.....3.230	MON...	.....60,474	.....375,960	11/13/2017	08/01/2047
3140GR XK 5	FEDERAL NATL MTG	.....4	.....1	.....13,062,276	...99.820	.....12,656,165	.....12,678,936	.....13,014,196	.....(87,411)	.....3.000	.....2.370	MON...	.....63,021	.....380,736	08/08/2017	07/01/2032
3140GW P5 6	FEDERAL NATL MTG	.....4	.....1	.....4,816,490	...97.526	.....4,680,550	.....4,799,242	.....4,814,510	.....(2,206)	.....3.000	.....2.930	MON...	.....23,975	.....143,977	09/27/2017	09/01/2047
3140H5 T3 5	FEDERAL NATL MTG	.....4	.....1	.....5,199,103	...103.623	.....5,193,153	.....5,011,561	.....5,191,151	.....(8,613)	.....4.500	.....3.760	MON...	.....37,564	.....56,380	07/26/2018	06/01/2048
3140H5 TW 1	FEDERAL NATL MTG	.....4	.....1	.....6,277,755	...103.593	.....6,256,982	.....6,039,933	.....6,270,502	.....(7,904)	.....4.500	.....3.770	MON...	.....45,267	.....45,300	08/17/2018	06/01/2048
3140H5 UF 6	FEDERAL NATL MTG	.....4	.....1	.....5,533,904	...104.873	.....5,483,582	.....5,228,757	.....5,522,871	.....(44,080)	.....5.000	.....3.820	MON...	.....43,548	.....43,573	08/16/2018	07/01/2048
3140HB LY 2	FEDERAL NATL MTG	.....4	.....1	.....11,795,462	...103.623	.....11,781,955	.....11,369,976	.....11,771,169	.....(45,591)	.....4.500	.....3.760	MON...	.....85,213	.....213,187	05/15/2018	03/01/2048
3140HB MQ 8	FEDERAL NATL MTG	.....4	.....1	.....8,940,615	...101.959	.....8,946,622	.....8,774,718	.....8,931,507	.....(12,860)	.....4.000	.....3.670	MON...	.....58,459	.....175,494	04/30/2018	04/01/2048
3140HD HV 9	FEDERAL NATL MTG	.....4	.....1	.....14,902,686	...101.959	.....15,034,904	.....14,746,010	.....14,901,863	.....(1,053)	.....4.000	.....3.910	MON...	.....98,236	.....49,153	09/28/2018	05/01/2048
3140HE HR 6	FEDERAL NATL MTG	.....4	.....1	.....4,950,218	...101.958	.....4,920,711	.....4,826,170	.....4,942,528	.....(8,847)	.....4.000	.....3.570	MON...	.....32,152	.....112,611	03/28/2018	03/01/2048
3140HE HZ 8	FEDERAL NATL MTG	.....4	.....1	.....5,262,861	...101.959	.....5,233,489	.....5,132,933	.....5,254,550	.....(9,620)	.....4.000	.....3.580	MON...	.....34,195	.....119,768	03/28/2018	04/01/2048
3140HE Q9 6	FEDERAL NATL MTG	.....4	.....1	.....9,771,652	...103.593	.....9,757,284	.....9,418,815	.....9,732,873	.....(48,827)	.....4.500	.....3.810	MON...	.....70,572	.....105,962	07/26/2018	06/01/2048
3140HK ZB 7	FEDERAL NATL MTG	.....4	.....1	.....7,346,946	...103.603	.....7,316,757	.....7,062,249	.....7,337,962	.....(19,576)	.....4.500	.....3.760	MON...	.....52,931	.....52,967	08/24/2018	07/01/2048
3140HL BA 3	FEDERAL NATL MTG	.....4	.....1	.....6,046,865	...103.623	.....6,028,602	.....5,817,790	.....6,040,125	.....(7,371)	.....4.500	.....3.760	MON...	.....43,604	.....43,633	08/17/2018	06/01/2048
3140HN 5C 2	FEDERAL NATL MTG	.....4	.....1	.....9,073,686	...104.771	.....9,092,483	.....8,678,411	.....9,072,934	.....(752)	.....5.000	.....4.610	MON...	.....71,426	.....	11/20/2018	08/01/2048
3140JG WF 8	FEDERAL NATL MTG	.....4	.....1	.....8,913,882	...104.868	.....8,901,367	.....8,488,149	.....8,911,735	.....(3,616)	.....5.000	.....4.570	MON...	.....70,623	.....35,367	09/27/2018	09/01/2048
3140JJ NW 5	FEDERAL NATL MTG	.....4	.....1	.....10,051,280	...103.623	.....10,095,283	.....9,742,267	.....10,051,280	.....	.....4.500	.....4.230	MON...	.....15,831	.....	12/17/2018	12/01/2048
3140Q7 AB 3	FEDERAL NATL MTG	.....4	.....1	.....12,518,975	...101.048	.....12,564,327	.....12,433,977	.....12,515,038	.....(8,168)	.....3.500	.....3.270	MON...	.....72,400	.....181,329	06/28/2018	07/01/2037
3140Q7 E9 4	FEDERAL NATL MTG	.....4	.....1	.....6,041,464	...98.923	.....5,861,055	.....5,924,819	.....6,029,265	.....(21,873)	.....3.000	.....2.610	MON...	.....29,566	.....177,745	09/27/2017	08/01/2037
3140Q7 PD 3	FEDERAL NATL MTG	.....4	.....1	.....8,999,316	...97.698	.....8,713,203	.....8,918,492	.....8,989,318	.....(21,744)	.....2.500	.....2.290	MON...	.....36,848	.....222,962	09/28/2017	09/01/2032
3140Q8 KB 0	FEDERAL NATL MTG4111,183,395	...100.00811,443,58411,442,64211,183,5881933.5003.680	MON...33,374	11/27/2018	02/01/2048						

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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	For Rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31410E	2N	7	FEDERAL NATL MTG			4	1	23,934	107.339	25,897	24,127	23,934	11		6.000	6.120	MON	120	1,448	06/09/2006	07/01/2036	
31410G	PQ	0	FNMA PASS-THRU LNG 30 Y			4	1	252,948	112.576	266,248	236,504	252,948	(4,660)		6.500	3.790	MON	2,539	15,373	07/07/2009	11/01/2037	
31410S	4X	2	FEDERAL NATL MTG			4	1	170,743	107.385	180,283	167,884	170,743	(77)		6.500	5.790	MON	1,817	10,912	10/10/2006	09/01/2036	
31410U	GK	2	FNMA PASS-THRU LNG 30 Y			4	1	561,963	106.512	627,383	589,021	561,963	5,179		5.500	7.000	MON	2,693	32,396	06/12/2007	03/01/2037	
31410W	3E	6	FNMA PASS-THRU INT 15 Y			4	1	112,976	102.984	113,268	109,986	111,130	(775)		7.000	6.000	MON	627	7,699	09/27/2007	09/01/2022	
31411A	JG	1	FEDERAL NATL MTG			4	1	479,266	109.003	519,049	476,178	478,444	(99)		6.000	5.770	MON	4,754	28,571	11/09/2006	11/01/2036	
31411H	P7	9	FNMA PASS-THRU LNG 30 Y			4	1	255,712	107.301	272,088	253,573	255,712	(389)		6.000	5.610	MON	2,531	15,214	12/27/2006	01/01/2037	
31411N	XZ	5	FNMA PASS-THRU LNG 30 Y			4	1	421,693	107.444	466,274	433,966	421,693	6,046		5.500	6.340	MON	3,972	23,868	06/06/2007	03/01/2037	
31411W	AU	1	FNMA PASS-THRU LNG 30 Y			4	1	160,532	108.160	172,273	159,275	160,532	(521)		6.000	5.630	MON	1,590	9,557	03/30/2007	04/01/2037	
31411W	FH	5	FNMA PASS-THRU INT 15 Y			4	1	200,547	101.641	203,759	200,469	200,469			6.000	5.850	MON	1,978	12,028	06/12/2007	05/01/2022	
31412L	D2	3	FNMA PASS-THRU LNG 30 Y			4	1	374,434	105.830	412,105	389,401	374,434	7,197		5.500	6.710	MON	3,560	21,417	06/08/2007	03/01/2037	
31412S	4L	6	FNMA PASS-THRU LNG 30 Y			4	1	96,672	107.301	102,545	95,567	96,672	(31)		6.000	5.490	MON	954	5,734	05/29/2008	04/01/2038	
31412S	5T	8	FNMA PASS-THRU LNG 30 Y			4	1	312,710	107.301	332,067	309,470	312,710	(3,399)		6.000	5.450	MON	2,668	18,568	06/30/2008	05/01/2038	
31414U	5K	0	FNMA PASS-THRU LNG 30 Y			4	1	258,562	108.061	277,712	256,996	258,073	(15)		6.000	5.790	MON	2,566	15,420	07/31/2008	05/01/2038	
31416R	QR	7	FNMA PASS-THRU LNG 30 Y			4	1	3,360,508	104.841	3,523,756	3,361,033	3,360,508	(430)		4.500	4.450	MON	25,163	151,246	06/30/2009	06/01/2039	
31416X	LY	4	FNMA PASS-THRU INT 15 Y			4	1	1,704,378	102.396	1,629,867	1,591,714	1,700,671	(39,088)		4.000	1.400	MON	10,490	63,669	03/28/2013	01/01/2026	
31416X	NA	4	FNMA PASS-THRU LNG 30 Y			4	1	5,328,664	104.743	5,473,686	5,225,781	5,328,664	(7,872)		4.500	4.030	MON	39,136	235,160	02/28/2011	02/01/2041	
31418A	SC	3	FNMA PASS-THRU SF30 LTV			4	1	8,820,285	102.572	8,833,274	8,611,719	8,781,609	(43,778)		4.000	3.600	MON	57,260	344,469	07/12/2013	04/01/2043	
31418B	S8	0	FEDERAL NATL MTG			4	1	3,949,412	102.072	3,776,360	3,699,684	3,949,412	(47,910)		4.000	2.410	MON	24,473	147,987	02/29/2016	07/01/2045	
31418C	M4	3	FEDERAL NATL MTG			4	1	5,985,271	98.923	6,041,690	6,107,419	5,986,837	3,616		3.000	3.230	MON	30,413	30,537	08/27/2018	07/01/2037	
31418P	UE	3	FEDERAL NATL MTG			4	1	2,597,689	104.791	2,661,679	2,539,984	2,597,689	(7,026)		4.500	3.940	MON	18,664	114,299	05/28/2010	03/01/2040	
31418U	4W	1	FNMA PASSTHRU AD7136			4	1	3,696,379	106.151	3,555,940	3,349,876	3,696,379	(59,856)		5.000	2.690	MON	27,805	167,494	08/28/2014	07/01/2040	
31419A	DS	3	FNMA PASS-THRU LNG 30 Y			4	1	906,829	109.024	909,121	833,866	894,516	(14,387)		6.000	4.240	MON	8,306	50,032	10/29/2010	09/01/2039	
31419J	SH	2	FNMA PASS-THRU			4	1	7,315,824	102.863	7,564,317	7,353,741	7,319,372	4,005		4.000	4.030	MON	48,832	294,150	12/08/2010	11/01/2040	
31419M	AU	5	FNMA PASS-THRU INT 15 Y			4	1	4,438,232	101.222	4,260,158	4,208,725	4,337,691	(145,718)		3.500	2.290	MON	24,101	147,305	01/31/2012	12/01/2025	
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities						902,110,807	XXX	886,123,318	878,322,501	899,346,420	0	(2,569,788)	0	XXX	XXX	XXX	4,219,243	24,920,755	XXX	XXX	
3199999	Total - U.S. Special Revenue & Special Assessment Obligations						2,066,978,598	XXX	2,015,468,761	1,888,677,501	2,019,632,063	0	(16,423,322)	0	XXX	XXX	XXX	18,039,631	64,965,100	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
001546	AT	7	AK STEEL CORP			1	4FE	600,000	99.750	598,500	600,000	598,500	(1,500)		7.500	7.500	JJ	20,750	45,000	06/14/2016	07/15/2023	
00164V	AD	5	AMC NETWORKS INC			1	3FE	800,000	95.000	760,000	800,000	760,000	(40,000)		5.000	5.000	AO	10,000	40,000	03/23/2016	04/01/2024	
00164V	AE	3	AMC NETWORKS INC			1	3FE	84,000	91.000	76,440	84,000	76,440	(7,035)		4.750	4.750	FA	1,663	4,023	07/19/2017	08/01/2025	
00165A	AH	1	AMC ENTERTAINMENT INC			1	4FE	874,028	88.375	795,375	900,000	795,375	(79,634)	982	5.750	6.270	JD	2,300	34,500	10/12/2018	06/15/2025	
00165C	AB	0	AMC ENTERTAINMENT INC			1	4FE	841,980	86.000	731,000	850,000	731,000	(108,511)	531	5.875	6.010	MN	6,381	41,125	08/03/2018	11/15/2026	
00191A	AC	0	ARD FIN S A			1	5FE	556,250	90.250	496,375	550,000	496,375	(58,919)	(956)	7.125	6.720	MS	11,539	19,594	05/25/2018	09/15/2023	
00206R	AZ	5	AT & T INC				2FE	1,108,994	101.053	1,061,057	1,050,000	1,068,322	(6,671)		3.875	3.150	FA	15,371	40,688	10/02/2012	08/15/2021	
00206R	BD	3	AT & T INC				2FE	2,008,640	98.177	1,963,540	2,000,000	2,003,078	(928)		3.000	2.940	FA	22,667	60,000	06/11/2012	02/15/2022	
00206R	BN	1	AT & T INC	LS			2FE	1,234,253	96.147	1,201,838	1,250,000	1,242,899	1,671		2.625	2.770	JD	3,099	32,813	06/11/2013	12/01/2022	
00206R	CN	0	AT & T INC				2FE	997,040	94.133	941,330	1,000,000	998,000	276		3.400	3.430	MN	4,344	34,000	04/23/2015	05/15/2025	
00206R	DD	1	AT & T INC				2FE	3,545,350	97.956	3,428,460	3,500,000	3,529,468	(4,412)		3.950	3.780	JJ	63,749	138,250	08/17/2015	01/15/2025	
00206R	DN	9	AT & T INC				2FE	499,620	98.714	493,570	500,000	499,765	69		3.200	3.210	MS	5,333	16,000	01/31/2017	03/01/2022	
00206R	DQ	2	AT & T INC				2FE	1,998,940	98.113	1,962,260	2,000,000	1,999,034	94		4.250	4.250	MS	28,333	42,500	03/05/2018	03/01/2027	

E10.19

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	For Reg n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
00404A	AE	9	ACADIA HEALTH CO INC.....	..	..	1	4FE	253,750	99.500	248,750	250,000	248,750	(2,195)	(2,805)		6.125	4.240	MS.....	4,509	7,656	05/12/2018.	03/15/2021.
00404A	AJ	8	ACADIA HEALTH CO INC.....	..	..	1	4FE	1,008,531	95.250	952,500	1,000,000	952,500	(45,459)	(1,511)		5.625	5.420	FA.....	21,250	56,250	07/26/2017.	02/15/2023.
00404A	AM	1	ACADIA HEALTHCARE CO INC.....	..	..	1	4FE	158,750	97.000	145,500	150,000	145,500	(9,384)	(1,866)		6.500	4.980	MS.....	3,250	9,750	10/27/2017.	03/01/2024.
00774C	AB	3	AECOM.....	..	..	1	3FE	1,078,468	86.000	946,000	1,100,000	946,000	(132,653)	284		5.125	5.410	MS.....	16,599	35,875	10/23/2018.	03/15/2027.
007903	AX	5	ADVANCED MICRO DEVIC.....	..	..	4	4FE	622,808	107.500	645,000	600,000	616,754	(1,938)	(3,296)		7.500	6.490	FA.....	17,000	38,513	05/04/2018.	08/15/2022.
009158	AT	3	AIR PRODUCTS & CHEMICALS.....	..	..	1	1FE	995,930	98.362	983,620	1,000,000	998,198		410		2.750	2.790	FA.....	11,306	27,500	01/30/2013.	02/03/2023.
013817	AK	7	ALCOA INC.....	..	..	3	3FE	704,813	92.995	650,965	700,000	650,965	(53,285)	(203)		5.950	5.890	FA.....	17,354	31,238	07/19/2018.	02/01/2037.
013817	AQ	4	ALCOA INC.....	..	..	3	3FE	366,188	101.947	356,815	350,000	356,815	(8,186)	(1,187)		5.870	4.390	FA.....	7,305		09/20/2018.	02/23/2022.
013817	AU	5	ALCOA INC.....	..	..	3	3FE	325,875	102.382	307,146	300,000	307,146	(3,571)	(6,287)		6.150	3.850	FA.....	6,970	18,450	07/05/2016.	08/15/2020.
013817	AV	3	ALCOA INC.....	..	..	1	3FE	427,413	101.348	405,392	400,000	405,392	(10,609)	(7,828)		5.400	3.250	AO.....	4,560	21,600	11/22/2017.	04/15/2021.
013817	AW	1	ALCOA INC.....	..	..	1	3FE	25,281	96.812	24,203	25,000	24,203	(1,006)	(31)		5.125	4.950	AO.....	320	1,281	06/29/2016.	10/01/2024.
013822	AB	7	ALCOA NEDERLAND HOLDING.....	..	..	1	3FE	378,438	102.500	358,750	350,000	358,750	(16,158)	(3,530)		7.000	5.370	MS.....	6,193	24,500	02/22/2018.	09/30/2026.
013822	AC	5	ALCOA NEDERLAND HOLDING.....	..	..	1	3FE	500,000	96.000	480,000	500,000	480,000	(20,000)			6.125	6.120	MN.....	4,083	15,142	05/14/2018.	05/15/2028.
02005N	AE	0	GMAC INC.....	..	..	3	3FE	571,563	103.750	518,750	500,000	518,750	(3,790)	(17,892)		8.000	4.120	MS.....	11,778	40,000	03/08/2016.	03/15/2020.
02005N	AY	6	ALLY FINL INC.....	..	..	3	3FE	250,822	97.375	243,438	250,000	243,438	(7,009)	(237)		4.125	4.060	FA.....	3,953	8,250	11/13/2018.	02/13/2022.
021332	AF	8	ALTA MESA HOLDINGS.....	..	..	1	5FE	339,500	62.500	218,750	350,000	218,750	(121,209)	459		7.875	8.490	JD.....	1,225	13,781	09/11/2018.	12/15/2024.
02154C	AD	5	ALTICE FINANCING S.A.....	..	..	1	4FE	1,892,061	96.250	1,828,750	1,900,000	1,828,750	(67,880)	914		6.625	6.600	AO.....	31,469	99,375	08/21/2018.	02/15/2023.
02154C	AE	3	ALTICE FINANCING SA.....	..	..	1	4FE	2,731,940	91.500	2,424,750	2,650,000	2,424,750	(286,040)	(11,221)		7.500	6.800	MN.....	124,771	198,750	09/29/2017.	05/15/2026.
02154E	AB	5	ALTICE FINANCING S.A.....	..	..	1	5FE	1,540,222	93.500	1,402,500	1,500,000	1,402,500	(125,197)	(4,050)		8.125	7.670	JJ.....	56,198	65,000	10/23/2018.	01/15/2024.
02154V	AA	9	ALTICE FINANCING SA.....	..	..	1	5FE	1,417,938	91.375	1,370,625	1,500,000	1,365,476	(61,023)	8,561		7.750	9.470	FA.....	67,167	40,688	11/20/2018.	05/15/2022.
022249	AU	0	ALUMINUM CO AMER.....	..	..	3	3FE	338,250	97.000	291,000	300,000	291,000	(42,824)	(2,871)		6.750	5.170	JJ.....	9,338	20,250	06/01/2017.	01/15/2028.
023135	BC	9	AMAZON COM INC.....	..	..	1	1FE	482,540	96.651	483,255	500,000	483,238		698		3.150	3.600	FA.....	5,644	7,875	07/26/2018.	08/22/2027.
02406P	AR	1	AMERICAN AXLE & MFG INC.....	..	..	1	4FE	1,048,035	91.375	959,438	1,050,000	959,438	(88,781)	114		6.250	6.280	AO.....	16,406	56,250	08/24/2018.	04/01/2025.
02406P	AY	6	AMERICAN AXLE & MFG INC.....	..	..	1	4FE	50,000	90.250	45,125	50,000	45,125	(4,875)			6.250	6.240	MS.....	920	1,467	03/12/2018.	03/15/2026.
025537	AJ	0	AMERICAN ELECTRIC POWER.....	..	..	1	2FE	1,658,484	95.088	1,616,496	1,700,000	1,659,768		1,264		3.200	3.500	MN.....	7,253	43,200	09/11/2018.	11/13/2027.
025816	BY	4	AMERICAN EXPRESS CO.....	LS..	..	1	1FE	499,890	100.898	504,492	500,000	499,895		5		3.700	3.700	MN.....	2,826		11/01/2018.	11/05/2021.	
02665W	AZ	4	AMERICAN HONDA FIN C.....	..	..	1	1FE	1,349,123	98.807	1,333,895	1,350,000	1,349,684		177		2.450	2.460	MS.....	8,912	33,075	09/21/2015.	09/24/2020.
02665W	CQ	2	AMERICAN HONDA FIN C.....	..	..	1	1FE	999,180	100.708	1,007,087	1,000,000	999,214		34		3.625	3.640	AO.....	8,156		10/03/2018.	10/10/2023.
026874	CU	9	AMERICAN INTL GROUP.....	..	..	2	2FE	1,981,540	103.828	2,076,560	2,000,000	1,992,651		1,927		4.875	4.990	JD.....	8,125	97,500	05/21/2012.	06/01/2022.
026874	DD	6	AMERICAN INTL GROUP.....	..	..	1	2FE	440,951	95.927	431,672	450,000	441,417		467		3.750	4.080	JJ.....	8,016		08/03/2018.	07/10/2025.
026874	DH	7	AMERICAN INTL GROUP.....	..	..	1	2FE	2,081,360	96.492	1,929,840	2,000,000	2,068,743		(8,245)		3.900	3.360	AO.....	19,500	78,000	06/07/2017.	04/01/2026.
03040W	AK	1	AMERICAN WTR CAP CORP.....	..	..	1	1FE	406,316	102.228	408,912	400,000	405,894		(422)		3.850	3.530	MS.....	5,133	7,700	07/30/2018.	03/01/2024.
030506	AA	7	AMERICAN WOODMARK CORP.....	..	..	1	3FE	669,480	89.000	623,000	700,000	623,000	(46,682)	202		4.870	5.590	MS.....	10,038	10,001	12/06/2018.	03/15/2026.
030981	AL	8	AMERIGAS PARTNERS LP.....	..	..	1	3FE	1,229,375	89.000	1,112,500	1,250,000	1,112,500	(118,180)	1,305		5.750	5.980	MN.....	8,186	71,875	04/04/2018.	05/20/2027.
03523T	BP	2	ANHEUSER-BUSH.....	LS..	..	2	2FE	995,180	95.553	955,530	1,000,000	998,153		493		2.500	2.550	JJ.....	11,528	25,000	07/13/2012.	07/15/2022.	
035240	AL	4	ANHEUSER-BUSCH.....	..	..	1	2FE	1,003,340	95.893	958,930	1,000,000	1,003,274		(66)		4.000	3.950	AO.....	8,667	21,000	07/30/2018.	04/13/2028.
035242	AA	4	ANHEUSER-BUSCH.....	..	..	2	2FE	993,470	95.263	952,630	1,000,000	997,147		659		2.625	2.690	JJ.....	11,958	26,250	01/14/2013.	01/17/2023.
035242	AP	1	ANHEUSER BUSCH.....	..	..	1	2FE	5,770,305	94.526	5,435,245	5,750,000	5,767,012		(2,093)		3.650	3.600	FA.....	87,448	209,875	02/08/2017.	02/01/2026.
03674P	AL	7	ANTERO RES FIN CORP.....	1	3FE	483,500	96.875	484,375	500,000	484,375		(7,064)	2,672		5.375	6.030	MN.....	4,479	26,875	10/22/2015.	11/01/2021.
03674X	AF	3	ANTERO RESOURCES FINANCE.....	..	..	1	3FE	902,250	95.375	858,375	900,000	858,375	(43,833)	(42)		5.625	5.560	JD.....	4,219	25,313	11/15/2018.	06/01/2023.
03674X	AJ	5	ANTERO RESOURCES FINANCE.....	1	3FE	441,985	91.000	409,500	450,000	409,500	(33,996)	871		5.000	5.270	MS.....	7,500	22,500	03/31/2017.	03/01/2025.	

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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	For Foreign Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
037411 AX 3	APACHE CORP.....	2FE	1	2FE	989,700	99.875	998,750	1,000,000	997,578	1,098				3.625	3.740	FA	15,104	36,250	11/30/2010	02/01/2021		
037411 AZ 8	APACHE CORP.....	2FE	1	2FE	979,670	97.965	979,650	1,000,000	989,420	2,980				3.250	3.590	AO	6,861	32,500	08/04/2015	04/15/2022		
037411 BE 4	APACHE CORP.....	2FE	1	2FE	1,996,900	93.650	1,873,000	2,000,000	1,997,078	178				4.375	4.390	AO	31,111		08/14/2018	10/15/2028		
037735 CU 9	APPALACHIAN POWER CO	2FE	1	2FE	996,450	98.102	981,020	1,000,000	997,587	331				3.400	3.440	JD	2,833	34,000	05/11/2015	06/01/2025		
037735 CW 5	APPALACHIAN POWER CO	2FE	1	2FE	994,900	95.763	957,630	1,000,000	995,634	442				3.300	3.360	JD	2,750	33,000	05/08/2017	06/01/2027		
037833 AK 6	APPLE INC.....	1FE		1FE	1,987,190	96.746	1,934,920	2,000,000	1,994,035	1,286				2.400	2.470	MN	7,733	48,000	05/09/2013	05/03/2023		
037833 BF 6	APPLE INC.....	1FE		1FE	989,570	98.928	989,280	1,000,000	994,581	1,512				2.700	2.870	MN	3,600	27,000	07/29/2015	05/13/2022		
037833 BG 4	APPLE INC.....	1FE		1FE	2,485,375	98.572	2,464,300	2,500,000	2,489,989	1,392				3.200	3.270	MN	10,667	80,000	08/12/2015	05/13/2025		
037833 BY 5	APPLE INC.....	1FE		1FE	997,800	97.753	977,530	1,000,000	998,357	201				3.250	3.270	FA	11,556	32,500	02/16/2016	02/23/2026		
037833 CR 9	APPLE INC.....	1FE		1FE	972,370	96.667	966,670	1,000,000	974,515	2,145				3.200	3.550	MN	4,444	32,000	03/05/2018	05/11/2027		
037833 DB 3	APPLE INC.....	1FE		1FE	2,366,225	94.315	2,357,875	2,500,000	2,371,124	4,899				2.900	3.590	MS	21,951	29,000	09/24/2018	09/12/2027		
038522 AQ 1	ARAMARK SVCS INC.....	3FE		3FE	886,275	93.500	841,500	900,000	841,500	(45,539)	764			5.000	5.190	FA	18,750	24,125	04/27/2018	02/01/2028		
03969A AJ 9	ARDAGH PKG FIN/HLDGS USA	4FE		4FE	856,625	100.125	851,063	850,000	851,063	(5,368)	(195)			7.250	6.990	MN	7,874	12,688	11/27/2018	05/15/2024		
04021L AA 8	ARGOS MERGER SUB INC.....	6FE		6FE	502,250	58.750	411,250	700,000	411,250	(96,899)	5,899			7.125	16.390	MS	14,685		10/24/2018	03/15/2023		
051556 JN 9	AURORA USA OIL & GAS INC.....	1FE		1FE	804,132	118.193	827,351	700,000	802,304	(1,828)				5.000	3.110	JD	2,917	17,500	10/23/2018	12/01/2029		
053773 AV 9	AVIS BUDGET CAR RENT.....	3FE		3FE	442,180	96.875	435,938	450,000	435,938	(6,623)	380			5.500	5.940	AO	6,188	2,750	10/12/2018	04/01/2023		
053773 BB 2	AVIS BUDGET CAR RENT.....	4FE		4FE	1,052,438	96.000	1,008,000	1,050,000	1,008,000	(44,117)	(320)			6.375	6.280	AO	16,734	33,469	08/01/2018	04/01/2024		
05401A AB 7	AVOLON HLDGS FDG LTD.....	3FE		3FE	400,000	95.750	383,000	400,000	383,000	(17,000)				5.125	5.120	AO	5,922		09/06/2018	10/01/2023		
05453G AA 3	AXALTA COATING SYSTEMS.....	4FE		4FE	487,500	95.000	475,000	500,000	475,000	(12,645)	145			4.875	5.380	FA	9,208		12/04/2018	08/15/2024		
05508R AE 6	B&G FOODS INC.....	4FE		4FE	1,239,410	93.375	1,167,188	1,250,000	1,167,188	(72,085)	(47)			5.250	5.360	MS	16,771	54,600	08/21/2018	04/01/2025		
05508W AA 3	B & G FOODS INC.....	4FE		4FE	98,625	97.875	97,875	100,000	97,875	(798)	48			4.625	5.210	JD	385	2,313	11/26/2018	06/01/2021		
05531F AS 2	BB&T CORPORATION.....	1FE		1FE	2,995,650	99.323	2,979,690	3,000,000	2,999,062	880				2.450	2.480	JJ	33,892	73,500	12/03/2014	01/15/2020		
055604 AA 0	BMC EAST LLC.....	4FE		4FE	847,375	93.625	795,813	850,000	795,813	(51,557)	57			5.500	5.560	AO	11,688	34,375	07/30/2018	10/01/2024		
059165 EF 3	BALTIMORE GAS & ELEC CO.....	1FE		1FE	999,570	100.159	1,001,590	1,000,000	999,795	42				3.350	3.350	JJ	16,750	33,500	06/12/2013	07/01/2023		
05988L AA 6	BANFF MERGER SUB INC.....	5FE		5FE	425,000	91.750	389,938	425,000	389,938	(35,063)				9.750	9.750	JJ	14,733		08/21/2018	09/01/2026		
06051G EC 9	BANK AMER FDG CORP.....	1FE		1FE	1,494,630	103.384	1,550,760	1,500,000	1,498,999	622				5.625	5.670	JJ	42,188	84,375	06/17/2010	07/01/2020		
06051G EU 9	BANK OF AMERICA CORP.....	1FE		1FE	2,236,118	98.535	2,217,038	2,250,000	2,243,774	1,420				3.300	3.370	JJ	35,063	74,250	03/19/2013	01/11/2023		
06051G FF 1	BANK OF AMERICA CORP.....	1FE		1FE	4,399,433	100.618	4,276,265	4,250,000	4,348,837	(16,876)				4.000	3.510	AO	42,500	170,000	01/30/2017	04/01/2024		
06051G HD 4	BANK OF AMERICA CORP.....	1FE	1.5	1FE	3,737,140	93.576	3,743,040	4,000,000	3,747,735	10,595				3.419	4.190	JD	4,179	102,570	07/30/2018	12/20/2028		
06051G HF 9	BANK OF AMERICA CORP.....	1FE	1.5	1FE	491,475	98.790	493,953	500,000	491,759	284				3.550	3.900	MS	5,719		10/18/2018	03/05/2024		
06053F AA 7	BANK OF AMERICA CORP.....	1FE		1FE	999,190	101.413	1,014,130	1,000,000	999,590	80				4.100	4.100	JJ	17,881	41,000	07/18/2013	07/24/2023		
06406F AA 1	BANK OF NEW YORK MELLON	1FE		1FE	499,505	98.797	493,985	500,000	499,769	97				2.500	2.520	AO	2,639	12,500	02/16/2016	04/15/2021		
06406H BU 2	BANK OF NEW YORK MELLON	1FE		1FE	1,497,450	102.089	1,531,335	1,500,000	1,499,379	280				4.150	4.170	FA	25,938	62,250	01/25/2011	02/01/2021		
06406H DF 3	BANK OF NEW YORK MELLON	1FE		1FE	499,675	98.844	494,220	500,000	499,871	65				2.450	2.460	MN	1,157	12,250	11/19/2015	11/27/2020		
06406R AA 5	BANK OF NEW YORK MELLON	1FE		1FE	4,091,226	98.131	4,023,371	4,100,000	4,094,426	1,704				2.600	2.640	FA	42,640	106,600	01/31/2017	02/07/2022		
06406R AD 9	BANK OF NEW YORK MELLON	1FE		1FE	1,922,973	96.787	1,911,543	1,975,000	1,925,388	2,404				3.250	3.590	MN	8,023	40,219	08/02/2018	05/16/2027		
07274N AJ 2	BAYER US FIN II LLC.....	2FE		2FE	1,996,220	97.516	1,950,320	2,000,000	1,996,423	203				4.250	4.280	JD	3,778	40,139	06/18/2018	12/15/2025		
07274N AV 5	BAYER US FINANCE II LLC.....	2FE		2FE	499,420	93.889	469,445	500,000	499,780	59				2.200	2.210	JJ	5,072	6,000	07/09/2012	07/15/2022		
07274N AX 1	BAYER US FINANCE II LLC.....	2FE		2FE	497,970	90.805	454,025	500,000	498,659	192				2.850	2.890	AO	3,008	20,250	04/07/2015	04/15/2025		
07330N AN 5	BRANCH BANKING & TRUST.....	1FE		1FE	1,324,894	98.959	1,311,207	1,325,000	1,324,962	36				2.100	2.100	JJ	12,830	27,825	01/23/2017	01/15/2020		

E10.21

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	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
07556Q	BD	6				4FE	38,250	93.500	37,400	40,000	37,400	(1,567)	206			7.250	8.000	FA	1,208	2,900	02/18/2015	02/01/2023
07556Q	BP	9				4FE	1,157,327	100.250	1,102,750	1,100,000	1,102,250	(32,477)	(16,766)			8.750	6.430	MS	28,340	78,750	09/20/2018	03/15/2022
07556Q	BR	5				4FE	200,000	79.500	159,000	200,000	159,000	(41,000)				5.875	5.870	AO	3,297	11,913	09/26/2017	10/15/2027
097023	BJ	3				1FE	975,890	94.629	946,290	1,000,000	984,403		2,289			2.500	2.770	MS	8,333	25,000	02/18/2015	03/01/2025
097023	BN	4				1FE	1,969,900	96.507	1,930,140	2,000,000	1,982,908		4,208			2.200	2.430	AO	7,456	44,000	10/26/2015	10/30/2022
097751	BF	7				4FE	149,573	94.000	141,000	150,000	141,000	(8,605)	33			6.125	6.190	JJ	4,236		10/12/2018	01/15/2023
097751	BM	2				4FE	2,375,133	94.625	2,223,688	2,350,000	2,214,973	(151,877)	(4,990)			7.500	7.110	MS	51,896	114,375	11/09/2018	03/15/2025
097751	BP	5				4FE	1,968,817	103.375	1,912,438	1,850,000	1,888,376	(44,598)	(22,564)			8.750	6.820	JD	13,490	137,813	12/03/2018	12/01/2021
10112R	AS	3				2FE	976,085	101.402	1,014,020	1,000,000	993,451		2,559			4.125	4.410	MN	5,271	41,250	02/28/2011	05/15/2021
10112R	AU	8				2FE	604,338	100.261	601,566	600,000	603,978		(360)			3.850	3.670	FA	9,625		08/02/2018	02/01/2023
10112R	AV	6				2FE	496,895	96.707	483,535	500,000	498,473		299			3.125	3.190	MS	5,208	15,625	04/02/2013	09/01/2023
10112R	AW	4				2FE	498,470	99.735	498,675	500,000	499,200		140			3.800	3.830	FA	7,917	19,000	06/18/2013	02/01/2024
11283Y	AA	8				4FE	395,624	94.875	379,500	400,000	379,500	(18,031)	609			6.125	6.320	JJ	12,250	24,500	08/31/2015	07/01/2022
120111	BM	0				3FE	651,875	94.250	612,625	650,000	612,625	(38,754)	(313)			5.375	5.310	MN	4,464	34,938	03/30/2017	11/15/2024
12189L	AM	3				1FE	1,000,000	99.334	993,340	1,000,000	1,000,000					3.000	3.000	MS	8,833	30,000	03/05/2013	03/15/2023
12189L	AY	7				1FE	997,820	100.894	1,008,948	1,000,000	1,000,000		2,180			3.650	9.090	MS	12,167	36,500	08/13/2015	09/01/2025
12189L	BA	8	LS			1FE	1,147,091	98.044	1,127,506	1,150,000	1,147,639		239			3.250	3.270	JD	1,661	37,375	03/06/2017	06/15/2027
12429T	AE	4				5FE	926,063	90.125	856,188	950,000	856,188	(67,412)	(2,463)			7.250	7.560	AO	14,540	36,250	11/16/2018	04/15/2025
124857	AE	3				2FE	498,660	101.426	507,130	500,000	499,669		146			4.300	4.330	FA	8,122	21,500	10/04/2010	02/15/2021
124857	AG	8				2FE	1,482,710	99.177	1,487,655	1,500,000	1,493,822		1,814			3.375	3.510	MS	16,875	50,625	05/01/2012	03/01/2022
124857	AQ	6				2FE	984,305	97.075	970,750	1,000,000	988,761		1,347			4.000	4.180	JJ	18,444	40,000	07/07/2015	01/15/2026
124857	AT	0	LS			2FE	410,886	90.900	409,050	450,000	412,814		1,928			3.375	4.480	FA	5,738	7,594	05/29/2018	02/15/2028
124857	AX	1				2FE	472,970	92.780	463,900	500,000	473,920		950			3.700	4.380	JD	1,542	9,250	07/27/2018	06/01/2028
1248EP	BK	8				3FE	1,487,115	97.250	1,453,888	1,495,000	1,453,888	(33,425)	198			5.875	5.950	MN	14,639	64,331	10/12/2018	05/01/2027
1248EP	BM	4				3FE	2,298,688	98.250	2,210,625	2,250,000	2,210,625	(69,750)	(4,667)			5.750	5.430	FA	48,875	129,375	05/23/2017	02/15/2026
1248EP	BR	3				3FE	2,598,390	96.375	2,505,750	2,600,000	2,505,750	(88,522)	(1,318)			5.500	5.500	MN	23,833	119,625	11/28/2018	05/01/2026
1248EP	BX	0				3FE	880,000	92.250	811,800	880,000	811,800	(48,400)				5.000	5.000	FA	18,333	43,144	08/03/2017	02/01/2028
12527G	AE	3				3FE	702,685	81.375	610,313	750,000	610,313	(92,962)	590			5.375	5.850	MS	11,870	34,938	08/03/2018	03/15/2044
12543D	AU	4				4FE	2,079,645	93.250	2,051,500	2,200,000	2,051,500	(46,908)	18,763			5.125	7.110	FA	46,979	37,156	10/12/2018	08/01/2021
125581	GQ	5				3FE	907,840	98.875	840,438	850,000	840,438	(46,885)	(10,620)			5.000	3.540	FA	16,056	42,500	11/20/2017	08/15/2022
125581	GX	0				3FE	310,000	99.750	309,225	310,000	309,225	(775)				6.125	6.120	MS	5,907	9,494	03/07/2018	03/09/2028
125896	BK	5				2FE	498,445	104.443	522,215	500,000	499,416		164			5.050	5.090	MS	7,435	25,250	03/07/2012	03/15/2022
125896	BS	8				2FE	645,280	96.221	649,493	675,000	645,861		581			3.450	4.040	FA	8,798		10/17/2018	08/15/2027
12626P	AM	5				2FE	1,098,647	96.286	1,059,146	1,100,000	1,099,078		125			3.875	3.890	MN	4,973	42,625	05/12/2015	05/18/2025
126307	AC	1				4FE	327,942	100.500	301,500	300,000	301,500	3,420	(19,170)			8.625	2.110	FA	9,775	25,875	08/24/2017	02/15/2019
126307	AH	0				4FE	382,500	91.875	413,438	450,000	401,177		7,019			5.250	7.740	JD	1,969	23,625	02/24/2016	06/01/2024
126307	AQ	0				3FE	1,502,250	93.250	1,398,750	1,500,000	1,398,750	(103,088)	(241)			5.500	5.470	AO	17,417	82,500	03/13/2017	04/15/2027
126307	AT	4				3FE	450,000	97.520	438,840	450,000	438,840	(11,160)				5.375	5.370	JJ	11,153		11/14/2018	07/15/2023
126307	AU	1				3FE	1,746,250	94.250	1,649,375	1,750,000	1,649,375	(97,037)	162			5.500	5.530	MN	12,299	90,742	08/24/2018	05/15/2026
126307	AX	5				4FE	618,000	101.500	609,000	600,000	606,000	(8,106)	(1,647)			7.750	7.280	JJ	21,442	46,500	06/28/2016	07/15/2025
126408	HH	9				2FE	1,831,375	94.289	1,744,347	1,850,000	1,832,239		729			3.250	3.380	JD	5,010	53,625	08/23/2018	06/01/2027

E10.22

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	For ei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12654T	AA	8	CNX MIDSTREAM PTR/CNX			4FE	1,252,606	95.500	1,193,750	1,250,000	1,193,750	(58,515)	(340)		6.500	6.450	MS	23,924	40,399	08/28/2018	03/15/2026	
126634	AC	8	CVR FEF LLC/COFF FIN INC			4FE	100,250	99.000	99,000	100,000	99,000	(1,249)	(1)		6.500	6.420	MN	25,458		12/14/2018	11/01/2022	
126650	CK	4	CVS HEALTH CORP			2FE	499,785	99.391	496,955	500,000	499,884		30		3.500	3.500	JJ	7,826	17,500	07/13/2015	07/20/2022	
126650	CL	2	CVS HEALTH CORP			2FE	1,116,511	97.632	1,073,952	1,100,000	1,111,588		(1,537)		3.875	3.690	JJ	19,063	42,625	08/18/2015	07/20/2025	
126650	CU	2	CVS HEALTH CORP			2FE	546,288	91.082	546,493	600,000	547,526		1,238		2.875	4.260	JD	1,438	8,625	10/16/2018	06/01/2026	
126650	CX	6	CVS HEALTH CORP			2FE	1,971,880	98.103	1,962,060	2,000,000	1,973,685		1,805		4.300	4.470	MS	22,933	46,822	03/06/2018	03/25/2028	
13057Q	AF	4	CALIFORNIA RES CORP			5FE	197,975	62.000	256,680	414,000	232,098		16,041		6.000	18.570	MN	3,174	24,840	08/30/2016	11/15/2024	
13057Q	AG	2	CALIFORNIA RESOURCES CORP			5FE	599,674	68.000	510,000	750,000	510,000	(125,006)	17,316		8.000	12.750	JD	2,667	46,000	09/28/2018	12/15/2022	
131347	CE	4	CALLPINE CORP			4FE	190,500	94.000	188,000	200,000	188,000	(2,764)	264		5.375	6.690	JJ	4,957		11/14/2018	01/15/2023	
131347	CF	1	CALPINE CORP SR NT			4FE	1,743,953	91.750	1,743,250	1,900,000	1,714,635	(29,124)	7,906		5.750	7.350	AO	23,064	48,875	10/11/2018	01/15/2025	
131347	CK	0	CALLPINE CORP			3FE	1,363,018	91.625	1,282,750	1,400,000	1,282,750	(83,595)	2,518		5.250	5.640	JD	6,125	64,313	08/03/2018	06/01/2026	
149123	BX	8	CATERPILLAR INC			1FE	497,905	97.546	487,730	500,000	499,206		215		2.600	2.640	JD	6,681	13,000	06/21/2012	06/26/2022	
14912L	5X	5	CATERPILLAR FINL SVCS MTN			1FE	482,985	101.942	484,225	475,000	482,443		(542)		3.750	3.390	MN	1,831	8,906	08/02/2018	11/24/2023	
14912L	7D	7	CATERPILLAR FINL SERVICE			1FE	999,533	96.863	968,630	1,000,000	999,738		92		1.931	1.940	AO	4,828	19,310	10/04/2016	10/01/2021	
14913Q	AA	7	CATERPILLAR FINL SVC	LS		1FE	998,460	97.655	976,550	1,000,000	998,924		297		2.400	2.430	JD	1,667	24,000	06/01/2017	06/06/2022	
14987K	AA	1	CD&R WATERWORKS MERGER			5FE	2,159,688	89.250	1,918,875	2,150,000	1,918,875	(225,540)	(5,203)		6.125	5.950	FA	53,117	104,993	09/21/2018	08/15/2025	
15135B	AH	4	CENTENE CORP			3FE	285,000	102.625	292,481	285,000	285,000				6.125	6.120	FA	6,595	17,456	01/28/2016	02/15/2024	
15135B	AJ	0	CENTENE CORP DEL			3FE	300,000	95.750	287,250	300,000	287,250	(12,750)			4.750	4.740	JJ	6,571	14,250	10/26/2016	01/15/2025	
15137T	AA	8	CENTENE ESCROW I CORP			3FE	150,000	97.500	146,250	150,000	146,250	(3,750)			5.375	5.370	JD	672	4,210	05/21/2018	06/01/2026	
15189T	AV	9	CENTERPOINT ENERGY			2FE	998,580	101.334	1,013,349	1,000,000	998,622		42		4.250	4.260	MN	10,153		10/03/2018	11/01/2028	
156686	AM	9	CENTURY TEL ENTERPRI			4FE	632,161	88.500	575,250	650,000	575,250	(30,190)	815		6.875	7.250	JJ	20,606	27,500	08/24/2018	01/15/2028	
156700	AM	8	CENTURYLINK INC			4FE	429,000	79.500	357,750	450,000	357,750	(31,871)	371		7.600	8.040	MS	10,070	34,200	10/28/2016	09/15/2039	
156700	AR	7	CENTURYLINK INC			4FE	1,221,426	100.125	1,151,438	1,150,000	1,151,438	(2,307)	(14,432)		6.450	4.960	JD	3,297	74,175	02/15/2018	06/15/2021	
156700	AX	4	CENTURYLINK INC			4FE	758,925	96.625	724,688	750,000	724,688	(34,013)	(224)		6.750	6.460	JD	4,219	42,188	09/28/2018	12/01/2023	
156700	BA	3	CENTURYLINK INC			4FE	446,750	96.750	435,375	450,000	435,375	(11,865)	429		7.500	7.640	AO	8,438	33,750	11/10/2017	04/01/2024	
15911N	AA	3	CHANGE HEALTHCARE			4FE	1,721,188	93.625	1,591,625	1,700,000	1,591,625	(117,692)	(4,183)		5.750	5.430	MS	32,583	97,750	01/23/2018	03/01/2025	
161175	AX	2	CCO SAFARI II LLC			2FE	1,001,220	99.913	999,130	1,000,000	1,000,408		(250)		3.579	3.550	JJ	15,708	35,790	07/28/2015	07/23/2020	
161175	AY	0	CHARTER COMMUNICATIONS			2FE	1,017,465	99.528	995,280	1,000,000	1,016,755		(710)		4.908	4.600	JJ	21,541		09/24/2018	07/23/2025	
16411Q	AB	7	CHENIERE ENERGY PARTNERS			3FE	1,044,840	93.625	983,063	1,050,000	983,063	(62,159)	382		5.250	5.330	AO	13,781	51,676	05/07/2018	10/01/2025	
16412X	AG	0	CHENIERE CORPUS CHRI			3FE	1,104,125	94.780	1,042,580	1,100,000	1,042,580	(61,169)	(351)		5.125	5.070	JD	28,344	62,952	11/20/2017	06/30/2027	
165167	CK	1	CHESAPEAKE ENERGY CO			4FE	490,123	92.000	460,000	500,000	460,000	(32,806)	2,226		5.375	5.970	JD	1,194	26,875	06/06/2018	06/15/2021	
165167	CL	9	CHESAPEAKE ENERGY CORP			4FE	1,255,405	86.750	1,301,250	1,500,000	1,215,329	(89,231)	24,641		5.750	8.940	MS	25,396	35,938	11/28/2018	03/15/2023	
165167	CU	9	CHESAPEAKE ENERGY CORP			4FE	290,375	88.750	266,250	300,000	266,250	(24,854)	729		8.000	8.640	JJ	11,067	12,000	02/20/2018	01/15/2025	
165167	CZ	8	CHESAPEAKE ENERGY CORP			4FE	332,570	84.500	295,750	350,000	295,750	(37,685)	865		8.000	8.800	JD	1,244	28,000	02/16/2018	06/15/2027	
166764	AG	5	CHEVRON CORPORATION			1FE	1,500,000	99.418	1,491,270	1,500,000	1,500,000				2.427	2.420	JD	18,910	36,405	06/17/2013	06/24/2020	
166764	AH	3	CHEVRON CORPORATION	LS		1FE	2,249,813	99.899	2,247,728	2,250,000	2,249,848		36		3.191	3.190	JD	37,295	51,854	05/29/2018	06/24/2023	
166764	AN	0	CHEVRON CORPORATION	LS		1FE	500,000	99.526	497,630	500,000	500,000				2.193	2.190	MN	1,401	10,965	11/10/2014	11/15/2019	
166764	BD	1	CHEVRON CORPORATION	LS		1FE	1,000,000	99.350	993,500	1,000,000	1,000,000				3.326	3.320	MN	4,065	33,260	11/09/2015	11/17/2025	
166764	BL	3	CHEVRON CORPORATION			1FE	3,680,213	96.411	3,615,413	3,750,000	3,692,734		6,787		2.954	3.180	MN	13,847	110,775	02/21/2017	05/16/2026	
166764	BT	6	CHEVRON CORPORATION			1FE	2,469,338	97.655	2,441,375	2,500,000	2,471,334		1,997		2.895	3.130	MS	23,723	54,281	08/08/2018	03/03/2024	
17027N	AA	0	CHOBANI LLC/FINANCE CORP			5FE	879,375	79.250	713,250	900,000	713,250	(167,126)	1,001		7.500	7.930	AO	14,250	58,125	07/31/2018	04/15/2025	

E10.23

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	For ei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
172441	AZ	0	CINEMARK USA INC.....			4FE	1,380,570	96.250	1,347,500	1,400,000	1,347,500	(35,438)	1,424		4.875	5.180	JD	5,688	54,844	10/12/2018.	06/01/2023.	
172967	FT	3	CITIGROUP INC.....			2FE	1,632,985	102.241	1,533,615	1,500,000	1,558,542	(18,102)			4.500	3.140	JJ	31,313	67,500	08/05/2015.	01/14/2022.	
172967	HQ	7	CITIGROUP INC.....			3FE	534,500	92.375	508,063	550,000	508,063	(26,438)			6.300	6.380	MN	4,428	34,650	10/17/2016.	01/01/9999.	
172967	JP	7	CITIGROUP INC.....			2FE	4,142,770	95.141	4,043,493	4,250,000	4,175,033		10,375		3.300	3.610	AO	24,933	140,250	11/18/2015.	04/27/2025.	
172967	KB	6	CITIGROUP INC.....			2FE	1,997,760	98.694	1,973,880	2,000,000	1,999,151		450		2.650	2.670	AO	9,569	53,000	10/19/2015.	10/26/2020.	
172967	LG	4	CITIGROUP INC.....	LS		2FE	1,349,055	97.031	1,309,919	1,350,000	1,349,359		182		2.750	2.760	AO	6,806	37,125	04/18/2017.	04/25/2022.	
172967	LP	4	CITIGROUP INC.....			2FE	1,192,088	94.623	1,182,788	1,250,000	1,194,073		1,985		3.668	4.240	JJ	19,996		07/26/2018.	07/24/2028.	
18683K	AM	3	CLEVELAND-CLIFFS INC.....			4FE	1,796,630	90.250	1,669,625	1,850,000	1,669,625	(104,693)	4,068		5.750	6.260	MS	35,458	93,438	07/13/2018.	03/01/2025.	
191216	AR	1	COCA COLA CO.....			1FE	498,470	100.693	503,465	500,000	499,676		166		3.150	3.180	MN	2,013	15,750	11/04/2010.	11/15/2020.	
191216	BS	8	COCA COLA CO.....			1FE	1,996,900	96.408	1,928,160	2,000,000	1,997,791		289		2.875	2.890	AO	10,222	57,500	10/22/2015.	10/27/2025.	
19416Q	EC	0	COLGATE PALMOLIVE CO MTNS.....			1FE	985,050	96.407	964,070	1,000,000	993,105		1,498		2.100	2.260	MN	3,500	21,000	04/29/2013.	05/01/2023.	
198280	AF	6	COLUMBIA PIPELINE GR.....			2FE	1,996,940	100.896	2,017,920	2,000,000	1,997,883		279		4.500	4.510	JD	7,500	90,000	05/19/2015.	06/01/2025.	
20030N	BD	2	COMCAST CORP.....			1FE	499,570	99.780	498,900	500,000	499,831		44		3.125	3.130	JJ	7,205	15,625	06/26/2012.	07/15/2022.	
20030N	BF	7	COMCAST CORP.....			1FE	1,464,735	98.106	1,471,590	1,500,000	1,483,869		3,690		2.850	3.130	JJ	19,713	42,750	06/11/2013.	01/15/2023.	
20030N	BS	9	COMCAST CORP.....			1FE	1,247,650	95.819	1,197,738	1,250,000	1,248,242		215		3.150	3.170	MS	13,125	39,375	02/16/2016.	03/01/2026.	
20030N	CH	2	COMCAST CORP.....			1FE	981,885	96.697	966,970	1,000,000	982,597		712		3.550	3.770	MN	5,917	21,842	07/31/2018.	05/01/2028.	
20030N	CT	6	COMCAST CORP.....			1FE	2,123,938	101.543	2,157,795	2,125,000	2,123,969		32		4.150	4.150	AO	21,067		10/02/2018.	10/15/2028.	
202795	HV	5	COMMONWEALTH EDISON CO.....			1FE	999,760	101.423	1,014,230	1,000,000	999,955		27		4.000	4.000	FA	16,667	40,000	07/26/2010.	08/01/2020.	
202795	JN	1	COMMONWEALTH EDISON.....			1FE	2,043,766	100.477	2,059,779	2,050,000	2,043,952		186		3.700	3.730	FA	28,865		09/20/2018.	08/15/2028.	
205887	BZ	4	CONAGRA BRANDS INC.....			2FE	544,373	100.035	545,192	545,000	544,411		38		3.800	3.840	AO	3,969		10/15/2018.	10/22/2021.	
207597	EJ	0	CONNECTICUT LT & PWR.....			1FE	1,531,596	98.386	1,524,983	1,550,000	1,532,695		859		3.200	3.350	MS	14,604	40,800	08/16/2018.	03/15/2027.	
210383	AA	3	CONSTELLUM NV.....			4FE	925,650	92.500	878,750	950,000	878,750	(50,403)	1,860		5.750	6.220	MN	6,980	47,438	11/09/2018.	05/15/2024.	
216762	AF	1	COOPER-STANDARD AUTO.....			4FE	602,500	88.500	531,000	600,000	531,000	(70,933)	(273)		5.625	5.550	MN	4,313	33,750	10/27/2016.	11/15/2026.	
22160K	AM	7	COSTCO WHSL CORP NEW.....	LS		1FE	1,487,055	96.619	1,449,285	1,500,000	1,488,892		1,144		3.000	3.100	MN	5,375	45,000	05/09/2017.	05/18/2027.	
225401	AG	3	CREDIT SUISSE.....			2FE	652,067	99.835	648,928	650,000	651,932		(135)		4.207	4.130	JD	1,443	13,673	07/31/2018.	06/12/2024.	
228701	AF	5	CROWNROCK LP/CROWNROCK FIN.....			4FE	1,226,300	90.375	1,129,688	1,250,000	1,129,688	(98,349)	1,737		5.625	5.940	AO	14,844	50,969	07/24/2018.	10/15/2025.	
23131L	AA	5	CURO GROUP HLDGS COR.....			4FE	726,250	78.500	628,000	800,000	628,000	(99,164)	914		8.250	10.120	MS	22,733		12/12/2018.	09/01/2025.	
23311R	AD	8	DCP MIDSTREAM LLC.....			3FE	1,108,280	100.625	1,006,250	1,000,000	1,006,250	(19,593)	(20,727)		5.350	3.140	MS	15,753	53,500	10/22/2014.	03/15/2020.	
23311R	AE	6	DCP MIDSTREAM LLC.....			3FE	634,578	99.000	693,000	700,000	669,496		9,845		4.750	6.500	MS	8,405	33,250	02/11/2015.	09/30/2021.	
233851	BR	4	DAIMLER FINANCE NA LLC.....			1FE	1,995,400	98.664	1,973,280	2,000,000	1,998,877		937		2.250	2.290	MS	14,875	45,000	02/23/2015.	03/02/2020.	
233851	CS	1	DAIMLER FINANCE NA LLC.....			1FE	488,710	97.714	488,570	500,000	489,979		1,269		2.850	3.550	JJ	6,927		08/02/2018.	01/06/2022.	
233851	DJ	0	DAIMLER FINANCE NA LLC.....			1FE	998,840	99.720	997,200	1,000,000	999,085		245		3.350	3.390	MN	5,304	16,750	04/30/2018.	05/04/2021.	
235851	AQ	5	DANAHER CORP.....	LS		1FE	1,997,140	98.502	1,970,040	2,000,000	1,997,979		264		3.350	3.360	MS	19,728	67,000	09/10/2015.	09/15/2025.	
23636T	AA	8	DANONE.....			2FE	996,990	98.286	982,860	1,000,000	998,857		309		3.000	3.030	JD	1,333	30,000	05/29/2012.	06/15/2022.	
23918K	AQ	1	DAVITA HELTHCARE PARTNER.....			4FE	668,500	93.750	656,250	700,000	656,250	(12,443)	193		5.125	6.080	JJ	16,542		12/14/2018.	07/15/2024.	
24422E	TT	6	DEERE JOHN CAP CORP MTNS BE.....			1FE	480,490	95.983	479,915	500,000	481,537		1,047		2.650	3.390	JD	6,883		08/27/2018.	06/24/2024.	
24422E	TV	1	DEERE JOHN CAP CORP.....	LS		1FE	498,985	95.885	479,425	500,000	499,241		196		2.150	2.190	MS	3,374	10,750	09/05/2017.	09/08/2022.	
24422E	UK	3	DEERE JOHN CAP CORP.....			1FE	549,830	100.217	551,194	550,000	549,846		17		3.125	3.130	MS	5,299		09/05/2018.	09/10/2021.	
24718P	AA	5	DELPHI JERSEY HOLDINGS.....			3FE	1,730,555	84.424	1,519,632	1,800,000	1,519,632	(214,138)	3,113		5.000	5.650	AO	24,507	55,333	10/18/2018.	10/01/2025.	
247916	AF	6	DENBURY RESORCES INC.....			4FE	646,028	94.000	611,000	650,000	611,000	(37,332)	1,451		9.000	9.090	MN	7,475	45,000	11/27/2018.	05/15/2021.	
251526	BN	8	DEUTSCHE BANK NY.....			3FE	744,530	77.879	623,032	800,000	623,032	(120,081)	213		4.875	5.560	JD	3,250	31,688	11/28/2018.	12/01/2032.	

E10.24

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	For Rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25179M	AK	9	DEVON ENERGY CORP NEW.....			1 2FE	1,581,975	100.149	1,502,235	1,500,000	1,523,842		(8,855)		4.000	3.340	JJ	27,667	60,000	09/19/2011.	07/15/2021.	
25179M	AP	8	DEVON ENERGY CORP NEW.....			1 2FE	968,330	97.517	975,170	1,000,000	983,000		4,642		3.250	3.790	MN	4,153	32,500	09/14/2015.	05/15/2022.	
25179M	AV	5	DEVON ENERGY CORP NEW.....			1 2FE	523,897	106.256	504,716	475,000	520,471		(3,426)		5.850	4.240	JD	1,235	27,788	05/16/2018.	12/15/2025.	
25272K	AU	7	DIAMOND 1 FIN CORP/DIAMOND 2.....			1 3FE	1,854,479	100.138	1,802,484	1,800,000	1,802,484	(32,630)	(19,365)		5.875	4.330	JD	4,700	92,531	10/23/2018.	06/15/2021.	
25272K	AW	3	DIAMOND 1 FIN CORP/DIAMOND 2.....			1 3FE	2,345,843	101.827	2,291,108	2,250,000	2,289,603	(43,142)	(13,097)		7.125	5.700	JD	7,125	44,531	12/21/2018.	06/15/2024.	
25278X	AH	2	DIAMONBACK ENERGY INC.....			1 3FE	3,333,000	97.750	3,225,750	3,300,000	3,225,750	(103,715)	(3,535)		5.375	5.140	MN	15,274	177,375	05/17/2018.	05/31/2025.	
25380Q	AH	2	DIGICEL LIMITED.....			1 5FE	1,455,550	79.625	1,194,375	1,500,000	1,194,375	(268,843)	5,425		6.750	7.250	MS	33,750	101,250	09/03/2015.	03/01/2023.	
25380W	AE	6	DIGICEL GROUP LTD.....			1 6FE	2,487,635	68.000	1,802,000	2,650,000	1,802,000	(701,276)	36,872		8.250	11.090	MS	55,264	191,813	07/03/2018.	09/30/2020.	
25468P	DF	0	DISNEY WALT CO.....			1FE	1,945,359	97.716	1,905,462	1,950,000	1,946,727		431		3.150	3.170	MS	17,745	61,425	09/14/2015.	09/17/2025.	
25468P	DK	9	WALT DISNEY CO.....	LS		1FE	1,992,000	96.422	1,928,440	2,000,000	1,994,089		733		3.000	3.040	FA	23,000	60,000	01/05/2016.	02/13/2026.	
25470D	AM	1	DISCOVERY COMMUNICATIONS.....			1 2FE	492,050	97.660	488,300	500,000	492,441		391		3.800	4.120	MS	5,700		09/11/2018.	03/13/2024.	
25470D	AQ	2	DISCOVERY COMMUNICATIONS.....			1 2FE	313,014	95.853	311,522	325,000	313,944		930		2.950	3.830	MS	2,690	4,794	08/09/2018.	03/20/2023.	
25470X	AE	5	DISH DBS CORP.....			4FE	678,674	99.220	644,930	650,000	644,930	(20,145)	(3,152)		6.750	5.700	JD	3,656	30,375	09/21/2018.	06/01/2021.	
25470X	AJ	4	DISH DBS CORP.....			4FE	1,793,256	92.375	1,661,826	1,799,000	1,661,826	(102,933)	(3,087)		5.875	6.000	JJ	48,735	64,566	11/09/2018.	07/15/2022.	
25470X	AY	1	DISH DBS CORP.....			4FE	1,703,688	83.000	1,411,000	1,700,000	1,411,000	(291,636)	(1,051)		7.750	7.700	JJ	65,875	71,688	05/07/2018.	07/01/2026.	
256882	AD	3	DOLPHIN SUBSIDIARY II INC.....			1 3FE	324,864	104.863	314,589	300,000	314,589	(6,787)	(3,488)		7.250	4.500	AO	4,592	10,875	07/10/2018.	10/15/2021.	
25746U	BP	3	DOMINION RESOURCES INC.....			1 2FE	1,499,865	96.354	1,445,310	1,500,000	1,499,945		14		2.750	2.750	MS	12,146	41,250	09/10/2012.	09/15/2022.	
260543	CH	4	DOW CHEMICAL CO/THE.....	LS		1 2FE	992,310	97.081	970,810	1,000,000	996,702		790		3.000	3.090	MN	3,833	30,000	01/15/2013.	11/15/2022.	
26441Y	AV	9	DUKE RLTY LTD PARTNERSHIP.....			1 2FE	992,710	102.570	1,025,700	1,000,000	997,111		757		4.375	4.460	JD	1,944	43,750	06/06/2012.	06/15/2022.	
26441Y	AX	5	DUKE RLTY LTD PARTNERSHIP.....			1 2FE	991,790	100.015	1,000,150	1,000,000	996,148		814		3.625	3.720	AO	7,653	36,250	03/12/2013.	04/15/2023.	
26441Y	AY	3	DUKE RLTY LTD PARTNERSHIP.....			1 2FE	987,950	99.367	993,670	1,000,000	992,352		1,129		3.750	3.890	JD	3,125	37,500	11/12/2014.	12/01/2024.	
26441Y	AZ	0	DUKE RLTY LTD PARTNERSHIP.....			1 2FE	990,700	95.314	953,140	1,000,000	992,754		837		3.250	3.360	JD	16,340	32,500	06/16/2016.	06/30/2026.	
26441Y	BB	2	DUKE RLTY LTD PARTNERSHIP.....			1 2FE	494,630	99.527	497,635	500,000	494,765		135		4.000	4.130	MS	6,111		09/04/2018.	09/15/2028.	
26442C	AX	2	DUKE ENERGY CAROLINA.....			1 1FE	328,782	102.591	338,553	330,000	328,798		15		3.950	3.990	MN	1,919		11/05/2018.	11/15/2028.	
26442U	AA	2	DUKE ENERGY CORP.....			1 1FE	1,993,900	97.439	1,948,780	2,000,000	1,995,743		567		3.250	3.280	FA	24,556	65,000	08/10/2015.	08/15/2025.	
26442U	AG	9	DUKE ENERGY PROGRESS.....			1 1FE	999,810	101.197	1,011,970	1,000,000	999,832		22		3.700	3.700	MS	14,594		08/06/2018.	09/01/2028.	
26817R	AN	8	DYNERGY FINANCE I/II INC.....			1 3FE	589,438	103.500	621,000	600,000	592,326		1,661		7.375	7.760	MN	7,375	44,250	04/10/2017.	11/01/2022.	
26875P	AP	6	EOG RES INC.....			1 1FE	682,911	102.835	694,136	675,000	682,756		(155)		4.150	3.960	JJ	12,917		10/18/2018.	01/15/2026.	
268787	AH	1	EN ENER/EVEREST ACQ FIN.....			1 5FE	352,000	45.000	180,000	400,000	180,000	(177,142)	5,142		9.375	12.160	MN	6,250	31,042	01/25/2018.	05/01/2024.	
26884A	AZ	6	ERP OPER LTD PARTNERSHIP.....			1 1FE	1,286,348	103.496	1,293,700	1,250,000	1,262,671		(4,086)		4.625	4.210	JD	2,569	57,813	10/02/2012.	12/15/2021.	
26884A	BF	9	ERP OPER LTD PARTNER.....	LS		1 1FE	396,963	94.139	400,091	425,000	398,143		1,180		2.850	3.790	MN	2,019	6,056	08/06/2018.	11/01/2026.	
26884A	BJ	1	ERP OPERATING LP.....			1 1FE	994,020	97.396	973,960	1,000,000	994,457		437		3.500	3.570	MS	11,667	19,833	02/01/2018.	03/01/2028.	
278062	AC	8	EATON CORP.....			2FE	1,255,855	97.341	1,265,433	1,300,000	1,276,630		4,604		2.750	3.250	MN	5,859	31,625	08/03/2018.	11/02/2022.	
278865	AR	1	ECOLAB INC.....			1 1FE	499,765	99.364	496,820	500,000	499,949		48		2.250	2.260	JJ	5,281	11,250	01/12/2015.	01/12/2020.	
278865	AU	4	ECOLAB INC.....			1 1FE	499,750	99.700	498,500	500,000	499,849		34		3.250	3.250	JJ	7,538	16,250	01/11/2016.	01/14/2023.	
278865	BD	1	ECOLAB INC.....	LS		1 1FE	479,880	96.767	483,835	500,000	480,836		956		3.250	3.760	JD	1,354	8,125	06/19/2018.	12/01/2027.	
29273E	AC	2	ENDO FIN/ENDO LTD/E FINC.....			1 5FE	1,506,971	76.750	1,381,500	1,800,000	1,381,500	(115,495)	29,759		6.000	9.840	JJ	49,800	66,000	10/23/2018.	07/15/2023.	
29273V	AC	4	ENERGY TRANSFER EQUITY L.....			3FE	750,750	104.250	729,750	700,000	716,808	(6,568)	(15,413)		7.500	4.990	AO	11,083	52,500	09/06/2017.	10/15/2020.	
29273V	AG	5	ENERGY TRANSFER EQUITY.....			1 3FE	647,260	96.500	627,250	650,000	627,250	(17,278)	318		4.250	4.340	MS	8,134	23,357	05/07/2018.	03/15/2023.	
29355X	AF	4	ENPRO INDS INC.....			1 4FE	700,000	96.500	675,500	700,000	675,500	(24,500)			5.750	5.750	AO	8,274		10/02/2018.	10/15/2026.	

E10.25

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	For Foreign Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
29358Q AD 1	ENSCO PLC	.....	1	4FE	.....	327,375	56.388	281,940	500,000	281,940	(49,436)	1,591		5.750	9.180	AO	7,188	28,750	04/26/2016	10/01/2044
29358Q AH 2	ENSCO PLC	.....	1	4FE	.....	682,781	74.500	521,500	700,000	521,500	(161,742)	461		7.750	8.190	FA	22,604	7,965	10/23/2018	02/01/2026
29373T AA 2	ENTERPRISE MERGER	.....	1	5FE	.....	800,000	86.500	692,000	800,000	692,000	(108,000)			8.750	8.740	AO	15,556		09/28/2018	10/15/2026
29379V AZ 6	ENTERPRISE PRODS OPER LLC	.....	1	2FE	.....	489,955	98.724	493,620	500,000	495,239		1,031		3.350	3.590	MS	4,932	16,750	06/18/2013	03/15/2023
29379V BH 5	ENTERPRISE PRODS OPER LLC	.....	1	2FE	.....	494,290	98.729	493,645	500,000	494,571		281		3.700	3.870	FA	6,989	9,250	07/30/2018	02/15/2026
29379V BT 9	ENTERPRISE PRODS OPER LLC	.....	1	2FE	.....	997,640	99.496	994,961	1,000,000	997,685		45		4.150	4.170	AO	9,222		10/03/2018	10/16/2028
29444U AP 1	EQUINIX INC	.....	1	3FE	.....	550,458	101.125	556,188	550,000	550,223		(133)		5.750	5.730	JJ	15,813	31,625	11/18/2014	01/01/2025
29444U AQ 9	EQUINIX INC	.....	1	3FE	.....	472,188	101.000	454,500	450,000	452,500	(14,357)	(2,206)		5.875	5.140	JJ	12,191	26,438	05/23/2017	01/15/2026
29977H AB 6	EN ENER/EVEREST ACQ FIN	.....	1	5FE	.....	533,000	78.750	433,125	550,000	433,125	(105,103)	5,228		9.375	11.120	MN	8,594	35,156	10/12/2018	05/01/2020
30040W AE 8	EVERSOURCE ENERGY	.....	1	2FE	.....	470,580	94.843	474,219	500,000	471,125		545		3.300	4.060	JJ	7,608		10/17/2018	01/15/2028
30161N AH 4	EXELON CORP	.....	1	2FE	.....	1,000,970	99.227	992,270	1,000,000	1,000,297		(197)		2.850	2.820	JD	1,267	28,500	06/10/2015	06/15/2020
30161N AN 1	EXELON CORP	.....	1	2FE	.....	1,000,000	99.036	990,360	1,000,000	1,000,000				3.950	3.950	JD	1,756	39,500	06/08/2015	06/15/2025
30227K AE 9	EXTERRAN NRG SOLUTIONS	.....	1	4FE	.....	817,625	96.250	770,000	800,000	770,000	(45,459)	(2,166)		8.125	7.580	MN	10,833	65,000	04/06/2018	05/01/2025
30231G AF 9	EXXON MOBIL CORP	.....	1	1FE	.....	1,967,900	96.959	1,939,180	2,000,000	1,978,164		3,159		2.709	2.900	MS	17,308	54,180	08/17/2015	03/06/2025
30231G AT 9	EXXON MOBIL CORP	.....	1	1FE	.....	5,211,040	97.698	5,129,145	5,250,000	5,213,146		2,106		3.043	3.150	MS	53,253	136,935	08/02/2018	03/01/2026
30251G AY 3	FMG RESOURCES AUG 2006	.....	1	3FE	.....	1,296,405	94.250	1,225,250	1,300,000	1,225,250	(71,351)	196		5.125	5.190	MS	19,617	26,906	09/20/2018	03/15/2023
303250 AE 4	FAIR ISAAC CORP	.....	1	3FE	.....	250,000	97.250	243,125	250,000	243,125	(6,875)			5.250	5.240	MN			05/01/2018	05/15/2026
31428X AS 5	FEDEX CORP	.....	1	2FE	.....	1,484,610	97.684	1,465,260	1,500,000	1,487,366		1,463		2.625	2.870	FA	16,406	26,250	08/07/2018	08/01/2022
31428X BC 9	FEDEX CORP	.....	1	2FE	.....	998,450	96.906	969,060	1,000,000	999,015		144		3.200	3.210	FA	13,333	32,000	01/06/2015	02/01/2025
31428X BP 0	FEDEX CORP	LS	1	2FE	.....	976,415	95.087	950,870	1,000,000	977,532		1,117		3.400	3.680	FA	12,844	18,417	06/19/2018	02/15/2028	
31428X BR 6	FEDEX CORP	LS	1	2FE	.....	499,395	99.344	496,720	500,000	499,405		10		4.200	4.210	AO	4,317		10/15/2018	10/17/2028	
315786 AC 7	FIDELITY & GUARANTY LIFE	.....	1	3FE	.....	846,375	96.030	816,255	850,000	816,255	(30,407)	287		5.500	5.570	MN	7,792	24,803	04/23/2018	05/01/2025
31677Q BC 2	FIFTH THIRD BK CIN O	.....	1	1FE	.....	246,655	98.886	247,215	250,000	247,067		412		2.875	3.320	AO	1,797	3,594	08/03/2018	10/01/2021
31740L AC 7	FINANCIAL & RISK US	.....	1	4FE	.....	800,000	91.625	733,000	800,000	733,000	(67,000)			8.250	8.240	MN	16,500		09/18/2018	11/15/2026
32008D AA 4	FIRST DATA CORP NEW	.....	1	3FE	.....	612,750	96.625	579,750	600,000	579,750	(30,147)	(1,707)		5.000	4.620	JJ	13,833	30,000	04/06/2017	01/15/2024
340711 AW 0	FLORIDA GAS TRANSMIS	.....	1	2FE	.....	1,222,244	102.268	1,252,783	1,225,000	1,223,066		250		4.350	4.370	JJ	24,571	53,288	07/07/2015	07/15/2025
341081 FJ 1	FLORIDA PWR & LT CO	.....	1	1FE	.....	996,190	97.917	979,170	1,000,000	998,184		381		2.750	2.790	JD	2,292	27,500	05/30/2013	06/01/2023
345397 XQ 1	FORD MOTOR CREDIT CO	.....	1	2FE	.....	2,542,975	96.940	2,423,500	2,500,000	2,528,654		(13,496)		3.200	2.610	JJ	36,889	80,000	12/06/2017	01/15/2021
345397 YS 6	FORD MOTOR CREDIT CO	.....	1	2FE	.....	971,320	96.232	962,320	1,000,000	975,275		3,955		2.343	3.740	MN	3,840	11,715	09/10/2018	01/02/2020
35671D AU 9	FREEPORT-MCMORAN INC	.....	1	3FE	.....	2,365,188	94.875	2,561,625	2,700,000	2,449,705	(41,947)	51,492		3.550	6.090	MS	31,950	70,113	09/20/2018	03/01/2022
35906A AN 8	FRONTIER COMMUNICATIONS CORP	.....	1	5FE	.....	571,375	52.000	416,000	800,000	416,000	(141,855)	23,855		7.625	14.580	AO	12,878	61,000	11/13/2017	04/15/2024
35906A AW 8	FRONTIER COMMUNICATIONS CORP	.....	1	5FE	.....	675,138	70.000	525,000	750,000	525,000	(155,490)	5,353		10.500	13.770	MS	23,188	26,250	09/20/2018	09/15/2022
35906A AZ 1	FRONTIER COMMUNICATIONS CORP	.....	1	5FE	.....	813,343	62.745	627,450	1,000,000	627,450	(135,073)	12,305		11.000	15.140	MS	32,389	99,000	07/24/2018	09/15/2025
35906A BA 5	FRONTIER COMMUNICATIONS CORP	.....	1	4FE	.....	850,000	87.750	745,875	850,000	745,875	(104,125)			8.500	8.500	AO	18,063	38,533	03/08/2018	04/01/2026
36164Q MS 4	GEN ELEC CAPITL	.....	1	2FE	.....	2,512,526	96.545	2,784,358	2,884,000	2,733,492		74,594		2.342	5.300	MN	8,631	67,543	10/26/2015	11/15/2020
36186C BY 8	GMAC	.....	1	3FE	.....	1,846,095	111.500	1,672,500	1,500,000	1,672,500	(154,195)	(14,096)		8.000	5.590	MN	20,000	100,000	06/12/2018	11/01/2031
36740P AA 1	GATES GLOBAL LLC	.....	1	5FE	.....	589,775	98.375	609,925	620,000	600,420		4,721		6.000	7.020	JJ	17,153	37,200	08/23/2016	07/15/2022
369604 BD 4	GENERAL ELECTRIC CO	LS	1	2FE	.....	997,650	92.869	928,690	1,000,000	999,038		239		2.700	2.720	AO	6,150	27,000	10/01/2012	10/09/2022	
36962G 4D 3	GENERAL ELEC CAP CORP MTN	.....	1	2FE	.....	286,679	101.093	290,137	287,000	286,975		40		6.000	6.010	FA	6,888	17,220	08/04/2009	08/07/2019
36962G 6S 8	GENERAL ELECTRIC CAP CORP	.....	1	2FE	.....	1,592,553	93.392	1,469,056	1,573,000	1,586,838		(3,214)		3.100	2.860	JJ	23,298	48,763	01/24/2017	01/09/2023
370334 BH 6	GENERAL MLS INC	.....	1	2FE	.....	499,570	100.250	501,250	500,000	499,993		52		5.650	5.660	FA	10,672	28,250	01/30/2009	02/15/2019

E10.26

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	For Rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
37045V	AE	0	GENERAL MTRS CO.....			2FE	1,500,000	100.324	1,504,860	1,500,000	1,500,000				4.875	4.870	AO	18,078	73,125	09/24/2013.	10/02/2023.	
37045X	AQ	9	GENERAL MTRS FINL CO.....			2FE	508,525	100.469	502,345	500,000	507,470		(1,055)		4.375	3.790	MS	5,833	10,938	07/30/2018.	09/25/2021.	
37045X	AY	2	GENERAL MOTORS FINL CO.....			2FE	1,013,760	98.779	987,790	1,000,000	1,008,296		(5,229)		3.200	2.640	JJ	14,933	32,000	12/12/2017.	07/13/2020.	
37045X	CL	8	GENERAL MTRS FINL CO.....			2FE	499,260	97.528	487,640	500,000	499,332		72		4.150	4.180	JD	692	10,375	06/14/2018.	06/19/2023.	
37185L	AG	7	GENESIS ENERGY LP/ G.....			4FE	1,399,856	92.750	1,437,625	1,550,000	1,409,800	(26,369)	13,818		6.000	7.970	MN	11,883	57,000	11/14/2018.	05/15/2023.	
37185L	AJ	1	GENESIS ENERGY LP/ G.....			4FE	497,750	88.500	442,500	500,000	442,500	(55,496)	246		6.500	6.570	AO	8,125	36,743	02/15/2018.	10/01/2025.	
38141G	RD	8	GOLDMAN SACHS GROUP INC.....			1FE	484,880	98.512	492,560	500,000	492,912		1,578		3.625	4.000	JJ	8,005	18,125	06/11/2013.	01/22/2023.	
38141G	WB	6	GOLDMAN SACHS GROUP.....			1FE	2,022,680	94.211	1,884,220	2,000,000	2,016,028		(5,466)		3.850	3.600	JJ	33,153	77,000	05/04/2017.	01/26/2027.	
38141G	WV	2	GOLDMAN SACHS GROUP.....			1FE	1,914,040	93.526	1,870,520	2,000,000	1,916,980		2,940		3.814	4.310	AO	14,408	57,210	07/30/2018.	04/23/2029.	
38141G	WZ	3	GOLDMAN SACHS GROUP INC.....			1FE	1,954,800	96.479	1,929,580	2,000,000	1,956,829		2,029		4.223	4.480	MN	14,077	44,107	05/18/2018.	05/01/2029.	
38148L	AC	0	THE GOLDMAN SACHS GR.....			1FE	1,549,349	94.907	1,471,059	1,550,000	1,549,579		61		3.500	3.500	JJ	23,810	54,250	01/20/2015.	01/23/2025.	
38148L	AE	6	GOLDMAN SACHS GROUP L P.....			1FE	246,363	95.799	239,498	250,000	247,507		337		3.750	3.920	MN	1,016	9,375	06/09/2015.	05/22/2025.	
383909	AE	8	GRACE W R & CO CONN.....			3FE	455,875	99.250	446,625	450,000	446,625	(8,892)	(1,057)		5.125	4.630	AO	5,766	16,656	05/09/2018.	10/01/2021.	
383909	AF	5	GRACE W R & CO CONN.....			3FE	1,303,063	99.875	1,248,438	1,250,000	1,248,438	(43,184)	(6,266)		5.625	4.930	AO	17,578	70,313	05/11/2017.	10/01/2024.	
384637	AA	2	GRAHAM HOLDINGS CO.....			3FE	500,000	100.500	502,500	500,000	500,000				5.750	5.750	JD	2,396	14,455	05/24/2018.	06/01/2026.	
389284	AA	8	GRAY ESCROW INC.....			4FE	574,998	97.317	559,573	575,000	559,573	(15,425)			7.000	7.000	MN	5,031		11/01/2018.	05/15/2027.	
389375	AJ	5	GRAY TELEVISION INC.....			4FE	143,000	93.480	140,220	150,000	140,220	(3,121)	341		5.875	6.630	JJ	4,064	4,406	07/09/2018.	07/15/2026.	
389375	AK	2	GRAY TELEVISION INC.....			4FE	239,313	92.450	231,125	250,000	231,125	(8,868)	681		5.125	5.950	AO	2,705	6,406	07/17/2018.	10/15/2024.	
40052V	AA	2	GRUPO BIMBO SAB DE CV.....			2FE	2,004,360	102.027	2,040,540	2,000,000	2,000,800		(504)		4.875	4.840	JD	49,021	97,500	07/19/2010.	06/30/2020.	
402635	AE	6	GULFPORT ENERGY CORP.....			4FE	686,000	94.500	661,500	700,000	661,500	(24,663)	163		6.625	7.160	MN	7,729		12/07/2018.	05/01/2023.	
402635	AH	9	GULFPORT ENERGY CORP.....			4FE	349,500	89.000	311,500	350,000	311,500	(38,080)	59		6.000	6.020	AO	4,433	21,000	09/18/2017.	10/15/2024.	
402635	AL	0	GULFPORT ENERGY CORP.....			4FE	1,196,750	88.875	1,066,500	1,200,000	1,066,500	(128,093)	(32)		6.375	6.420	MN	9,775	63,750	07/10/2018.	05/15/2025.	
402635	AP	1	GULFPORT ENERGY CORP.....			4FE	550,000	86.750	477,125	550,000	477,125	(72,875)			6.375	6.370	JJ	16,168	26,686	10/05/2017.	01/15/2026.	
402740	AD	6	GULFSTREAM NAT GAS S.....			2FE	999,620	103.326	1,033,260	1,000,000	999,620				4.600	4.640	FA	17,761	46,000	09/21/2015.	09/15/2025.	
40390D	AA	3	HLF FING SARL LLC.....			4FE	956,562	98.625	936,938	950,000	936,938	(19,440)	(184)		7.250	7.130	FA	25,828		11/08/2018.	08/15/2026.	
404030	AH	1	H&E EQUIPMENT SERVICES INC.....			4FE	1,263,306	92.125	1,151,563	1,250,000	1,151,563	(109,406)	(2,120)		5.625	5.390	MS	23,875	57,125	11/08/2018.	09/01/2025.	
404119	BQ	1	HCA INC CALLABLE NOTES.....			3FE	1,658,645	99.750	1,645,875	1,650,000	1,645,875	(12,564)	(206)		5.250	5.150	AO	18,288	52,500	10/23/2018.	04/15/2025.	
404119	BR	9	HCA INC.....			3FE	1,109,375	97.750	1,026,375	1,050,000	1,026,375	(55,998)	(7,002)		5.375	4.470	FA	23,516	56,438	09/18/2017.	02/01/2025.	
404121	AC	9	HCA INC.....			3FE	3,044,460	102.750	3,082,500	3,000,000	3,026,536	(4,609)	(15,803)		6.500	5.490	FA	73,667		08/03/2018.	02/15/2020.	
404121	AD	7	HCA INC.....			3FE	1,575,465	106.500	1,650,750	1,550,000	1,569,039	(5,672)	(1,417)		7.500	6.900	FA	43,917	93,750	10/12/2018.	02/15/2022.	
404280	AN	9	HSBC HOLDINGS PLC.....			1FE	1,598,790	101.343	1,520,145	1,500,000	1,538,309		(11,035)		4.000	3.160	MS	15,167	60,000	01/29/2013.	03/30/2022.	
40537Q	AP	5	HALCON RESOURCES CORP.....			5FE	1,362,050	73.500	979,020	1,332,000	979,020	(378,536)	(4,433)		6.750	6.240	FA	33,966	62,910	02/07/2018.	02/15/2025.	
40573L	AL	0	HALFMOON PARENT INC.....			2FE	1,549,179	99.763	1,546,327	1,550,000	1,549,179				3.750	3.760	JJ	16,792		09/06/2018.	07/15/2023.	
406216	BG	5	HALLIBURTON CO.....	LS		2FE	997,190	97.124	971,240	1,000,000	997,957		255		3.800	3.830	MN	4,856	38,000	11/05/2015.	11/15/2025.	
423012	AA	1	HEINEKEN NV.....			2FE	2,011,560	100.240	2,004,800	2,000,000	2,004,197		(1,207)		3.400	3.330	AO	17,000	68,000	04/19/2012.	04/01/2022.	
423012	AD	5	HEINEKEN NV.....			2FE	499,055	97.068	485,340	500,000	499,584		91		2.750	2.770	AO	3,438	13,750	10/02/2012.	04/01/2023.	
428040	CG	2	HERTZ CORP.....			4FE	798,043	97.625	781,000	800,000	781,000	(17,603)	470		7.375	7.460	JJ	27,206	36,875	05/04/2018.	01/15/2021.	
428040	CT	4	HERTZ CORP.....			4FE	940,495	94.500	897,750	950,000	897,750	(43,457)	712		7.625	7.930	JD	6,725	41,938	10/12/2018.	06/01/2022.	
436440	AK	7	HOLOGIC INC.....			3FE	220,000	93.500	205,700	220,000	205,700	(14,300)			4.375	4.370	AO	2,032	9,759	01/16/2018.	10/15/2025.	
437076	AT	9	HOME DEPOT INC.....	LS		1FE	499,340	101.638	508,190	500,000	499,869		73		3.950	3.960	MS	5,815	19,750	09/07/2010.	09/15/2020.	
437076	AZ	5	HOME DEPOT INC.....			1FE	499,220	99.018	495,090	500,000	499,642		78		2.700	2.710	AO	3,375	13,500	04/02/2013.	04/01/2023.	

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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	For ein g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
437076 BK 7	HOME DEPOT INC.....				1	1FE	998,570	98.863	988,630	1,000,000	998,990		132		3.350	3.360	MS.....	9,864	33,500	09/08/2015.	09/15/2025.	
437076 BT 8	HOME DEPOT INC.....		LS...		1	1FE	498,700	94.020	470,100	500,000	498,849		115		2.800	2.830	MS.....	4,161	14,000	09/05/2017.	09/14/2027.	
44328M AC 8	HSBC BK PLC.....					1FE	994,010	101.185	1,011,850	1,000,000	998,858		671		4.125	4.190	FA.....	15,927	41,250	08/05/2010.	08/12/2020.	
446150 AM 6	HUNTINGTON BANCSHARES.....				1	2FE	499,850	100.668	503,340	500,000	499,862		12		4.000	4.000	MN.....	2,556	10,000	05/11/2018.	05/15/2025.	
446438 RQ 8	HUNTINGTON NATIONAL BANK.....				1	1FE	1,996,579	99.388	1,992,729	2,005,000	2,002,108		1,701		2.875	2.960	FA.....	20,976	57,644	08/17/2015.	08/20/2020.	
446438 RU 9	HUNTINGTON NATIONAL BANK.....				1	1FE	1,149,931	99.051	1,139,087	1,150,000	1,149,972		23		2.375	2.370	MS.....	8,421	27,313	03/07/2017.	03/10/2020.	
44644A AD 9	HUNTINGTON NB COLUMB.....				1	1FE	646,965	99.805	648,733	650,000	647,420		455		3.250	3.420	MN.....	2,758	10,504	07/27/2018.	05/14/2021.	
45031U BZ 3	ISTAR INC.....				1	3FE	1,061,625	97.000	1,018,500	1,050,000	1,018,500	(40,016)	(3,109)		6.000	5.600	AO.....	15,750	57,000	04/30/2018.	04/01/2022.	
45031U CC 3	ISTAR INC.....				1	3FE	320,000	97.750	312,800	320,000	312,800	(7,200)			4.625	4.620	MS.....	4,358	14,594	09/18/2017.	09/15/2020.	
45672N AG 6	INFOR US INC.....				1	5FE	757,798	97.090	728,175	750,000	728,175	(29,042)	(580)		6.500	6.170	MN.....	6,229	24,375	10/18/2018.	05/15/2022.	
45688C AA 5	INGEVITY CORP.....				1	3FE	450,000	90.750	408,375	450,000	408,375	(41,625)			4.500	4.500	FA.....	8,438	10,519	01/09/2018.	02/01/2026.	
45824T AY 1	INTELSAT JACKSON HLD.....				1	5FE	1,294,500	100.780	1,310,140	1,300,000	1,293,974	43,393	81		9.750	9.810	JJ.....	58,446	119,979	04/04/2018.	07/15/2025.	
45824T BA 2	INTELSAT JACKSON HLD.....				1	5FE	2,678,815	97.500	2,613,000	2,680,000	2,612,848	(66,001)	33		8.500	8.500	AO.....	64,543			11/16/2018.	10/15/2024.
459200 HM 6	INTERNATIONAL BUSINESS MA.....					1FE	992,490	98.030	980,300	1,000,000	998,461		1,099		1.625	1.730	MN.....	2,076	16,250	05/02/2013.	05/15/2020.	
465685 AJ 4	ITC HLDGS CORP.....				1	2FE	500,055	99.560	497,800	500,000	500,049		(6)		3.650	3.640	JD.....	811	18,250	08/17/2015.	06/15/2024.	
46625H HU 7	JPMORGAN CHASE & CO.....					1FE	714,158	101.809	763,568	750,000	742,068		4,149		4.250	4.870	AO.....	6,729	31,875	02/09/2011.	10/15/2020.	
46625H JH 4	JPMORGAN CHASE & CO.....					1FE	2,891,656	98.593	2,859,197	2,900,000	2,896,126		870		3.200	3.230	JJ.....	40,213	92,800	06/11/2014.	01/25/2023.	
46625H JX 9	JPMORGAN CHASE & CO.....					1FE	1,793,330	99.398	1,739,465	1,750,000	1,776,385		(4,423)		3.625	3.310	MN.....	8,458	63,438	12/16/2014.	05/13/2024.	
46625H KC 3	JPMORGAN CHASE & CO.....				1	1FE	1,785,207	95.389	1,717,002	1,800,000	1,790,179		1,428		3.125	3.220	JJ.....	24,688	56,250	06/09/2015.	01/23/2025.	
46625H RS 1	JP MORGAN CHASE & CO.....				1	1FE	1,944,400	94.316	1,886,320	2,000,000	1,954,121		5,288		3.200	3.550	JD.....	2,844	64,000	02/21/2017.	06/15/2026.	
46647P AR 7	JP MORGAN CHASE & CO.....				1.5	1FE	1,951,740	98.463	1,969,260	2,000,000	1,953,949		2,209		4.005	4.280	AO.....	15,130	40,050	05/17/2018.	04/23/2029.	
46647P AV 8	JP MORGAN CHASE BANK.....		LS...		1.5	1FE	2,998,090	99.873	2,996,190	3,000,000	2,998,188		98		4.203	4.210	JJ.....	55,340		09/20/2018.	07/23/2029.	
47009L AA 3	JAGGED PEAK ENERGY LLC.....				1	4FE	344,533	93.500	327,250	350,000	327,250	(17,399)	116		5.875	6.130	MN.....	3,427	4,235	12/03/2018.	05/01/2026.	
475795 AC 4	JELD-WEN INC.....				1	4FE	200,000	87.750	175,500	200,000	175,500	(24,500)			4.625	4.620	JD.....	437	9,276	12/07/2017.	12/15/2025.	
475795 AD 2	JELD-WEN INC.....				1	4FE	250,000	84.750	211,875	250,000	211,875	(38,125)			4.875	4.870	JD.....	542	12,221	12/07/2017.	12/15/2027.	
48250N AB 1	KFC HLD/PIZZA HUT/TACO.....				1	4FE	1,594,625	97.003	1,513,247	1,560,000	1,513,247	(72,314)	(5,218)		5.250	4.810	JD.....	6,825	81,900	04/06/2018.	06/01/2026.	
491674 BE 6	KENTUCKY UTILS CO.....				1	1FE	1,992,440	100.287	2,005,740	2,000,000	1,998,414		826		3.250	3.290	MN.....	10,833	65,000	11/08/2010.	11/01/2020.	
491674 BK 2	KENTUCKY UTILS CO.....				1	1FE	1,999,140	97.514	1,950,280	2,000,000	1,999,393		79		3.300	3.300	AO.....	16,500	66,000	09/21/2015.	10/01/2025.	
49326E ED 1	KEYCORP MEDIUM TERM NTS B.....					2FE	999,070	103.768	1,037,680	1,000,000	999,750		103		5.100	5.110	MS.....	13,742	51,000	03/21/2011.	03/24/2021.	
49327M 2F 0	KEYBANK NATIONAL.....					1FE	999,560	99.401	994,010	1,000,000	999,915		87		2.500	2.500	JD.....	1,111	25,000	11/17/2014.	12/15/2019.	
49327M 2S 2	KEYBANK NATIONAL.....					1FE	499,835	96.920	484,600	500,000	499,884		32		2.400	2.400	JD.....	733	12,000	06/06/2017.	06/09/2022.	
49327M 2U 7	KEYBANK NATIONAL.....					1FE	496,390	99.963	499,815	500,000	496,705		315		3.375	3.540	MS.....	5,344	8,438	07/27/2018.	03/07/2023.	
494368 BR 3	KIMBERLY CLARK CORP.....					1FE	996,310	97.690	976,900	1,000,000	997,442		343		3.050	3.090	FA.....	11,522	30,500	08/03/2015.	08/15/2025.	
50076Q AZ 9	KRAFT FOODS GROUP INC.....					2FE	2,609,925	99.248	2,481,200	2,500,000	2,545,304		(12,378)		3.500	2.940	JD.....	6,076	87,500	01/20/2015.	06/06/2022.	
50077L AJ 5	HEINZ H J CO.....				1	2FE	997,640	98.625	986,250	1,000,000	998,736		330		3.500	3.530	JJ.....	16,139	35,000	06/23/2015.	07/15/2022.	
501044 CQ 2	KROGER CO.....				1	2FE	993,550	99.042	990,420	1,000,000	997,629		669		3.400	3.470	AO.....	7,178	34,000	04/10/2012.	04/15/2022.	
501044 CS 8	KROGER CO.....				1	2FE	499,790	100.914	504,570	500,000	499,896		20		3.850	3.850	FA.....	8,021	19,250	07/18/2013.	08/01/2023.	
501044 DB 4	KROGER CO.....		LS...		1	2FE	499,340	98.126	490,630	500,000	499,716		131		2.600	2.620	FA.....	5,417	13,000	01/08/2016.	02/01/2021.	
501044 DJ 7	KROGER CO.....				1	2FE	482,405	94.626	473,130	500,000	483,085		680		3.700	4.170	FA.....	7,708		07/30/2018.	08/01/2027.	
50188F AE 5	LG&E & KU ENERGY LLC.....				1	2FE	998,390	101.679	1,016,790	1,000,000	999,487		172		4.375	4.390	AO.....	10,938	43,750	09/26/2011.	10/01/2021.	
516806 AD 8	LOREDO PETROLEUM INC.....				1	4FE	649,625	90.250	604,675	670,000	604,675	(55,085)	2,921		5.625	6.160	JJ.....	17,378	32,906	04/09/2018.	01/15/2022.	

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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	For Rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
516806	AE	6	LAREDO PETROLEUM INC.....			4FE	1,821,950	90.250	1,669,625	1,850,000	1,669,625	(148,614)	(3,715)		6.250	6.560	MS.....	34,045	39,063	12/10/2018.	03/15/2023.	
526057	BN	3	LENNAR CORP.....			3FE	147,037	97.375	146,063	150,000	146,063	(2,588)	309		4.750	5.000	MN.....	910	7,125	03/19/2013.	11/15/2022.	
526057	BW	3	LENNAR CORP.....			3FE	1,202,590	96.375	1,156,500	1,200,000	1,156,500	(46,038)	(295)		4.875	4.820	JD.....	2,600	58,500	04/04/2018.	12/15/2023.	
526057	CD	4	LENNAR CORP.....			3FE	145,545	90.625	135,938	150,000	135,938	(9,870)	263		4.750	5.140	MN.....	633	7,125	04/18/2018.	11/29/2027.	
526057	CP	7	LENNAR CORP.....			3FE	669,735	100.125	650,813	650,000	650,813	(17,751)	(1,171)		5.375	4.530	AO.....	8,734	14,351	10/09/2018.	10/01/2022.	
526057	CR	3	LENNAR CORP.....			3FE	103,625	100.375	100,375	100,000	100,375	(2,919)	(331)		5.875	5.160	MN.....	751	4,406	05/15/2018.	11/15/2024.	
526057	CT	9	LENNAR CORP.....			3FE	146,625	94.250	141,375	150,000	141,375	(5,303)	53		5.250	5.610	JD.....	656	3,938	11/08/2018.	06/01/2026.	
527298	BC	6	LEVEL 3 FING INC.....			3FE	200,060	98.250	196,500	200,000	196,500	(3,560)			5.625	5.610	JD.....	500	5,625	11/28/2018.	02/01/2023.	
527298	BH	5	LEVEL 3 FINANCING INC.....			3FE	554,125	94.000	517,000	550,000	517,000	(33,305)	(382)		5.375	5.270	MS.....	9,854	29,563	10/28/2015.	05/01/2025.	
527298	BM	4	LEVEL 3 FINANCING INC.....			3FE	998,641	91.750	917,500	1,000,000	917,500	(66,668)	(192)		5.250	5.260	MS.....	15,458	45,938	09/21/2018.	03/15/2026.	
53219L	AR	0	LIFEPOINT HEALTH INC.....			5FE	750,000	94.750	710,625	750,000	710,625	(39,375)			9.750	9.740	JD.....	9,141		11/14/2018.	12/01/2026.	
534187	BB	4	LINCOLN NATL CORP IND.....			2FE	274,210	103.290	258,225	250,000	257,670		(2,908)		4.850	3.540	JD.....	6,298	12,125	10/03/2012.	06/24/2021.	
534187	BC	2	LINCOLN NATIONAL CORP.....			2FE	1,005,035	101.734	1,017,340	1,000,000	1,001,845		(529)		4.200	4.130	MS.....	12,367	42,000	03/31/2012.	03/15/2022.	
534187	BH	1	LINCOLN NATIONAL CORP.....	LS...		2FE	1,345,565	97.230	1,336,913	1,375,000	1,346,358		793		3.800	4.070	JD.....	4,354	31,878	10/09/2018.	03/01/2028.	
53627N	AA	9	LIONS GATE CAPITAL HOLD.....			4FE	1,004,500	99.250	992,500	1,000,000	992,500	(10,546)	(684)		5.875	5.780	MN.....	9,792	61,250	10/13/2016.	11/01/2024.	
538034	AK	5	LIVE NATION ENTERTAI.....			4FE	500,000	95.250	476,250	500,000	476,250	(23,750)			4.875	4.870	MN.....	4,063	24,375	10/26/2016.	11/01/2024.	
538034	AN	9	LIVE NATION ENTERTAI.....			4FE	300,000	98.000	294,000	300,000	294,000	(6,000)			5.625	5.620	MS.....	4,969	8,203	03/15/2018.	03/15/2026.	
539830	BE	8	LOCKHEED MARTIN CORP.....			2FE	498,570	96.129	480,645	500,000	499,074		135		2.900	2.930	MS.....	4,833	14,500	02/12/2015.	03/01/2025.	
539830	BH	1	LOCKHEED MARTIN CORP.....			2FE	3,522,435	99.430	3,529,765	3,550,000	3,528,986		2,271		3.550	3.640	JJ.....	58,112	106,500	08/09/2018.	01/15/2026.	
546676	AW	7	LOUISVILLE GAS & ELE.....			1FE	1,999,140	98.204	1,964,080	2,000,000	1,999,393		79		3.300	3.300	AO.....	16,500	66,000	09/21/2015.	10/01/2025.	
548661	CZ	8	LOWES COS INC.....	LS...		2FE	994,010	100.835	1,008,350	1,000,000	996,895		590		3.875	3.940	MS.....	11,410	38,750	09/04/2013.	09/15/2023.	
548661	DH	7	LOWES COS INC.....			2FE	994,210	95.079	950,790	1,000,000	995,904		535		3.375	3.440	MS.....	9,938	33,750	09/09/2015.	09/15/2025.	
548661	DP	9	LOWES COS INC.....			2FE	1,806,329	91.590	1,671,518	1,825,000	1,807,214		766		3.100	3.230	MN.....	9,115	49,213	08/23/2018.	05/03/2027.	
549463	AE	7	NOKIA OF AMERICA CORP.....			3FE	724,125	98.250	786,000	800,000	709,066	(29,517)	2,106		6.450	7.110	MS.....	15,193	55,118	03/09/2018.	06/15/2029.	
552704	AB	4	MEG ENERGY CORP.....			4FE	180,875	94.875	189,750	200,000	186,146	12,405	2,741		6.375	8.410	JJ.....	5,348	12,750	01/04/2017.	01/30/2023.	
552704	AD	0	MEG ENERGY CORP.....			3FE	197,000	101.875	203,750	200,000	197,421		341		6.500	6.760	JJ.....	5,994	13,000	10/25/2017.	01/15/2025.	
552953	BW	0	MGM RESORTS INTERNATIONAL.....			3FE	1,024,000	100.625	955,938	950,000	954,320	3,807	(51,487)		8.625	3.030	FA.....	34,141	81,938	08/17/2017.	02/01/2019.	
552953	BX	8	MGM RESORTS INTERNATIONAL.....			3FE	1,354,438	106.625	1,332,813	1,250,000	1,301,796	(1,409)	(14,679)		7.750	6.240	MS.....	28,524	96,875	04/06/2016.	03/15/2022.	
552953	BY	6	MGM RESORTS INTERNATIONAL.....			3FE	2,034,335	103.000	2,008,500	1,950,000	1,973,840	(14,095)	(24,159)		6.750	5.320	AO.....	32,906	131,625	07/10/2017.	10/01/2020.	
552953	CA	7	MGM RESORTS INTERNATIONAL.....			3FE	1,660,813	102.750	1,644,000	1,600,000	1,623,141	(2,886)	(7,882)		6.625	6.000	JD.....	4,711	106,000	10/22/2014.	12/15/2021.	
552953	CE	9	MGM RESORTS INTERNATIONAL.....			3FE	700,000	97.000	679,000	700,000	679,000	(21,000)			5.750	5.750	JD.....	1,789	19,790	06/14/2018.	06/15/2025.	
55303X	AC	9	MGP ESCROW ISSUER/CO-ISS.....			3FE	503,563	99.375	496,875	500,000	496,875	(6,412)	(276)		5.625	5.470	MN.....	4,688	23,906	06/22/2018.	05/01/2024.	
553283	AB	8	MPH ACQUISITION HOLDINGS.....			5FE	1,310,183	93.500	1,168,750	1,250,000	1,168,750	(128,191)	(10,556)		7.125	5.870	JD.....	7,422	76,594	10/23/2018.	06/01/2024.	
55342U	AG	9	MPT OPER PARTNERESP / FINL.....			3FE	301,813	94.750	284,250	300,000	284,250	(17,216)	(249)		5.250	5.130	FA.....	6,563	15,750	10/16/2017.	08/01/2026.	
55342U	AH	7	MPT OPERATING PARTNE.....			3FE	385,000	91.687	352,995	385,000	352,995	(32,005)			5.000	4.990	AO.....	4,064	20,533	09/07/2017.	10/15/2027.	
55616X	AH	0	MACYS RETAIL HLDGS INC.....	LS...		2FE	478,340	92.674	463,370	500,000	489,889		2,248		2.875	3.400	FA.....	5,431	14,375	06/17/2013.	02/15/2023.	
56501R	AB	2	MANULIFE FINL CORP.....			1FE	3,004,465	102.612	3,078,360	3,000,000	3,000,936		(514)		4.900	4.880	MS.....	42,467	147,000	11/08/2010.	09/17/2020.	
574599	BG	0	MASCO CORP.....	LS...		2FE	183,764	104.479	168,211	161,000	170,215		(7,459)		7.125	2.280	MS.....	3,378	11,471	02/24/2017.	03/15/2020.	
574599	BJ	4	MASCO CORP.....			2FE	1,000,000	100.357	1,003,570	1,000,000	1,000,000				4.450	4.450	AO.....	11,125	44,500	03/17/2015.	04/01/2025.	
575385	AA	7	MASONITE CORP.....			3FE	688,350	97.375	662,150	680,000	662,150	(23,150)	(1,099)		5.625	5.410	MS.....	11,263	38,250	12/14/2016.	03/15/2023.	
57629W	CE	8	MASSMUTUAL GLBL FDG.....			1FE	2,432,373	95.907	2,349,722	2,450,000	2,433,462		1,045		2.750	2.880	JD.....	35,372	55,000	08/20/2018.	06/22/2024.	

E10.29

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	For rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
576485	AE	6	MATADOR RES CO.....	..	..	4FE	351,750	92.000	322,000	350,000	322,000	(29,732)	(18)		5.875	5.790	MS.....	7,425		10/01/2018.	09/15/2026.
58013M	EG	5	MCDONALD'S CORP .....	..	..	2FE	499,830	100.144	500,720	500,000	499,998		41		5.000	5.000	FA.....	10,417	25,000	01/13/2009.	02/01/2019.
58013M	EY	6	MCDONALDS CORP MED TERM.....	..	..	2FE	498,380	98.227	491,135	500,000	498,829		142		3.700	3.730	JJ.....	7,760	18,500	12/02/2015.	01/30/2026.
58013M	FF	6	MCDONALDS CORP MED TERM.....	..	..	2FE	497,505	98.426	492,130	500,000	497,607		102		3.800	3.860	AO.....	4,750	10,292	08/13/2018.	04/01/2028.
588056	AR	2	MERCER INTL INC .....	..	..	3FE	182,000	103.250	187,915	182,000	182,000				7.750	7.750	JD.....	1,175	14,105	11/18/2014.	12/01/2022.
58933Y	AA	3	MERCK & CO INC NEW.....	LS...	..	1FE	1,495,470	102.075	1,531,125	1,500,000	1,498,953		484		3.875	3.910	JJ.....	26,802	58,125	12/07/2010.	01/15/2021.	
58933Y	AF	2	MERCK & CO INC NEW.....	LS...	..	1FE	499,565	98.707	493,535	500,000	499,794		44		2.800	2.810	MN.....	1,672	14,000	05/15/2013.	05/18/2023.	
589433	AA	9	MEREDITH CORP.....	..	..	4FE	1,240,238	98.000	1,210,300	1,235,000	1,210,300	(29,281)	(657)		6.875	6.780	FA.....	35,378	42,689	02/08/2018.	02/01/2026.
59156R	BM	9	METLIFE INC.....	..	..	1FE	994,280	95.899	958,990	1,000,000	996,265		542		3.000	3.060	MS.....	10,000	30,000	03/02/2015.	03/01/2025.
59217G	CD	9	METLIFE GLOB FUNIDNG I.....	..	..	1FE	499,815	97.496	487,480	500,000	499,877		36		2.650	2.650	AO.....	3,055	13,250	04/03/2017.	04/08/2022.
59217G	CR	8	METROPOLITAN LIFE GL.....	..	..	1FE	499,745	100.418	502,092	500,000	499,764		19		3.450	3.460	AO.....	3,929		10/03/2018.	10/09/2021.
595620	AK	1	MIDAMERICAN ENERGY CO.....	LS...	..	1FE	3,139,605	101.219	3,188,399	3,150,000	3,144,619		1,028		3.700	3.730	MS.....	34,318	116,550	09/12/2013.	09/15/2023.	
595620	AM	7	MIDAMERICAN ENERGY CO.....	..	..	1FE	1,033,580	101.743	1,017,430	1,000,000	1,022,637		(3,522)		3.500	3.070	AO.....	7,389	35,000	10/05/2015.	10/15/2024.
595620	AQ	8	MIDAMERICAN ENERGY CO.....	..	..	1FE	1,324,576	97.490	1,291,743	1,325,000	1,324,619		40		3.100	3.100	MN.....	6,846	41,075	01/23/2017.	05/01/2027.
608328	BF	6	MOHEGAN TRIBAL GAMING.....	..	..	5FE	1,133,575	93.875	1,079,563	1,150,000	1,079,563	(56,209)	1,406		7.875	8.140	AO.....	19,119	82,688	05/31/2018.	10/15/2024.
609207	AQ	8	MONDELEZ INTL INC.....	..	..	2FE	348,761	100.238	350,833	350,000	348,871		110		3.625	3.700	MN.....	1,903	6,344	08/02/2018.	05/07/2023.
617446	8D	4	MORGAN STANLEY.....	..	..	1FE	9,883,122	97.054	9,593,788	9,885,000	9,884,063		372		3.000	3.000	FA.....	119,432	296,550	01/31/2017.	02/07/2024.
61744Y	AK	4	MORGAN STANLEY.....	..	..	1.5	1,785,750	94.617	1,774,069	1,875,000	1,788,787		3,037		3.591	4.170	JJ.....	29,738		07/31/2018.	07/22/2028.
61744Y	AN	8	MORGAN STANLEY.....	..	..	1FE	1,995,500	97.709	1,954,180	2,000,000	1,996,292		792		3.125	3.170	JJ.....	27,431	31,250	01/18/2018.	01/23/2023.
61744Y	AP	3	MORGAN STANLEY.....	..	..	1.5	1,787,785	95.842	1,773,077	1,850,000	1,790,620		2,835		3.772	4.160	JJ.....	30,433	35,085	05/29/2018.	01/24/2029.
61746B	DJ	2	MORGAN STANLEY.....	..	..	1FE	1,619,871	99.875	1,647,938	1,650,000	1,635,741		3,102		3.750	3.970	FA.....	21,656	61,875	06/05/2013.	02/25/2023.
61746B	DQ	6	MORGAN STANLEY.....	..	..	1FE	498,420	99.586	497,930	500,000	498,499		79		3.875	3.930	AO.....	3,337	9,688	09/26/2018.	04/29/2024.
61746B	EF	9	MORGAN STANLEY.....	..	..	1FE	1,972,100	95.189	1,903,780	2,000,000	1,976,733		2,428		3.625	3.790	JJ.....	32,424	72,500	01/18/2017.	01/20/2027.
61747W	AL	3	MORGAN STANLEY.....	..	..	1FE	1,874,252	104.781	1,728,887	1,650,000	1,725,558		(27,518)		5.500	3.620	JJ.....	38,569	90,750	02/06/2013.	07/28/2021.
61747Y	CJ	2	MORGAN STANLEY.....	..	..	1FE	966,600	101.499	1,014,990	1,000,000	996,677		4,347		5.625	6.100	MS.....	15,313	56,250	06/07/2010.	09/23/2019.
624758	AE	8	MUELLER WTR PRODS .....	..	..	3FE	700,000	97.250	680,750	700,000	680,750	(19,250)			5.500	5.490	JD.....	1,711	19,571	06/07/2018.	06/15/2026.
62539B	AA	3	MULTI-COLOR CORP.....	..	..	4FE	583,590	85.750	514,500	600,000	514,500	(70,290)	1,200		4.875	5.310	MN.....	4,875	31,444	04/26/2018.	11/01/2025.
62886E	AJ	7	NCR CORP NEW.....	..	..	4FE	140,563	94.750	142,125	150,000	142,125	(3,493)	1,083		5.000	5.920	JJ.....	3,458	7,500	09/30/2013.	07/15/2022.
629377	CA	8	NRG ENERGY INC.....	..	..	3FE	370,563	104.500	365,750	350,000	365,750	(3,371)	(1,442)		7.250	6.310	MN.....	3,242	25,375	04/05/2018.	05/15/2026.
629377	CC	4	NRG ENERGY INC.....	..	..	3FE	257,375	101.125	252,813	250,000	252,813	(3,818)	(744)		6.625	6.050	JJ.....	7,637	8,281	04/09/2018.	01/15/2027.
629377	CE	0	NRG ENERGY INC.....	..	..	3FE	450,000	96.000	432,000	450,000	432,000	(18,000)			5.750	5.740	JJ.....	11,931	15,669	11/30/2017.	01/15/2028.
629568	AX	4	NABORS INDS INC.....	..	..	3FE	345,555	89.668	313,841	350,000	313,841	(32,019)	304		4.625	5.090	MS.....	4,766		10/12/2018.	09/15/2021.
62957H	AB	1	NABORS INDUSTRIES LTD.....	..	..	3FE	593,938	61.908	402,402	650,000	402,402	(105,868)	8,582		0.750	2.110	JJ.....	2,248	4,875	03/22/2017.	01/15/2024.
637432	MU	6	NATIONAL RURAL UTILS.....	LS...	..	1FE	249,645	98.985	247,463	250,000	249,922		52		2.350	2.370	JD.....	261	5,875	05/30/2013.	06/15/2020.	
637432	NB	7	NATIONAL RURAL UTILS.....	..	..	1FE	848,844	99.442	845,257	850,000	849,789		237		2.300	2.320	MN.....	2,498	19,550	11/15/2019.	11/15/2019.
637432	NG	6	NATIONAL RURAL UTILS.....	..	..	1FE	414,796	98.736	419,628	425,000	415,313		517		3.250	3.620	MN.....	2,302	6,906	08/02/2018.	11/01/2025.
637432	NL	5	NATIONAL RURAL UTILS.....	..	..	1FE	1,372,319	98.465	1,353,894	1,375,000	1,372,993		359		2.950	2.980	FA.....	16,225	40,563	01/31/2017.	02/07/2024.
637432	NM	3	NATIONAL RURAL UTILS.....	..	..	1FE	337,824	97.310	340,587	350,000	338,482		658		2.400	3.450	AO.....	1,540	4,200	10/17/2018.	04/25/2022.
63934E	AT	5	NAVISTAR INTL CORP.....	..	..	5FE	1,358,223	97.000	1,309,500	1,350,000	1,309,500	(47,849)	(874)		6.625	6.460	MN.....	14,906	88,195	04/06/2018.	11/01/2025.
63938C	AC	2	NAVIENT CORP.....	..	..	3FE	382,000	96.125	384,500	400,000	384,500	(7,276)	3,301		5.875	6.880	MS.....	6,267	23,500	10/27/2015.	03/25/2021.
63938C	AD	0	NAVIENT CORP.....	..	..	3FE	718,563	96.750	677,250	700,000	677,250	(37,854)	(3,458)		6.625	5.700	JJ.....	19,967	31,469	05/04/2018.	07/26/2021.

E10.30

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	For rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
63938C	AJ	7	NAVIENT CORPORATION.....			3FE	350,000	83.250	291,375	350,000	291,375	(58,625)			6.750	6.740	JD	1,050	12,075	06/07/2018.	06/15/2026.	
63946C	AD	0	NBCUNIVERSAL ENTERPRISE I.....			1FE	499,715	99.686	498,430	500,000	499,986		48		1.974	1.980	AO	2,084	9,870	03/20/2013.	04/15/2019.	
64072T	AE	5	CSC HOLDINGS LLC.....			4FE	1,946,210	107.826	1,833,042	1,700,000	1,832,933	12,231	(90,508)		10.125	3.700	JJ	79,369	136,688	04/10/2018.	01/15/2023.	
64110L	AJ	5	NETFLIX INC.....			3FE	200,000	101.096	202,192	200,000	200,000				5.500	5.500	FA	4,156	11,000	02/02/2015.	02/15/2022.	
64110L	AL	0	NETFLIX INC.....			3FE	256,750	101.125	252,813	250,000	252,813	(3,581)	(356)		5.875	5.370	FA	5,549	7,344	08/02/2018.	02/15/2025.	
64110L	AS	5	NETFLIX INC.....			3FE	2,041,060	91.250	1,870,625	2,050,000	1,870,625	(143,900)	653		4.875	4.920	AO	21,098	96,884	02/06/2018.	04/15/2028.	
644535	AF	3	NEW GOLD INC.....			5FE	1,189,000	84.500	1,014,000	1,200,000	1,014,000	(177,113)	(1,845)		6.250	6.200	MN	9,583	71,875	08/01/2018.	11/15/2022.	
64952W	CP	6	NEW YORK LIFE GBL FD.....			1FE	2,348,449	98.860	2,323,210	2,350,000	2,349,329		515		2.000	2.020	AO	10,706	47,000	04/06/2017.	04/09/2020.	
64952W	CS	0	NEW YORK LIFE GBL FD.....			1FE	1,646,750	96.433	1,591,145	1,650,000	1,647,719		629		2.300	2.340	JD	2,214	37,950	06/05/2017.	06/10/2022.	
64952W	CX	9	NEW YORK LIFE GLOBAL FDG.....			1FE	992,050	95.817	958,170	1,000,000	992,722		672		3.000	3.090	JJ	14,250	15,000	01/03/2018.	01/10/2028.	
64952W	DA	8	NEW YORK LIFE GLOBAL FDG.....			1FE	599,940	100.160	600,960	600,000	599,556		66		3.250	3.280	FA	7,854		08/01/2018.	08/06/2021.	
65341X	AA	6	NEXSTAR ESCROW CORP.....			4FE	1,054,813	93.750	984,375	1,050,000	984,375	(68,291)	(1,018)		5.625	5.500	FA	24,609	59,063	08/01/2017.	08/01/2024.	
65364U	AA	4	NIAGARA MOHAWK PWR CORP.....			1FE	1,000,000	100.896	1,008,960	1,000,000	1,000,000				4.881	4.880	FA	18,439	48,810	08/03/2009.	08/15/2019.	
65364U	AB	2	NIAGARA MOHAWK PWR CORP.....			1FE	437,724	98.088	441,396	450,000	438,763		1,039		2.721	3.400	MN	1,122	6,122	08/09/2018.	11/28/2022.	
65364U	AK	2	NIAGARA MOHAWK PWR CORP.....			1FE	295,950	100.585	301,755	300,000	296,074		124		3.508	3.760	AO	2,631		10/17/2018.	10/01/2024.	
65409Q	BB	7	NIELSEN FIN LLC/ NIELSEN.....			4FE	1,238,285	96.000	1,200,000	1,250,000	1,200,000	(39,948)	844		5.000	5.260	AO	13,194	53,438	11/14/2018.	04/15/2022.	
65441V	AA	9	NINE ENERGY SVC INC.....			4FE	300,000	95.000	285,000	300,000	285,000	(15,000)			8.750	8.740	MN	4,813		10/18/2018.	11/01/2023.	
654740	AK	5	NISSAN MOTOR ACCEPTANCE.....			1FE	999,150	98.374	983,740	1,000,000	999,793		173		2.125	2.140	MS	6,965	21,250	02/24/2015.	03/03/2020.	
654740	AV	1	NISSAN MOTOR ACCEPTANCE.....			1FE	487,795	96.792	483,960	500,000	489,124		1,329		2.800	3.560	JJ	6,533		08/08/2018.	01/13/2022.	
65504L	AK	3	NOBLE HOLDINGS INTL LTD.....			4FE	141,500	58.750	117,500	200,000	117,500	(11,836)	836		5.250	7.960	MS	3,092	10,500	01/23/2017.	03/15/2042.	
65504L	AN	7	NOBLE HOLDINGS INTL LTD.....			5FE	231,000	75.625	264,688	350,000	252,845		7,433		7.950	14.930	AO	6,956	27,388	03/31/2016.	04/01/2025.	
65504L	AP	2	NOBLE HOLDINGS INTL LTD.....			5FE	664,273	76.125	532,875	700,000	532,875	(102,105)	4,200		7.750	8.770	JJ	25,015	38,750	09/21/2018.	01/15/2024.	
65504L	AQ	0	NOBLE HOLDINGS INTL LTD.....			4FE	255,000	85.625	218,344	255,000	218,344	(36,656)			7.875	7.870	FA	8,367	10,096	01/17/2018.	02/01/2026.	
655844	BG	2	NORFOLK SOUTHERN CORP.....			2FE	994,220	100.322	1,003,220	1,000,000	998,124		603		3.250	3.310	JD	2,708	32,500	11/14/2011.	12/01/2021.	
655844	CA	4	NORFOLK SOUTHERN CORP.....	LS		2FE	498,930	100.709	503,545	500,000	498,986		56		3.650	3.680	FA	7,553		07/30/2018.	08/01/2025.	
664397	AK	2	EVERSOURCE ENERGY.....			2FE	1,116,253	97.674	1,127,158	1,154,000	1,133,265		4,389		2.800	3.240	MN	5,385	32,312	12/03/2014.	05/01/2023.	
665859	AL	8	NORTHERN TR CORP.....			1FE	998,830	100.917	1,009,170	1,000,000	999,753		128		3.450	3.460	MN	5,463	34,500	11/01/2010.	11/04/2020.	
665859	AT	1	NORTHERN TR CORP.....	LS		1FE	1,248,438	99.978	1,249,725	1,250,000	1,248,491		54		3.650	3.660	FA	18,757		07/31/2018.	08/03/2028.	
666807	BA	9	NORTHROP GRUMMAN CORP.....			2FE	998,370	101.118	1,011,180	1,000,000	999,881		196		5.050	5.070	FA	21,042	50,500	07/27/2009.	08/01/2019.	
666807	BN	1	NORTHROP GRUMMAN COR.....			2FE	3,035,623	93.677	2,903,987	3,100,000	3,038,778		3,083		3.250	3.500	JJ	46,457	67,528	08/03/2018.	01/15/2028.	
670001	AA	4	NOVELIS CORP.....			4FE	706,585	94.250	659,750	700,000	659,750	(44,681)	(1,029)		6.250	6.030	FA	16,528	31,250	11/09/2018.	08/15/2024.	
670001	AC	0	NOVELIS CORP.....			4FE	1,413,575	88.750	1,242,500	1,400,000	1,242,500	(167,950)	(1,936)		5.875	5.680	MN	10,510	76,375	08/24/2018.	09/30/2026.	
67020Y	AD	2	NUANCE COMMUNICATIONS CORP.....			3FE	334,000	99.937	333,790	334,000	333,790	(210)			5.375	5.370	FA	6,782	17,953	08/09/2012.	08/15/2020.	
67020Y	AQ	3	NUANCE COMMUNICATIONS CORP.....			3FE	594,372	95.250	571,500	600,000	571,500	(23,594)	474		5.625	5.750	JD	1,500	33,750	12/08/2016.	12/15/2026.	
67021C	AG	2	NSTAR ELEC CO.....			1FE	1,073,824	96.482	1,085,423	1,125,000	1,102,532		5,529		2.375	2.930	AO	5,641	26,719	06/13/2013.	10/15/2022.	
67021C	AK	3	NSTAR ELEC CO.....			1FE	995,190	97.242	972,420	1,000,000	996,525		444		3.250	3.300	MN	4,153	32,500	11/13/2015.	11/15/2025.	
67054K	AA	7	NUMERICABLE GROUP SA.....			4FE	1,588,938	92.000	1,426,000	1,550,000	1,426,000	(137,551)	(5,409)		7.375	6.860	MN	76,208	101,406	06/13/2018.	05/01/2026.	
67054L	AC	1	NUMERICABLE GROUP SA.....			4FE	1,275,666	93.625	1,217,125	1,300,000	1,217,125	(59,173)	632		6.250	6.650	FA	30,694	18,750	11/19/2018.	05/15/2024.	
674215	AG	3	OASIS PETROLEUM INC.....			4FE	1,225,149	94.500	1,225,665	1,297,000	1,192,152	(61,354)	10,442		6.875	7.840	MS	26,255	75,419	11/27/2018.	03/15/2022.	
674599	BY	0	OCCIDENTAL PETE CORP DEL.....			1FE	999,770	101.755	1,017,550	1,000,000	999,960		18		4.100	4.100	FA	17,083	41,000	12/13/2010.	02/01/2021.	

E10.31

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	For ei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
674599	CC	7	OC			1FE	1,493,505	1,492,170	1,500,000	1,497,831		651		3.125	3.170	FA	17,708	46,875	09/16/2011	02/15/2022		
674599	CG	8	OC			1FE	1,645,743	1,634,787	1,650,000	1,647,081		396		3.500	3.530	JD	2,567	57,750	06/18/2015	06/15/2025		
674599	CH	6	OC			1FE	444,285	440,915	450,000	444,561		276		3.400	3.590	AO	3,230	7,650	08/03/2018	04/15/2026		
680665	AK	2	OL			3FE	550,000	484,000	550,000	484,000	(66,000)			5.000	5.000	FA	11,458	14,667	01/16/2018	02/01/2030		
68233J	BE	3	ON			1FE	1,499,295	1,518,630	1,500,000	1,499,295				3.700	3.700	MN	7,092	14,646	08/07/2018	11/15/2028		
68245X	AE	9	10			4FE	894,875	830,250	900,000	830,250	(64,631)	77		5.000	5.070	AO	9,500	41,912	04/11/2018	10/15/2025		
69073T	AR	4	OW			4FE	202,625	200,500	200,000	200,500	(2,115)	(10)		5.875	5.540	FA	4,439		12/20/2018	08/15/2023		
69349L	AR	9	PNC			1FE	1,003,750	1,006,340	1,000,000	1,003,627		(123)		4.050	4.000	JJ	17,438		07/31/2018	07/26/2028		
693506	BH	9	PP			1FE	995,910	993,600	1,000,000	999,253		839		2.300	2.380	MN	2,939	23,000	11/06/2014	11/15/2019		
693522	AG	9	PQ			4FE	709,000	724,500	700,000	707,000	(1,069)	(931)		6.750	6.160	MN	6,038	40,500	09/20/2018	11/15/2022		
693522	AH	7	PQ			5FE	599,625	558,000	600,000	558,000	(41,673)	48		5.750	5.750	FA	13,033	23,383	07/18/2018	12/15/2025		
69353R	EU	8	PNC			1FE	1,998,680	1,975,620	2,000,000	1,999,494		265		2.450	2.460	MN	7,622	49,000	10/29/2015	11/05/2020		
69353R	FB	9	PNC			1FE	2,498,825	2,444,400	2,500,000	2,499,247		228		2.625	2.630	FA	24,427	65,625	02/14/2017	02/17/2022		
695114	CP	1	PA			1FE	991,560	989,790	1,000,000	992,455		895		2.950	3.200	FA	12,292		08/09/2018	02/01/2022		
695114	CQ	9	PA			1FE	1,645,050	1,634,754	1,650,000	1,647,627		496		2.950	2.980	JD	4,056	48,675	06/03/2013	06/01/2023		
70014L	AA	8	PA			3FE	250,435	242,813	250,000	242,813	(7,578)	(45)		5.250	5.200	FA	4,958	6,563	06/13/2018	08/15/2022		
70014L	AC	4	PA			3FE	1,326,809	1,265,625	1,350,000	1,265,625	(43,106)	1,047		4.500	4.930	MS	17,888	24,188	10/23/2018	03/15/2023		
70014L	AD	2	PA			3FE	499,063	482,500	500,000	482,500	(278)	278		3.625	3.680	MS	5,337	17,622	11/27/2017	03/15/2021		
700677	AR	8	PA			4FE	1,459,500	1,384,750	1,450,000	1,384,750	(73,804)	(946)		6.625	6.500	AO	20,280	96,063	02/14/2018	04/15/2027		
701885	AH	8	PA			4FE	1,166,443	1,050,813	1,150,000	1,050,813	(113,625)	(2,005)		5.625	5.380	AO	13,656	56,875	12/03/2018	10/15/2027		
713448	CG	1	PE			1FE	1,998,080	1,971,580	2,000,000	1,999,135		193		2.750	2.760	MS	18,333	55,000	02/25/2013	03/01/2023		
713448	DT	2	PE			1FE	2,170,607	2,120,125	2,175,000	2,172,014		852		2.250	2.290	MN	8,020	48,938	04/27/2017	05/02/2022		
713448	DY	1	PE			1FE	768,112	769,520	800,000	769,317		1,205		3.000	3.510	AO	5,067	12,000	08/06/2018	10/15/2027		
71376L	AB	6	PE			4FE	904,450	874,125	900,000	874,125	(28,191)	(1,125)		5.500	5.340	JD	4,125	48,125	11/27/2018	06/01/2024		
716768	AC	0	PE			5FE	361,688	325,125	450,000	325,125	(38,366)	1,803		5.875	10.000	JD	2,203	13,219	10/24/2018	06/01/2025		
718546	AC	8	PH			1FE	2,217,816	2,183,119	2,125,000	2,169,686		(12,917)		4.300	3.580	AO	22,844	91,375	01/20/2015	04/01/2022		
718546	AR	5	PH			2FE	347,589	338,940	350,000	347,672		83		3.900	3.980	MS	4,019	7,356	08/17/2018	03/15/2028		
718549	AA	6	PH			2FE	500,000	495,765	500,000	500,000				2.646	2.640	FA	4,998	13,230	02/18/2015	02/15/2020		
718549	AD	0	PH			2FE	499,505	468,350	500,000	499,598		44		3.550	3.560	AO	4,438	17,750	10/11/2016	10/01/2026		
718549	AF	5	PH			2FE	647,530	601,809	650,000	647,754		193		3.750	3.790	MS	8,125	21,531	10/10/2017	03/01/2028		
72431P	AA	0	PI			5FE	652,250	597,188	650,000	597,188	(54,787)	(276)		8.000	7.910	AO	10,978	26,433	04/02/2018	04/15/2026		
72650R	BB	7	PL			2FE	498,760	471,730	500,000	499,453		125		2.850	2.870	JJ	5,977	14,250	12/03/2012	01/31/2023		
72650R	BF	8	PL			2FE	1,014,220	952,810	1,000,000	1,009,152		(1,395)		3.600	3.420	MN	6,000	36,000	02/17/2015	11/01/2024		
72650R	BG	6	PL			2FE	998,130	985,470	1,000,000	999,624		383		2.600	2.640	JD	1,156	26,000	12/02/2014	12/15/2019		
73107G	AA	1	PO			5FE	1,229,439	1,099,044	1,200,000	1,099,044	(126,109)	(4,070)		8.500	7.490	JD	19,724	73,431	10/23/2018	12/01/2022		
737446	AK	0	PO			4FE	750,000	686,250	750,000	686,250	(53,438)			5.000	4.990	FA	14,167	37,500	07/25/2016	08/15/2026		
737446	AM	6	PO			4FE	1,964,542	1,837,875	1,950,000	1,837,875	(100,059)	(3,953)		5.750	5.590	MS	37,375	82,656	12/03/2018	03/01/2027		
737446	AN	4	PO			4FE	833,575	785,188	850,000	785,188	(49,171)	784		5.625	5.880	JJ	22,047	24,500	07/27/2018	01/15/2028		
74005P	BB	9	PR			1FE	997,850	966,720	1,000,000	999,167		218		2.200	2.220	FA	8,311	22,000	07/30/2012	08/15/2022		
740189	AG	0	PR			1FE	994,250	972,850	1,000,000	997,511		578		2.500	2.560	JJ	11,528	25,000	12/17/2012	01/15/2023		
740212	AK	1	PR			3FE	789,888	694,688	750,000	694,688	(81,489)	(8,744)		7.750	6.230	JD	2,583	58,125	01/31/2018	12/15/2023		

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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	For rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74256L AS 8	PRINCIPAL LFE GLB FND II	1FE				499,395	98.901	494,505	500,000	499,763		121			2.625	2.650	MN	1,531	13,125	11/13/2015	11/19/2020	
744448 CD 1	PUBLIC SERVICE CO COLO	1FE				497,965	100.460	502,300	500,000	499,568		221			3.200	3.240	MN	2,044	16,000	11/08/2010	11/15/2020	
744448 CH 2	PUBLIC SERVICE CO COLO	1FE				995,370	97.149	971,490	1,000,000	997,902		467			2.500	2.550	MS	7,361	25,000	03/19/2013	03/15/2023	
74456Q BC 9	PUBLIC SVC ELEC GAS CO MT	1FE	LS			996,810	96.765	967,650	1,000,000	998,514		319			2.375	2.410	MN	3,035	23,750	05/07/2013	05/15/2023	
74456Q BD 7	PUBLIC SVC ELEC GAS CO MT	1FE				499,955	101.217	506,085	500,000	499,976		4			3.750	3.750	MS	5,521	18,750	09/09/2013	03/15/2024	
74456Q BK 1	PUBLIC SVC ELEC GAS	1FE				646,880	97.801	635,707	650,000	648,059		297			3.050	3.100	MN	2,533	19,825	11/04/2014	11/15/2024	
74456Q BS 4	PUBLIC SVC ELEC GAS	1FE				1,545,166	96.410	1,518,458	1,575,000	1,546,710		1,372			3.000	3.240	MN	6,038	38,625	07/27/2018	05/15/2027	
74456Q BX 3	PUBLIC SVC ELEC GAS	1FE	LS			574,908	101.431	583,228	575,000	574,909		1			3.650	3.650	MS	6,646		09/05/2018	09/01/2028	
74733V AD 2	QEP RESOURCES INC	3FE				2,135,473	83.375	1,792,563	2,150,000	1,792,563	(342,717)	(185)			5.625	5.730	MS	40,313	71,406	10/18/2018	03/01/2026	
74736K AE 1	QORVO INC	3FE				700,000	95.750	670,250	700,000	670,250	(29,750)				5.500	5.500	JJ	17,646		07/11/2018	07/15/2026	
74840L AB 8	QUICKEN LNS INC	3FE				927,844	88.875	844,313	950,000	844,313	(82,823)	1,441			5.250	5.550	JJ	22,998	30,064	04/18/2018	01/15/2028	
75281A AS 8	RANGE RESOURCES CORP	3FE				356,750	82.500	330,000	400,000	330,000	(37,479)	4,012			4.875	6.450	MN	2,492	19,500	03/02/2016	05/15/2025	
75281A AW 9	RANGE RESOURCES CORP	3FE				155,625	97.250	145,875	150,000	145,875	(7,647)	(1,346)			5.750	4.710	JD	719	8,625	05/18/2017	06/01/2021	
75281A AY 5	RANGE RESOURCES CORP	3FE				491,300	89.875	449,375	500,000	449,375	(41,185)	30			5.000	5.530	FA	9,444	12,500	12/03/2018	08/15/2022	
75524D AP 5	RBS GLOBAL INC	4FE				887,694	91.250	821,250	900,000	821,250	(66,554)	110			4.875	5.100	JD	1,950	37,213	12/03/2018	12/15/2025	
760759 AP 5	REPUBLIC SERVICES INC	2FE				1,346,261	100.486	1,356,561	1,350,000	1,348,570		387			3.550	3.580	JD	3,994	47,925	05/14/2012	06/01/2022	
760759 AQ 3	REPUBLIC SVCS INC	2FE	LS			995,840	97.203	972,030	1,000,000	997,268		391			3.200	3.240	MS	9,422	32,000	03/04/2015	03/15/2025	
76119L AA 9	RESIDEO FDG INC	4FE				653,188	98.500	640,250	650,000	640,250	(12,881)	(57)			6.125	6.040	MN	7,963		10/05/2018	11/01/2026	
761735 AT 6	REYNOLDS GRP ISS/REYNOLD	4FE				2,149,530	95.375	2,050,563	2,150,000	2,050,563	(97,240)	(1,540)			5.125	5.100	JJ	50,809	56,375	10/23/2018	07/15/2023	
774341 AK 7	ROCKWELL COLLINS INC	2FE				2,003,630	94.084	1,881,680	2,000,000	2,003,082		(275)			3.500	3.470	MS	20,611	70,000	04/04/2017	03/15/2027	
779382 AQ 3	ROWAN COMPANIES	4FE				262,188	59.500	267,750	450,000	262,957	(3,944)	1,859			5.400	9.850	JD	2,025	24,300	04/26/2016	12/01/2042	
779382 AR 1	ROWAN COMPANIES	4FE				728,465	76.000	636,880	838,000	636,880	(108,600)	8,743			4.750	7.400	JJ	18,355	16,055	09/28/2018	01/15/2024	
78388J AV 8	SBA COMMUNICATIONS	4FE				434,563	94.000	423,000	450,000	423,000	(11,639)	77			4.875	5.580	MS	5,880		12/19/2018	09/01/2024	
78442F EQ 7	NAVIENT CORP	3FE				2,781,262	87.875	2,460,500	2,800,000	2,460,500	(322,894)	2,132			5.500	5.660	JJ	66,733	67,375	09/21/2018	01/25/2023	
78454L AH 3	SM ENERGY CO	4FE				1,051,888	87.500	962,500	1,100,000	962,500	(91,624)	2,237			5.000	5.960	JJ	25,361		11/13/2018	01/15/2024	
78454L AN 0	SM ENERGY CO	4FE				506,500	90.000	450,000	500,000	450,000	(55,011)	(712)			6.750	6.530	MS	9,938	33,750	10/31/2016	09/15/2026	
78573N AA 0	SABRE GLBL INC	3FE				101,750	100.000	100,000	100,000	100,000	(1,657)	(93)			5.375	4.940	AO	1,135	2,688	09/18/2018	04/15/2023	
78573N AB 8	SABRE GLBL INC	3FE				698,707	99.250	694,750	700,000	694,489	(4,271)	53			5.250	5.290	MN	4,696	18,375	10/12/2018	11/15/2023	
797440 BR 4	SAN DIEGO GAS & ELEC CO	1FE				2,499,600	100.851	2,521,275	2,500,000	2,499,787		41			3.600	3.600	MS	30,000		09/04/2013	09/01/2023	
80627D AA 4	IHO VERWALTUNGS GMBH	3FE				394,500	95.500	382,000	400,000	382,000	(12,671)	171			4.125	4.610	MS	4,858	12,375	10/23/2018	09/15/2021	
806851 AC 5	SCHLUMBERGER LTD	2FE				997,740	99.159	991,590	1,000,000	999,068		452			3.000	3.040	JD	15,833	15,000	12/10/2015	12/21/2020	
80685Q AA 4	SCHLUMBERGER LTD	1FE				1,997,880	101.260	2,025,200	2,000,000	1,999,497		232			4.200	4.210	JJ	38,733	84,000	01/05/2011	01/15/2021	
80874Y AU 4	SGMS ESCROW CORP	5FE				2,786,545	101.624	2,870,878	2,825,000	2,765,322	(58,138)	4,106			10.000	8.890	JD	23,542	200,000	11/09/2018	12/01/2022	
811054 AG 0	SCRIPPS E W CO OHIO	4FE				704,000	92.000	676,200	735,000	676,200	(29,087)	1,287			5.125	5.890	MN	4,813	18,834	10/15/2018	05/15/2025	
822582 AS 1	SHELL INTERNATIONAL FIN	1FE				1,642,856	97.536	1,609,344	1,650,000	1,647,199		728			2.375	2.420	FA	14,151		08/14/2012	08/21/2022	
822582 AV 4	SHELL INTERNATIONAL FIN	1FE				946,230	96.217	962,170	1,000,000	969,438		7,051			2.250	3.060	JJ	10,938	22,500	07/29/2015	01/06/2023	
822582 AX 0	SHELL INTERNATIONAL FIN	1FE				3,342,965	100.900	3,380,150	3,350,000	3,346,457		697			3.400	3.420	FA	43,978	113,900	08/07/2013	08/12/2023	
828807 CF 2	SIMON PPTY GROUP LP	1FE				747,038	102.129	765,968	750,000	749,279		311			4.375	4.420	MS	10,938	32,813	08/09/2010	03/01/2021	
828807 CR 6	SIMON PPTY GROUP LP	1FE				502,445	100.299	501,495	500,000	502,286		(159)			3.750	3.650	FA	7,813		08/06/2018	02/01/2024	
828807 CS 4	SIMON PPTY GROUP LP	1FE				1,528,590	97.908	1,468,620	1,500,000	1,522,273		(3,489)			3.375	3.090	AO	12,656	50,625	02/23/2017	10/01/2024	
828807 CW 5	SIMON PROPERTY GROUP LP	1FE				714,705	96.388	722,914	750,000	715,666		961			3.300	4.050	JJ	11,413		10/09/2018	01/15/2026	

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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	For rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
828807	CX	3	LS...		1	1FE	999,180	98.452	984,520	1,000,000	999,610		147		2.500	2.510	JJ	11,528	25,000	01/08/2016	07/15/2021	
82967N	BA	5			1	3FE	2,515,926	91.750	2,293,750	2,500,000	2,293,750	(209,849)	(1,977)		5.000	4.890	FA	52,083	123,013	02/15/2018	08/01/2027	
842434	CP	5			1	1FE	997,630	99.368	993,680	1,000,000	998,385		222		3.200	3.220	JD	1,422	32,000	06/15/2015	06/15/2025	
85172F	AL	3				4FE	1,130,438	92.500	1,063,750	1,150,000	1,063,750	(67,370)	683		5.625	6.070	MS	19,047	14,063	12/04/2018	03/15/2023	
85172F	AN	9				4FE	851,537	89.437	760,215	850,000	760,215	(91,308)	(14)		7.125	7.090	MS	17,832	20,860	05/15/2018	03/15/2026	
852060	AT	9				4FE	1,113,125	105.750	1,057,500	1,000,000	1,056,367	(43,847)	(4,030)		8.750	7.440	MS	25,764	67,813	05/30/2018	03/15/2032	
852061	AM	2				4FE	1,313,125	113.750	1,592,500	1,400,000	1,347,497		13,953		11.500	13.060	MN	20,572	162,776	04/06/2016	11/15/2021	
85207U	AE	5				4FE	2,845,100	102.600	2,744,550	2,675,000	2,744,550	(42,643)	(40,512)		7.250	5.360	MS	57,104	182,989	04/04/2018	09/15/2021	
85207U	AF	2				4FE	3,499,909	102.875	3,909,250	3,800,000	3,564,743	(21,411)	33,195		7.875	9.170	MS	88,113	284,540	09/18/2018	09/15/2023	
85207U	AJ	4			1	4FE	957,750	100.250	902,250	900,000	902,250	(35,641)	(6,476)		7.625	6.490	FA	25,925	70,938	01/10/2018	02/15/2025	
85207U	AK	1			1	4FE	150,000	99.000	148,500	150,000	148,500	(1,500)			7.625	7.620	MS	3,813	6,386	02/20/2018	03/01/2026	
853496	AC	1			1	3FE	595,000	87.750	522,113	595,000	522,113	(72,888)			5.000	4.990	FA	11,239	29,750	02/02/2017	02/15/2027	
85571B	AL	9			1	3FE	843,617	90.250	767,125	850,000	767,125	(77,258)	743		4.750	4.870	MS	11,888	31,515	11/27/2017	03/15/2025	
85571B	AP	0			1	3FE	225,000	96.250	216,563	225,000	216,563	(8,438)			3.625	3.620	FA	3,398	4,123	01/24/2018	02/01/2021	
85572N	AA	6			1	4FE	750,000	97.500	731,250	750,000	731,250	(18,750)			7.000	7.000	JJ	24,208		06/28/2018	07/15/2026	
857477	AM	5				1FE	505,790	101.086	505,430	500,000	505,394		(396)		3.700	3.450	MN	2,107	9,250	08/01/2018	11/20/2023	
857477	AN	3				1FE	499,490	99.144	495,720	500,000	499,676		48		3.300	3.310	JD	688	16,500	12/10/2014	12/16/2024	
857477	AT	0	LS...			1FE	998,660	99.901	999,010	1,000,000	999,060		124		3.550	3.560	FA	13,115	35,500	08/13/2015	08/18/2025	
857477	AZ	6			1.5	1FE	1,550,000	97.463	1,510,677	1,550,000	1,550,000				2.653	2.650	MN	5,254	41,122	05/10/2017	05/15/2023	
858119	AZ	3			1	3FE	514,250	99.000	495,000	500,000	495,000	(11,992)	(1,444)		5.250	4.870	AO	5,542	26,250	06/12/2013	04/15/2023	
85917N	AA	0			1	5FE	650,000	94.250	612,625	650,000	612,625	(37,375)			8.125	8.120	MN	59,561	52,813	10/27/2016	11/01/2021	
86614R	AG	2			1	4FE	351,750	99.500	348,250	350,000	348,250	(3,498)			6.125	5.990	JJ	9,885		12/18/2018	07/15/2023	
86614W	AD	8			1	4FE	1,003,750	92.500	925,000	1,000,000	925,000	(77,419)	(928)		5.750	5.660	AO	12,139	57,500	02/09/2017	04/15/2025	
86787E	AN	7			1	1FE	2,341,846	96.641	2,271,064	2,350,000	2,346,188		817		2.750	2.790	MN	10,771	64,625	04/26/2013	05/01/2023	
86787E	AY	3			1.5	1FE	400,012	99.659	398,636	400,000	400,012				3.689	3.680	FA	6,353		08/07/2018	08/02/2024	
871503	AU	2			1	3FE	350,000	93.556	327,446	350,000	327,446	(22,554)			5.000	4.990	AO	3,694	17,500	02/07/2017	04/15/2025	
871829	BC	0			1	2FE	333,942	95.371	333,799	350,000	334,629		687		3.300	3.980	JJ	5,326		08/08/2018	07/15/2026	
871829	BF	3			1	2FE	994,630	94.018	940,180	1,000,000	995,351		465		3.250	3.310	JJ	14,986	34,576	06/19/2017	07/15/2027	
87264A	AP	0			1	3FE	846,749	102.250	818,000	800,000	811,250	(25,051)	(9,764)		6.500	5.050	JJ	23,978	55,155	12/04/2017	01/15/2026	
87264A	AR	6			1	3FE	849,250	97.750	830,875	850,000	830,875	(18,503)	128		4.000	4.020	AO	7,178	17,205	05/21/2018	04/15/2022	
87265H	AF	6				3FE	324,000	77.970	311,880	400,000	311,880	(12,559)	439		5.250	8.420	JD	1,750		12/04/2018	06/01/2027	
87422V	AA	6			1	4FE	167,750	71.500	143,000	200,000	143,000	(27,903)	3,153		6.500	9.580	JD	1,083	13,000	01/03/2018	06/01/2025	
87422V	AB	4			1	4FE	507,910	101.000	505,000	500,000	501,348	(2,725)	(2,149)		9.500	8.960	JJ	21,903	29,819	09/28/2018	07/15/2022	
87422V	AE	8			1	4FE	240,750	85.500	213,750	250,000	213,750	(27,721)	711		10.500	11.210	JJ	12,104	16,479	02/15/2018	01/15/2026	
87470L	AE	1			1	3FE	500,125	96.500	482,500	500,000	482,500	(17,620)	(5)		4.750	4.740	AO	6,267		09/24/2018	10/01/2023	
87612B	AM	4			1	3FE	306,484	98.250	343,875	350,000	320,946		5,360		5.250	7.450	MN	3,063	18,375	05/03/2016	05/01/2023	
87612B	AP	7			1	3FE	634,250	92.875	603,688	650,000	603,688	(34,423)	2,045		4.250	4.650	MN	3,530	27,625	05/31/2017	11/15/2023	
87612B	BE	1			1	3FE	350,000	94.250	329,875	350,000	329,875	(20,125)			5.375	5.370	FA	7,839	18,813	09/22/2016	02/01/2027	
87612B	BG	6			1	3FE	350,000	90.500	316,750	350,000	316,750	(33,250)			5.000	4.990	JJ	8,069	13,028	10/10/2017	01/15/2028	
87612B	BH	4			1	3FE	450,500	97.750	439,875	450,000	439,875	(10,573)	(52)		5.875	5.850	AO	5,581	13,439	04/06/2018	04/15/2026	
87612E	AV	8				1FE	997,130	101.507	1,015,070	1,000,000	999,483		320		3.875	3.910	JJ	17,868	38,750	07/13/2010	07/15/2020	

E10.34

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	For ei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87612E	BD	7	TARGET CORP.....	LS...		1FE	2,092,460	100.734	2,014,680	2,000,000	2,062,550		(10,353)		3.500	2.880	JJ	35,000	70,000	01/06/2016	07/01/2024	
87927V	AM	0	TELECOM ITALIA CAPITAL.....			3FE	875,870	87.000	739,500	850,000	739,500	(135,774)	(596)		6.000	5.710	MS	12,892	31,500	05/04/2018	09/30/2034	
87927V	AR	9	TELECOM ITALIA CAP.....			3FE	1,778,125	96.000	1,536,000	1,600,000	1,536,000	(234,146)	(5,300)		7.200	6.180	JJ	52,160	108,000	06/13/2018	07/18/2036	
87927V	AV	0	TELECOM ITALIA CAP.....			3FE	2,984,973	99.813	2,645,045	2,650,000	2,643,775	(330,880)	(7,312)		7.721	6.570	JD	15,346	144,769	12/03/2018	06/04/2038	
88033G	CE	8	TENET HEALTHCARE CORP.....			5FE	2,880,750	100.625	2,767,188	2,750,000	2,761,849	(54,513)	(15,809)		8.125	6.730	AO	55,859	101,563	12/07/2018	04/01/2022	
88033G	CS	7	TENET HEALTHCARE CORP.....			3FE	771,875	93.375	747,000	800,000	747,000	(28,009)	3,134		4.625	5.280	JJ	17,061	18,500	03/09/2018	07/15/2024	
88033G	CU	2	THC ESCROW CORPORATION.....			4FE	777,977	93.500	748,000	800,000	748,000	(24,350)	748		5.125	5.620	MN	10,677	27,460	10/23/2018	05/01/2025	
88033G	CW	8	THC ESCROW CORPORATION.....			5FE	1,153,938	92.875	1,068,063	1,150,000	1,068,063	(54,499)	(439)		7.000	6.890	FA	33,542	64,526	06/06/2018	08/01/2025	
88047P	AA	2	TENN MERGER SUB INC.....			5FE	895,813	82.125	780,188	950,000	780,188	(71,637)	4,012		6.375	7.420	FA	25,234	49,406	06/13/2018	02/01/2025	
88579Y	AF	8	3M COMPANY.....			1FE	492,575	96.707	483,535	500,000	497,228		757		2.000	2.160	JD	5,139	10,000	06/21/2012	06/26/2022	
88579Y	BB	6	3M COMPANY.....			1FE	548,658	100.611	553,362	550,000	548,719		61		3.250	3.290	FA	5,313		09/11/2018	02/14/2024	
887317	AQ	8	TIME WARNER INC.....			2FE	499,285	98.729	493,645	500,000	499,725		74		3.400	3.410	JD	756	17,000	06/08/2012	06/15/2022	
887317	AW	5	TIME WARNER INC.....			2FE	239,235	94.890	237,225	250,000	242,445		988		3.600	4.130	JJ	4,150	9,000	08/06/2015	07/15/2025	
88827A	AA	1	TITAN ACQ/CO-BORROWER.....			5FE	1,000,000	85.750	857,500	1,000,000	857,500	(142,500)			7.750	7.750	AO	16,361	42,410	03/16/2018	04/15/2026	
89233P	5F	9	TOYOTA MTR CRD CORP.....			1FE	2,645,308	100.778	2,566,816	2,547,000	2,605,732		(20,729)		3.400	2.510	MS	25,498	86,598	01/20/2017	09/15/2021	
89236T	DU	6	TOYOTA MOTOR CREDIT CORP.....			1FE	499,770	98.680	493,400	500,000	499,899		76		1.950	1.960	AO	2,004	9,750	04/11/2017	04/17/2020	
89236T	EL	5	TOYOTA MOTOR CREDIT CORP.....			1FE	739,615	97.267	729,503	750,000	740,434		819		2.700	3.030	JJ	9,563	3,375	08/20/2018	01/11/2023	
89236T	FN	0	TOYOTA MOTOR CREDIT.....			1FE	848,334	100.461	853,919	850,000	848,420		86		3.450	3.490	MS	8,227		09/17/2018	09/20/2023	
893045	AE	4	TRANS-ALLEGHENY INTS.....			2FE	999,240	99.761	997,610	1,000,000	999,493		68		3.850	3.850	JD	3,208	38,500	12/08/2014	06/01/2025	
893526	8Y	2	TRANS-CANADA PIPELINE.....			2FE	499,885	100.130	500,650	500,000	499,999		14		7.125	7.120	JJ	16,427	35,625	01/06/2009	01/15/2019	
893526	DK	6	TRANS-CANADA PIPELINE.....			1FE	1,496,145	100.628	1,509,420	1,500,000	1,499,220		423		3.800	3.830	AO	14,250	57,000	09/20/2010	10/01/2020	
893526	DM	2	TRANS-CANADA PIPELINE.....			1FE	999,210	96.046	960,460	1,000,000	999,694		81		2.500	2.500	FA	10,417	25,000	07/30/2012	08/01/2022	
893647	AZ	0	TRANSDIGM INC.....			4FE	1,015,063	95.875	958,750	1,000,000	958,750	(54,490)	(735)		6.500	6.240	MN	8,306	65,000	04/11/2018	05/15/2025	
893830	BE	8	TRANSOCEAN INC.....			4FE	706,970	99.875	649,188	650,000	649,188	(54,392)	(3,391)		9.000	6.130	JJ	26,975		10/18/2018	07/15/2023	
893830	BF	5	TRANSOCEAN INC.....			4FE	1,003,750	88.250	882,500	1,000,000	882,500	(120,954)	(296)		7.500	7.410	JJ	34,583	55,833	05/30/2018	01/15/2026	
90131H	AA	3	21ST CENTURY FOX AMERICA.....			2FE	993,970	102.693	1,026,930	1,000,000	996,833		593		4.000	4.070	AO	10,000	40,000	09/25/2013	10/01/2023	
90131H	AE	5	21ST CENTURY FOX AMERICA.....			2FE	244,975	101.037	252,593	250,000	246,647		514		3.700	3.960	MS	2,724	9,250	08/06/2015	09/15/2024	
90131H	AQ	8	21ST CENTURY FOX AMERICA.....			2FE	275,260	102.717	256,793	250,000	257,724		(3,476)		4.500	2.980	FA	4,250	11,250	06/11/2013	02/15/2021	
90131H	AR	6	21ST CENTURY FOX AMERICA.....			2FE	567,709	98.890	568,618	575,000	568,322		613		3.000	3.330	MS	5,079	8,625	08/20/2018	09/15/2022	
90320M	AA	3	UPCB FINANCE IV LTD.....			3FE	719,250	93.762	656,334	700,000	656,334	(48,873)	(3,123)		5.375	4.810	JJ	17,349	37,625	05/05/2017	01/15/2025	
90331H	ML	4	US BANK NA CINCINNATI.....			1FE	2,847,435	99.306	2,830,221	2,850,000	2,849,558		526		2.125	2.140	AO	10,598	60,563	10/23/2014	10/28/2019	
90331H	MS	9	US BANK NA CINCINNATI.....			1FE	996,630	96.207	962,070	1,000,000	997,842		321		2.800	2.830	JJ	11,978	28,000	01/22/2015	01/27/2025	
904764	AS	6	UNILEVER CAPITAL CORP.....			1FE	988,380	97.503	975,030	1,000,000	991,942		1,082		3.100	3.230	JJ	13,003	31,000	07/28/2015	07/30/2025	
904764	AU	1	UNILEVER CAPITAL CORP.....			1FE	672,323	90.295	677,213	750,000	675,713		3,390		2.000	3.500	JJ	6,375		08/06/2018	07/28/2026	
904764	AY	3	UNILEVER CAPITAL CORP.....			1FE	1,624,607	95.068	1,568,622	1,650,000	1,628,295		2,249		2.900	3.080	MN	7,443	47,850	05/02/2017	05/05/2027	
907818	EE	4	UNION PACIFIC CORP.....	LS...		1FE	999,200	98.697	986,970	1,000,000	999,756		162		2.250	2.260	JD	750	22,500	06/16/2015	06/19/2020	
907818	EY	0	UNION PAC CORP.....			2FE	532,817	100.125	525,656	525,000	532,646		(172)		3.950	3.760	MS	11,694		08/20/2018	09/10/2028	
911308	AA	2	UNITED PARCEL SERVICE.....			1FE	3,116,675	106.244	2,656,100	2,500,000	2,577,270		(58,064)		8.375	5.770	AO	52,344	209,375	04/21/2006	04/01/2020	
911312	AM	8	UNITED PARCEL SERVICE INC.....			1FE	993,300	100.845	1,008,450	1,000,000	998,492		705		3.125	3.200	JJ	14,410	31,250	11/08/2010	01/15/2021	
911312	AY	2	UNITED PARCEL SERVICE INC.....			1FE	499,820	92.318	461,590	500,000	499,853		17		2.400	2.400	MN	2,400	12,000	10/19/2016	11/15/2026	
911312	BK	1	UNITED PARCEL SERVICE INC.....			1FE	482,755	97.340	486,700	500,000	484,496		1,741		2.500	3.280	AO	3,125	6,250	06/25/2018	04/01/2023	

E10.35

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	F o r e i g n	B o n d C H A R	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
911365	BE	3	UNITE			3FE	604,198	94.625	567,750	600,000	567,750	(36,288)	(159)		5.875	5.760	MS	10,379	27,906	07/24/2018	09/15/2026	
911365	BG	8	UNITE			3FE	279,188	88.000	264,000	300,000	264,000	(16,220)	1,033		4.875	5.820	JJ	6,744	7,313	05/17/2018	01/15/2028	
911365	BK	9	UNITE			3FE	625,000	98.500	615,625	625,000	615,625	(9,375)			6.500	6.490	JD	7,561		10/24/2018	12/15/2026	
91159H	HR	4	US			1FE	4,410,110	95.955	4,269,998	4,450,000	4,412,560		2,329		3.150	3.260	AO	24,920	124,425	05/29/2018	04/27/2027	
912909	AM	0	UNITE			4FE	1,429,938	92.000	1,288,000	1,400,000	1,288,000	(137,954)	(3,983)		6.875	6.290	FA	36,361	49,949	05/14/2018	08/15/2025	
913017	BV	0	UNITE			2FE	999,230	97.998	979,980	1,000,000	999,710		79		3.100	3.100	JD	2,583	31,000	05/24/2012	06/01/2022	
91336R	AA	2	UNIVAR			4FE	877,625	99.125	842,563	850,000	842,563	(34,128)	(935)		6.750	5.940	JJ	26,456		10/17/2018	07/15/2023	
914906	AR	3	UNIVISION			4FE	799,500	90.000	720,000	800,000	720,000	(74,341)	(129)		5.125	5.100	MN	5,239	41,000	04/24/2017	05/15/2023	
91739V	AA	6	USIS			5FE	400,000	92.146	368,584	400,000	368,584	(31,416)			6.875	6.870	MN	4,583	27,500	04/05/2017	05/01/2025	
91740P	AA	6	USA			4FE	650,000	96.500	627,250	650,000	627,250	(22,750)			6.875	6.870	AO	11,172	23,337	03/09/2018	04/01/2026	
91832V	AA	2	VOC			3FE	987,188	92.750	927,500	1,000,000	927,500	(60,255)	567		5.000	5.160	FA	18,889	26,389	08/03/2018	02/15/2028	
91911K	AD	4	VALEANT			4FE	1,816,625	98.562	1,801,713	1,828,000	1,801,713	(15,693)	782		5.625	5.840	JD	8,569	51,413	11/07/2018	12/01/2021	
91911K	AK	8	VALEANT			3FE	250,000	101.250	253,125	250,000	250,000				7.000	7.000	MS	5,153	17,500	03/09/2017	03/15/2024	
91911K	AN	2	VALEANT			3FE	1,521,048	93.625	1,404,375	1,500,000	1,404,375	(112,859)	(3,718)		5.500	5.160	MN	13,750	85,708	01/25/2018	11/01/2025	
91911X	AV	6	VALEANT			4FE	901,170	100.250	902,250	900,000	900,250	(815)	(105)		9.250	9.220	AO	20,813	42,781	04/11/2018	04/01/2026	
92047W	AB	7	VALVOLINE			3FE	704,429	92.125	644,875	700,000	644,875	(58,123)	(674)		4.375	4.250	FA	11,569	31,220	08/22/2017	08/15/2025	
92047W	AC	5	VALVOLINE			3FE	604,000	98.000	588,000	600,000	588,000	(14,059)	(807)		5.500	5.360	JJ	15,217	19,250	11/30/2018	07/15/2024	
92343E	AH	5	VERISIGN			3FE	501,000	99.375	496,875	500,000	496,875	(3,837)	(94)		5.250	5.220	AO	6,563	26,250	07/16/2015	04/01/2025	
92343E	AL	6	VERISIGN			3FE	350,000	94.155	329,543	350,000	329,543	(20,458)			4.750	4.750	JJ	7,666	17,087	06/29/2017	07/15/2027	
92343V	BC	7	VERIZON			2FE	992,080	101.134	1,011,340	1,000,000	997,462		837		3.500	3.590	MN	5,833	35,000	10/27/2011	11/01/2021	
92343V	BY	9	VERIZON			2FE	1,143,736	102.252	1,124,772	1,100,000	1,126,418		(4,532)		4.150	3.630	MS	13,441	45,650	12/10/2014	03/15/2024	
92343V	CR	3	VERIZON			2FE	993,400	99.000	990,000	1,000,000	995,870		626		3.500	3.570	MN	5,833	35,000	10/22/2014	11/01/2024	
92343V	DW	1	VERIZON			2FE	1,243,588	99.404	1,242,550	1,250,000	1,245,769		1,232		3.125	3.230	MS	11,393	39,063	03/13/2017	03/16/2022	
92343V	DY	7	VERIZON			2FE	832,120	100.304	827,508	825,000	831,868		(252)		4.125	4.000	MS	9,926	17,016	08/06/2018	03/16/2027	
92343V	EN	0	VERIZON			2FE	238,857	97.152	240,937	248,000	240,338		1,087		3.376	3.940	FA	3,163	8,349	08/15/2017	02/15/2025	
92532W	AA	1	VERSUM			3FE	954,000	99.250	937,913	945,000	937,913	(13,528)	(1,171)		5.500	5.330	MS	13,138	51,975	09/27/2016	09/30/2024	
92676X	AD	9	VIKING			4FE	576,625	93.500	561,000	600,000	561,000	(16,638)	1,013		5.875	6.430	MS	10,379	20,155	06/28/2018	09/15/2027	
92769X	AM	7	VIRGIN			3FE	1,486,734	92.735	1,391,025	1,500,000	1,391,025	(91,476)	(733)		5.500	5.620	FA	31,167	30,250	12/03/2018	08/15/2026	
927804	FK	5	VIRGINIA			2FE	994,475	98.995	989,950	1,000,000	995,760		609		2.950	3.090	JJ	13,603	14,750	08/03/2018	01/15/2022	
927804	FX	7	VIRGINIA			1FE	1,148,942	98.710	1,135,165	1,150,000	1,149,107		92		3.500	3.510	MS	11,851	40,250	03/13/2017	03/15/2027	
92840V	AA	0	VISTRA			3FE	700,000	96.625	676,375	700,000	676,375	(23,625)			5.500	5.490	MS	13,796		07/08/2018	09/01/2026	
92857W	BK	5	VDAFONE		LS	2FE	498,715	97.249	486,245	500,000	498,776		61		4.375	4.400	MN	1,884	10,938	05/29/2018	05/30/2028	
931142	EE	9	WALMART			1FE	2,009,680	101.636	2,032,720	2,000,000	2,009,386		(294)		3.700	3.630	JD	37,822		09/20/2018	06/26/2028	
93369K	AA	3	WAND			4FE	1,151,000	97.750	1,124,125	1,150,000	1,124,125	(26,773)	(102)		8.125	8.090	JJ	43,085		07/11/2018	07/15/2023	
941063	AQ	2	WASTE			2FE	498,810	103.127	515,635	500,000	499,695		131		4.600	4.630	MS	7,667	23,000	02/23/2011	03/01/2021	
94106L	AY	5	WASTE			2FE	499,950	98.462	492,310	500,000	499,982		5		2.900	2.900	MS	4,269	14,500	10/02/2012	09/15/2022	
94106L	BA	6	WASTE			2FE	995,740	97.262	972,620	1,000,000	997,223		402		3.125	3.170	MS	10,417	31,250	02/18/2015	03/01/2025	
94107J	AA	1	WASTE			4FE	1,056,438	92.500	971,250	1,050,000	971,250	(83,868)	(1,319)		5.500	5.350	FA	21,817	31,121	06/08/2018	02/15/2026	
947075	AB	3	WEATHER			5FE	825,063	52.500	577,500	1,100,000	577,500	(257,000)	5,680		6.500	9.230	FA	29,792	71,500	02/23/2017	08/01/2036	
947075	AJ	6	WEATHER			5FE	638,300	75.500	490,750	650,000	490,750	(148,366)	816		7.750	8.510	JD	2,239	25,188	10/18/2018	06/15/2021	

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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	For Rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94974B	GP	9	WELLS FARGO & CO.....			1FE	1,367,660	97.018	1,358,252	1,400,000	1,369,967		2,307		3.550	3.910	MS.....	12,701	24,850	05/29/2018.	09/29/2025.	
94988J	5T	0	WELLS FARGO BANK NAT.....			1FE	999,890	100.591	1,005,918	1,000,000	999,896		6		3.625	3.620	AO.....	6,847		10/16/2018.	10/22/2021.	
95000U	2A	0	WELLS FARGO & CO.....	LS...		1FE	1,439,655	96.164	1,442,460	1,500,000	1,441,828		2,173		3.584	4.080	MN.....	5,824	26,880	07/30/2018.	05/22/2028.	
95081Q	AK	0	WESCO DISTRIBUTION INC.....			4FE	865,000	99.125	842,563	850,000	842,563	(14,663)	(3,091)		5.375	4.930	JD.....	2,031	45,688	05/19/2017.	12/15/2021.	
95709T	AP	5	WESTAR ENERGY INC.....			1FE	2,490,300	96.878	2,421,950	2,500,000	2,491,875		850		3.100	3.140	AO.....	19,375	77,500	02/27/2017.	04/01/2027.	
958102	AM	7	WESTERN DIGITAL CORP.....			3FE	645,000	87.125	561,956	645,000	561,956	(83,044)			4.750	4.750	FA.....	11,574	15,489	02/11/2018.	02/15/2026.	
962178	AN	9	TRI POINTE GROUP.....			3FE	343,525	89.625	313,688	350,000	313,688	(32,307)	602		5.875	6.120	JD.....	914	20,563	06/04/2014.	06/15/2024.	
966387	AP	7	WHITING PETE CORP NE.....			4FE	994,375	91.500	915,000	1,000,000	915,000	(79,039)	(336)		6.250	6.400	AO.....	15,625	9,375	12/07/2018.	04/01/2023.	
966387	BG	6	WHITING PETROLEUM CORP.....			4FE	854,358	86.250	733,125	850,000	733,125	(120,929)	(302)		6.625	6.530	JJ.....	25,966	30,972	04/27/2018.	01/15/2026.	
96926D	AH	3	LYON WILLIAM HOMES INC.....			4FE	153,000	99.250	148,875	150,000	148,875	(4,125)			7.000	4.850	FA.....	3,967	10,500	09/10/2015.	08/15/2022.	
96926D	AR	1	LYON WILLIAM HOMES INC.....			4FE	148,823	85.500	128,250	150,000	128,250	(20,807)	125		5.875	6.000	JJ.....	3,696	8,813	01/17/2017.	01/31/2025.	
96926D	AU	4	WILLIAM LYON HOMES INC.....			4FE	1,457,545	90.000	1,307,700	1,453,000	1,307,700	(149,254)	(591)		6.000	5.910	MS.....	29,060	41,653	05/17/2018.	09/01/2023.	
969457	BG	4	WILLIAMS COS INC.....			2FE	166,875	109.333	164,000	150,000	159,451		(3,219)		7.875	5.300	MS.....	3,938	11,813	08/05/2016.	09/01/2021.	
96949L	AD	7	WILLIAMS PARTNERS L P.....			2FE	1,449,261	94.979	1,377,196	1,450,000	1,449,372		62		3.750	3.750	JD.....	2,417	54,375	05/31/2017.	06/15/2027.	
96950F	AD	6	WILLIAMS PARTNERS L P.....			2FE	1,025,460	101.976	1,019,760	1,000,000	1,003,871		(3,047)		5.250	4.910	MS.....	15,458	52,500	06/30/2010.	03/15/2020.	
973147	AD	3	WIND TRE SPA.....			3FE	3,359,123	82.876	2,859,222	3,450,000	2,859,222	(372,225)	2,680		5.000	5.390	JJ.....	77,146	112,437	12/03/2018.	01/20/2026.	
97381L	AB	4	WINDSTREAM SRVC / FIN.....			4FE	926,297	89.500	1,093,690	1,222,000	934,229	(14,078)	21,966		8.625	13.600	AO.....	17,859	103,641	11/07/2017.	10/31/2025.	
98212B	AE	3	WPX ENERGY INC.....			4FE	544,807	91.000	500,500	550,000	500,500	(43,727)	(580)		5.250	5.450	MS.....	8,502	13,125	12/03/2018.	09/15/2024.	
98212B	AG	8	WPX ENERGY INC.....			4FE	760,125	105.000	787,500	750,000	754,519	(2,873)	(1,359)		8.250	7.970	FA.....	25,781	61,875	10/26/2016.	08/01/2023.	
98212B	AH	6	WPX ENERGY INC.....			4FE	651,500	91.000	591,500	650,000	591,500	(59,867)	(133)		5.750	5.700	JD.....	3,115	19,518	05/21/2018.	06/01/2026.	
98311A	AA	3	WYNDHAM HOTELS & RESORTS.....			3FE	1,255,000	96.500	1,211,075	1,255,000	1,211,075	(43,925)			5.375	5.370	AO.....	14,241	34,103	03/29/2018.	04/15/2026.	
98389B	AM	2	XCEL ENERGY INC.....			2FE	996,760	101.206	1,012,060	1,000,000	999,462		371		4.700	4.740	MN.....	6,006	47,000	05/10/2010.	05/15/2020.	
98389B	AR	1	XCEL ENERGY INC.....			2FE	978,270	97.903	979,030	1,000,000	985,149		2,027		3.300	3.560	JD.....	2,750	33,000	06/11/2015.	06/01/2025.	
98389B	AV	2	XCEL ENERGY INC.....			2FE	748,013	101.143	758,576	750,000	748,073		60		4.000	4.030	JD.....	1,333	14,167	10/17/2018.	06/15/2028.	
989194	AP	0	ZAYO GROUP LLC/ZAYO CAP.....			4FE	842,180	89.500	760,750	850,000	760,750	(81,678)	248		5.750	5.890	JJ.....	22,537		10/12/2018.	01/15/2027.	
U2918V	AD	7	ENDO FINANCE LLC.....			5FE	695,625	86.500	648,750	750,000	648,750	(46,875)			7.250	10.040	JJ.....	23,109		12/16/2018.	01/15/2022.	
00206R	DW	9	AT & T INC.....			2FE	3,650,781	94.450	3,448,370	3,651,000	3,650,827		29		2.850	2.850	MN.....	11,633	104,054	05/17/2017.	05/25/2024.	
00889Y	AA	9	AIMCO REALTY INVESTORS.....			1FE	2,046,000	96.199	1,968,232	2,046,000	2,046,000				2.266	2.260	JD.....	23,945	46,362	06/21/2017.	06/26/2024.	
01626P	AB	2	ALIMENTATION COUCHE.....			2FE	3,532,994	100.483	3,396,325	3,380,000	3,413,637		(39,714)		3.319	2.100	MN.....	18,904	112,182	12/24/2015.	11/01/2019.	
01626P	AD	8	ALIMENTATION COUCHE.....			2FE	2,567,424	102.189	2,452,536	2,400,000	2,451,785		(30,467)		4.214	2.850	FA.....	36,852	101,136	01/14/2015.	08/21/2020.	
03524B	AG	1	ANHEUSER BUSCH.....			2FE	10,219,358	94.858	9,770,374	10,300,000	10,234,178		11,179		2.600	2.720	MN.....	34,219	267,800	09/06/2017.	05/15/2024.	
037833	CY	4	APPLE INC.....			1FE	7,914,299	97.068	7,668,372	7,900,000	7,911,823		(1,916)		2.513	2.480	FA.....	72,829	199,071	09/05/2017.	08/19/2024.	
05590H	AQ	0	BMW CDA INC.....			1FE	2,904,900	97.461	2,923,830	3,000,000	2,912,135		7,235		1.830	3.070	JD.....	2,632	27,450	10/15/2018.	06/15/2021.	
05590H	AR	8	BMW CDA INC.....			1FE	1,499,535	98.186	1,472,790	1,500,000	1,499,787		116		1.780	1.780	AO.....	5,428	26,700	10/12/2016.	10/19/2020.	
06367X	7W	5	BANK MONTREAL QUE.....			1FE	8,309,855	98.039	8,333,315	8,500,000	8,333,850		23,995		2.270	2.850	JJ.....	91,982	96,475	06/07/2018.	07/11/2022.	
06367X	KF	7	BANK MONTREAL QUE.....			1FE	4,444,155	99.103	4,405,128	4,445,000	4,444,692		170		2.100	2.100	AO.....	22,040	93,345	10/01/2015.	10/06/2020.	
06367X	VK	4	BANK OF MONTREAL.....			1FE	14,834,662	98.247	14,502,240	14,761,000	14,796,535		(15,416)		1.880	1.760	MS.....	70,901	277,507	06/24/2016.	03/31/2021.	
06368A	AA	8	BANK OF MONTREAL.....			1FE	13,174,700	97.149	13,100,543	13,485,000	13,193,518		16,335		2.700	3.000	JD.....	23,006	289,845	10/01/2018.	12/09/2026.	
06368B	J9	0	BANK MONTREAL.....			1FE	7,986,560	99.882	7,990,560	8,000,000	7,988,141		1,581		2.890	2.920	JD.....	7,601	115,600	07/06/2018.	06/20/2023.	
07813Z	BG	8	BELL CANADA.....			2FE	1,050,040	100.094	1,000,940	1,000,000	1,027,980		(10,144)		3.150	2.060	MS.....	8,180	31,500	10/17/2016.	09/29/2021.	
07813Z	BT	0	BELL CANADA.....			2FE	3,826,558	99.271	3,812,999	3,841,000	3,830,145		1,307		3.550	3.590	MS.....	45,577	136,356	02/24/2016.	03/02/2026.	

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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	F o r e i g n	B o n d C H A R	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
07813Z BW 3	BELL CANADA	.....	..	..	1	2FE	10,076,500	96.317	9,716,459	10,088,000	10,079,870	.....	1,658	.....	2.700	2.710	FA	94,772	272,376	02/22/2017	02/27/2024
07813Z BZ 6	BELL CANADA	.....	..	..	1	2FE	2,744,280	98.642	2,761,976	2,800,000	2,746,110	.....	1,830	.....	3.350	3.700	MS	28,525	.....	10/04/2018	03/12/2025
097751 BJ 9	BOMBARDIER INC	.....	..	A	1	4FE	751,310	94.250	706,875	750,000	706,875	(41,848)	(396)	.....	6.000	5.770	AO	9,500	33,000	08/21/2018	10/15/2022
11283W AC 8	BROOKFIELD RESIDENTIAL	.....	..	A	1	4FE	1,032,500	91.750	917,500	1,000,000	917,500	(110,117)	(3,532)	.....	6.375	5.840	MN	8,146	63,750	09/29/2017	05/15/2025
13509P ER 0	CANADA HOUSING TRUST	.....	..	..	1	1FE	7,398,375	100.879	7,565,925	7,500,000	7,402,018	.....	3,643	.....	2.550	2.780	MS	56,589	.....	10/01/2018	03/15/2025
13596Z DN 2	CIBC	.....	..	..	1	1FE	6,437,231	97.329	6,267,988	6,440,000	6,438,306	.....	607	.....	1.640	1.640	JJ	50,059	105,616	07/07/2016	07/12/2021
13596Z NQ 4	CIBC	.....	..	..	1	1FE	11,556,185	97.501	11,271,116	11,560,000	11,557,312	.....	875	.....	2.040	2.040	MS	65,902	235,824	03/16/2017	03/21/2022
136375 CJ 9	CANADIAN NATL RY CO	.....	..	A	1	1FE	1,245,213	95.777	1,197,213	1,250,000	1,246,441	.....	443	.....	2.750	2.790	MS	11,458	34,375	02/18/2016	03/01/2026
13638Z DB 8	CANADIAN NATL RESOURCES	.....	..	..	2	2FE	7,998,160	98.614	7,889,120	8,000,000	7,999,117	.....	609	.....	2.050	2.050	JD	13,967	164,000	05/23/2017	06/01/2020
13645R AP 9	CANADIAN NATL RY CO	.....	..	A	2	2FE	981,510	103.102	1,031,020	1,000,000	993,488	.....	1,949	.....	4.500	4.730	JJ	20,750	45,000	11/28/2011	01/15/2022
13645R AS 3	CANADIAN NATL RY CO	.....	..	A	1	2FE	999,570	95.926	959,260	1,000,000	999,723	.....	41	.....	2.900	2.900	FA	12,083	29,000	01/28/2015	02/01/2025
13645R AT 1	CANADIAN NATL RY CO	.....	..	..	1	2FE	996,470	99.760	997,600	1,000,000	997,472	.....	306	.....	3.700	3.740	FA	15,417	37,000	07/29/2015	02/01/2026
17039A AF 3	CHOICE PPTYS REAL ES	.....	..	..	1	2FE	1,898,406	100.049	1,800,882	1,800,000	1,873,096	.....	(9,653)	.....	4.055	3.360	MN	7,662	72,990	04/14/2016	11/24/2025
17039A AG 1	CHOICE PPTYS REAL ES	.....	..	..	1	2FE	2,035,000	98.821	2,011,007	2,035,000	2,035,000	.....	.....	.....	3.196	3.190	MS	20,670	65,039	03/01/2016	03/07/2023
172967 JB 8	CITIGROUP INC	.....	..	..	2	2FE	9,603,459	100.728	9,367,704	9,300,000	9,511,785	.....	(70,030)	.....	3.390	2.560	MN	38,320	315,270	09/06/2017	11/18/2021
23384N AV 9	DAIMLER CANADA FINANCE	.....	..	..	1	1FE	5,592,434	97.327	5,444,472	5,594,000	5,593,192	.....	310	.....	1.910	1.910	JJ	51,390	106,845	07/05/2016	07/08/2021
29250Z AT 5	ENBRIDGE PIPELINES INC	.....	..	..	1	2FE	2,200,672	100.079	2,205,741	2,204,000	2,201,634	.....	307	.....	3.450	3.460	MS	19,745	76,038	09/24/2015	09/29/2025
29251Z BC 0	ENBRIDGE INC	.....	..	..	2	2FE	3,560,973	99.793	3,406,933	3,414,000	3,520,961	.....	(25,716)	.....	3.190	2.340	JD	8,078	108,907	06/06/2017	12/05/2022
31430W AB 0	FED CAISSES DESJARDINS	.....	..	..	1	1FE	10,000,000	98.342	9,834,200	10,000,000	10,000,000	.....	.....	.....	2.394	2.390	FA	83,920	239,400	08/22/2017	08/25/2022
31430W AD 6	FED DES CAISSES	.....	..	..	1	1FE	6,964,230	100.350	7,024,500	7,000,000	6,965,516	.....	1,286	.....	3.056	3.170	MS	65,641	.....	10/29/2018	09/11/2023
34527A BL 3	FORD CREDIT CANADA	.....	..	..	2	2FE	3,052,900	98.229	2,978,303	3,032,000	3,041,988	.....	(7,230)	.....	2.450	2.200	MN	11,193	74,284	06/15/2017	05/07/2020
34527A BN 9	FORD CREDIT CANADA	.....	..	..	2	2FE	5,250,000	98.220	5,156,550	5,250,000	5,250,000	.....	.....	.....	2.923	2.920	MS	45,359	153,458	09/09/2015	09/16/2020
34527A BQ 2	FORD CREDIT CANADA	.....	..	..	2	2FE	2,769,660	100.135	2,703,645	2,700,000	2,712,842	.....	(28,095)	.....	3.140	2.070	JD	84,780	84,780	12/13/2016	06/14/2019
34527A BT 6	FORD CREDIT CANADA	.....	..	..	2	2FE	4,127,000	94.450	3,897,952	4,127,000	4,127,000	.....	.....	.....	2.710	2.710	FA	39,813	111,842	02/15/2017	02/23/2022
37045Y AC 8	GM FINANCIAL CAD	.....	..	..	2	2FE	6,851,530	95.580	6,690,600	7,000,000	6,890,870	.....	29,862	.....	2.600	3.080	JD	15,500	182,000	09/05/2017	06/01/2022
37638Z BG 8	GLACIER CREDIT CARD TR	.....	..	..	1	1FE	2,400,000	99.172	2,380,128	2,400,000	2,400,000	.....	.....	.....	2.237	2.230	MS	15,276	53,688	06/18/2015	09/20/2020
38141G VY 7	GOLDMAN SACHS GROUP INC	.....	..	..	1.5	1FE	10,000,000	95.996	9,599,600	10,000,000	10,000,000	.....	.....	.....	2.433	2.430	AO	44,783	243,300	04/20/2017	04/26/2023
40427H TB 9	HSBC BANK CDA	.....	..	..	1	1FE	7,932,424	97.081	7,748,035	7,981,000	7,945,399	.....	9,661	.....	2.170	2.300	JD	88,021	173,188	08/24/2017	06/29/2022
40427H TC 7	HSBC BANK CDA	.....	..	..	1	1FE	7,852,800	97.704	7,816,320	8,000,000	7,868,178	.....	15,378	.....	2.542	2.970	JJ	85,801	101,680	06/20/2018	01/31/2023
404280 BE 8	HSBC HOLDINGS PLC	.....	..	..	1	1FE	6,000,000	98.599	5,915,940	6,000,000	6,000,000	.....	.....	.....	3.196	3.190	JD	14,224	191,760	11/29/2016	12/05/2023
438121 AN 5	HONDA CANADA FIN	.....	..	..	1	1FE	2,907,300	97.832	2,934,960	3,000,000	2,911,474	.....	4,174	.....	2.537	3.300	MS	25,440	.....	10/15/2018	03/01/2023
443628 AF 9	HUBBAY MINERALS INC	.....	..	..	1	4FE	887,000	99.250	843,625	850,000	843,625	(30,701)	(7,492)	.....	7.250	5.980	JJ	28,416	52,563	03/19/2018	01/15/2023
448055 AM 5	HUSKY ENERGY INC	.....	..	..	1	2FE	514,406	98.813	509,875	516,000	514,924	.....	164	.....	3.550	3.590	MS	5,571	18,318	03/09/2015	03/12/2025
47788Z AA 9	JOHN DEERE FINANCIAL	.....	..	..	1	1FE	6,004,500	100.522	6,031,320	6,000,000	6,004,328	.....	(172)	.....	3.070	3.040	JJ	35,326	.....	10/18/2018	07/23/2021
539481 AJ 0	LOBLAW COS LTD	.....	..	..	1	2FE	9,055,261	105.644	8,839,365	8,139,000	8,839,896	.....	(137,447)	.....	4.860	2.880	MS	119,765	395,555	09/05/2017	09/12/2023
539481 AL 5	LOBLAW COS LTD	.....	..	..	2	2FE	5,022,650	101.542	5,077,100	5,000,000	5,022,465	.....	(185)	.....	3.918	3.820	JD	11,808	.....	11/29/2018	06/10/2024
552704 AC 2	MEG ENERGY CORP	.....	..	A	1	4FE	284,973	96.000	288,000	300,000	286,549	5,273	1,366	.....	7.000	8.060	MS	5,308	12,250	05/22/2018	03/31/2024
575385 AB 5	MASONITE INTL CORP	.....	..	A	1	3FE	250,000	94.500	236,250	250,000	236,250	(13,750)	.....	.....	5.750	5.740	MS	4,951	.....	08/13/2018	09/15/2026
67077M AD 0	NUTRIEN LTD	.....	..	A	1	2FE	995,200	92.710	927,100	1,000,000	996,832	.....	451	.....	3.000	3.050	AO	7,500	31,000	03/23/2015	04/01/2025
68245X AC 3	1011778 B.C. UNLIMIT	.....	..	A	1	4FE	500,000	92.331	461,655	500,000	461,655	(38,345)	.....	.....	4.250	4.250	JJ	9,799	21,250	05/03/2017	05/15/2024
683715 AB 2	OPEN TEXT CORP	.....	..	A	1	3FE	500,000	98.250	491,250	500,000	491,250	(8,750)	.....	.....	5.875	5.870	JD	2,448	29,375	05/25/2016	06/01/2026

E10.38

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	For rei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
75585R	PY	5				1FE	1,100,968	99.443	1,108,783	1,114,994	1,100,977		9		2.870	2.890	MON...	1,911	37,622	07/10/2018.	11/12/2052.	
775109	AR	2				2FE	14,713,632	103.183	14,342,437	13,900,000	14,430,396		(217,899)		4.700	2.450	MS....	168,247	371,300	10/01/2018.	09/29/2020.	
775109	BA	8			1	2FE	6,946,714	102.004	6,630,260	6,500,000	6,865,566		(61,685)		4.000	2.820	MS....	79,006	224,000	10/04/2018.	03/13/2024.	
780086	NK	6				1FE	15,667,164	97.156	15,447,804	15,900,000	15,701,622		28,802		2.333	2.600	JD.....	27,515	324,287	06/20/2018.	12/05/2023.	
780086	PX	6				1FE	2,499,775	98.171	2,454,275	2,500,000	2,499,868		76		2.360	2.360	JD.....	4,364	59,000	11/30/2017.	12/05/2022.	
780086	QC	1				1FE	15,943,500	100.110	16,017,600	16,000,000	15,947,607		4,107		2.949	3.030	MN....	78,855	235,920	10/01/2018.	05/01/2023.	
780086	QL	1				1FE	13,930,140	100.296	14,041,440	14,000,000	13,933,276		3,136		3.296	3.410	MS....	122,629		10/09/2018.	09/26/2023.	
78012K	KU	0	LS...			1FE	2,122,620	98.879	2,101,179	2,125,000	2,123,988		475		2.500	2.520	JJ.....	23,906	53,239	01/11/2016.	01/19/2021.	
78013G	KN	4		A		1FE	637,995	98.447	639,906	650,000	639,944		1,949		2.150	3.030	AO.....	2,523	6,988	08/17/2018.	10/26/2020.	
78013X	KG	2		A		1FE	598,740	100.019	600,114	600,000	599,001		261		3.200	3.270	AO.....	3,253	9,600	05/16/2018.	04/30/2021.	
78013X	W2	0		A		1FE	523,908	100.401	527,106	525,000	523,956		48		3.700	3.740	AO.....	4,640		10/01/2018.	10/05/2023.	
82028K	AR	2				2FE	2,896,931	104.804	2,634,773	2,514,000	2,646,643		(65,851)		5.500	2.680	JD.....	9,471	138,270	01/16/2015.	12/07/2020.	
82028K	AV	3				2FE	3,899,532	99.649	3,886,311	3,900,000	3,899,661		129		3.150	3.150	FA.....	45,438		10/04/2018.	02/19/2021.	
82028K	AX	9				2FE	5,998,260	100.485	6,029,100	6,000,000	5,998,642		382		3.800	3.800	MN....	37,479		10/30/2018.	11/02/2023.	
86682Z	AD	8				1FE	1,352,341	104.541	1,411,304	1,350,000	1,350,723		(252)		4.570	4.540	FA.....	21,962	61,695	08/17/2011.	08/23/2021.	
86721Z	AM	1			1	1FE	1,596,016	96.400	1,542,400	1,600,000	1,597,010		388		3.000	3.030	MS....	14,334	48,000	09/08/2016.	09/14/2026.	
87874Z	AS	4		A	1	3FE	557,759	93.500	514,250	550,000	514,250		(43,508)		6.000	5.880	FA.....	12,467	12,000	09/21/2018.	08/15/2040.	
87971M	AR	4			1	2FE	9,761,598	99.406	9,443,570	9,500,000	9,712,360		(36,978)		3.350	2.880	AO.....	80,437	318,250	08/25/2017.	04/01/2024.	
87971M	AX	1			1	2FE	3,011,880	101.176	3,035,280	3,000,000	3,011,621		(259)		3.750	3.680	JJ.....	51,781		10/05/2018.	01/17/2025.	
891145	4A	9				1FE	2,093,258	98.987	2,093,575	2,115,000	2,108,520		5,133		1.693	1.940	AO....	8,927	35,807	12/16/2015.	04/02/2020.	
891145	T7	9				1FE	16,508,689	101.280	16,204,800	16,000,000	16,423,660		(65,628)		3.226	2.700	JJ.....	225,820	383,894	08/20/2018.	07/24/2024.	
891160	K5	1				1FE	26,011,430	97.658	26,020,974	26,645,000	26,080,224		68,794		1.994	2.680	MS....	145,562	232,201	10/15/2018.	03/23/2022.	
891160	LV	3				1FE	11,394,295	95.819	11,087,216	11,571,000	11,424,923		23,976		1.909	2.190	JJ.....	101,065	205,618	06/20/2018.	07/18/2023.	
89352H	AK	5		A	1	2FE	2,215,130	99.738	2,194,236	2,200,000	2,209,116		(1,724)		3.750	3.650	AO.....	17,188	82,500	12/02/2014.	10/16/2023.	
89353Z	BX	5			1	1FE	1,085,940	102.202	1,022,020	1,000,000	1,056,323		(12,324)		3.690	2.300	JJ.....	16,645	36,900	07/19/2016.	07/19/2023.	
89353Z	BY	3			1	1FE	4,924,900	98.746	4,937,300	5,000,000	4,927,302		2,402		3.300	3.550	JJ.....	75,945		10/05/2018.	07/17/2025.	
896356	AE	2		A		4FE	491,363	101.350	506,750	500,000	492,193		1,033	780	6.625	6.940	FA.....	12,514	9,938	08/30/2018.	02/15/2025.	
91831A	AB	7		A	1	4FE	3,146,625	92.875	3,250,625	3,500,000	3,171,688		(65,000)	42,272	5.875	7.890	MN....	26,274	152,750	10/12/2018.	05/15/2023.	
918423	AS	3				2FE	10,013,715	100.296	10,029,600	10,000,000	10,013,332		(383)		3.700	3.660	MN....	49,061		11/14/2018.	11/14/2022.	
91911K	AE	2		A	1	4FE	531,210	91.544	503,492	550,000	503,492		(24,037)	319	5.500	6.420	MS....	10,083	2,750	11/29/2018.	03/01/2023.	
949746	RU	7				1FE	2,353,000	98.166	2,309,846	2,353,000	2,353,000				2.222	2.220	MS....	15,598	52,284	03/08/2016.	03/15/2021.	
949746	RX	1				1FE	8,044,000	95.679	7,696,419	8,044,000	8,044,000				2.975	2.970	MN....	27,919	239,309	05/10/2016.	05/19/2026.	
949746	SG	7				1FE	3,362,000	96.123	3,231,655	3,362,000	3,362,000				2.508	2.500	AO.....	15,289	84,353	10/20/2016.	10/27/2023.	
02079U	AA	3		D	1	5FE	495,000	94.500	472,500	500,000	472,500		(22,852)	352	6.250	6.430	FA.....	13,021	15,625	06/27/2018.	02/01/2025.	
02073M	AA	7			1	5FE	691,050	96.250	673,750	700,000	673,750		(17,811)	511	8.750	9.080	JD.....	5,104	21,997	12/11/2018.	06/01/2023.	
02156L	AA	9		D	1	4FE	203,250	94.500	189,000	200,000	189,000		(14,154)	(96)	8.125	7.850	FA.....	6,816		08/10/2018.	02/01/2027.	
03969A	AL	4		D	1	4FE	541,750	92.562	509,091	550,000	509,091		(32,949)	290	6.000	6.280	FA.....	12,467		10/02/2018.	02/15/2025.	
06738E	AN	5		D		2FE	2,782,730	95.193	2,665,404	2,800,000	2,786,035		1,306		4.375	4.450	JJ.....	57,507	109,375	08/16/2018.	01/12/2026.	
111013	AK	4		D		2FE	1,495,170	98.749	1,481,235	1,500,000	1,497,920		493		3.125	3.160	MN....	4,557	46,875	01/24/2013.	11/26/2022.	
151290	BU	6		D	1	3FE	663,044	105.376	684,944	650,000	662,984		(116)		7.750	7.280	AO.....	10,495	31,000	12/06/2018.	04/16/2026.	
210383	AF	2		D	1	4FE	350,000	93.000	325,500	350,000	325,500		(24,500)		6.625	6.620	MS....	7,729	23,188	02/02/2017.	03/01/2025.	

E10.39

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	For ei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
22546D	AB	2	CREDIT SUISSE INTERNATION	D	1.5	3FE	619,200	101.950	611,700	600,000	611,700	(7,500)				7.500	6.920	JD	2,500	45,000	10/18/2016	01/01/9999
22546Q	AP	2	CREDIT SUISSE NEW YO	D		1FE	2,563,860	98.186	2,454,650	2,500,000	2,540,014	(6,314)				3.625	3.310	MS	28,194	90,625	01/26/2015	09/09/2024
22546Q	AR	8	CREDIT SUISSE NEW YO	LS		1FE	2,634,100	98.767	2,617,326	2,650,000	2,643,165	2,279				3.000	3.090	AO	13,692	79,500	10/24/2014	10/29/2021
25156P	AV	5	DEUTSCHE TELEKOM INT FIN	C		2FE	421,169	94.524	425,358	450,000	423,834	2,666				2.485	3.840	MS	3,168	5,591	06/19/2018	09/19/2023
25243Y	AU	3	DIAGEO CAP PLC	D		1FE	484,395	97.062	485,310	500,000	485,591	1,196				2.625	3.340	AO	2,260	6,563	08/09/2018	04/29/2023
404280	BS	7	HSBC HOLDINGS PLC	D	1.5	1FE	2,002,720	99.513	1,990,260	2,000,000	2,002,480	(240)				3.950	3.910	MN	9,436	39,500	07/31/2018	05/18/2024
404280	BX	6	HSBC HLDGS PLC	D	1.5	1FE	997,910	98.838	988,380	1,000,000	997,977	67				4.292	4.320	MS	12,995		09/10/2018	09/12/2026
46115H	AW	7	INTESA SANPAOLO S P	D		3FE	953,161	91.837	918,370	1,000,000	918,370	(39,599)	3,068			5.710	6.450	JJ	26,329	42,825	06/13/2018	01/15/2026
780097	AU	5	ROYAL BK SCOTLAND GR	D	1.5	3FE	570,875	90.375	542,250	600,000	542,250	(28,625)				4.706	5.410	MJSD	7,138	25,829	07/31/2017	01/01/9999
7846EL	AC	1	SPCM SA	D		3FE	450,000	87.250	392,625	450,000	392,625	(57,375)				4.875	4.870	MS	6,459	21,938	04/12/2017	09/15/2025
80627D	AC	0	SCHAEFFLER VERWALTUN	D		3FE	321,338	87.557	288,938	330,000	288,938	(33,005)	605			4.750	5.130	MN	2,003	15,675	04/16/2018	09/15/2026
822582	BT	8	SHELL INTERNATIONAL	D		1FE	1,314,211	95.912	1,318,790	1,375,000	1,317,096	2,884				2.875	3.520	MN	5,600	19,766	07/31/2018	05/10/2026
82620K	AL	7	SIEMENS FIN NV	D		1FE	2,742,108	91.252	2,509,430	2,750,000	2,743,771	720				2.350	2.380	AO	13,643	64,625	09/06/2016	10/15/2026
85529V	AA	2	STARFRUIT FINCO B V	D		4FE	800,000	92.500	740,000	800,000	740,000	(60,000)				8.000	8.000	AO	16,000		09/20/2018	10/01/2026
893830	AF	6	TRANSOCEAN SEDCO	D		4FE	1,084,624	76.250	953,125	1,250,000	953,125	(148,979)	5,024			7.500	9.110	AO	19,792	71,250	09/21/2018	04/15/2031
904678	AF	6	UNICREDIT SPA	D		3FE	239,335	88.110	242,303	275,000	239,716	381				5.861	7.380	JD	537	8,059	10/05/2018	06/19/2032
92857W	BC	3	VODAFONE GROUP PLC	D		2FE	3,838,400	96.361	3,854,440	4,000,000	3,912,727	19,293				2.950	3.520	FA	43,267	118,000	12/09/2014	02/19/2023
92857W	BJ	8	VODAFONE GROUP PLC	D		2FE	698,194	98.969	692,783	700,000	698,321	127				4.125	4.160	MN	2,486	14,438	08/01/2018	05/30/2025
96122U	AA	2	WESTPAC BANKING CORP NZ	D	1.5	2FE	250,000	83.183	207,958	250,000	250,000					5.000	5.000	MS	3,472	12,500	09/12/2017	09/21/2027
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						1,265,028,652	XXX	1,230,905,125	1,267,924,994	1,241,968,857	(20,405,997)	(619,628)	0	0	XXX	XXX	XXX	13,814,719	37,259,997	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
126670	QT	8	COUNTRYWIDE ASSET-BACKED CERTIFICATES		1.5	6FM	623,443	99.454	2,332,614	2,345,420	608,896	(25,637)				4.353	115.450	MON	27,432	462,826	01/02/2017	05/25/2036
126685	DX	1	CWHEQ HEQ LN TR 2006-S2 A-3		1	6FM	77,244	158.157	593,664	375,364	57,735	181				5.841	31.400	MON	1,958	33,291	10/29/2018	07/25/2027
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						700,687	XXX	2,926,278	2,720,784	666,631	0	(25,456)	0	0	XXX	XXX	XXX	29,390	496,117	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																						
36251F	AW	6	GS MORTGAGE SECURITIES TRUST			1FM	3,025,664	99.619	2,988,570	3,000,000	3,023,501	(723)				3.396	3.320	MON	5,943	101,880	11/24/2015	02/10/2048
46639N	AQ	4	JPMBB COML MTG SEC TR 201			1FM	8,155,133	101.279	7,854,186	7,755,000	8,107,912	(11,618)				3.663	3.250	MON	23,677	284,120	03/31/2015	07/15/2045
92936Q	AG	3	WF-RBS COMMERCIAL MORTGAGE TRUST			1FM	9,594,573	100.551	9,552,345	9,500,000	9,576,476	(2,796)				3.440	3.350	MON	14,524	326,800	03/16/2012	04/15/2045
94989Y	AZ	6	WELLS FARGO COMMERCIAL MORTGAGE TRUST			1FM	8,138,619	100.291	8,037,859	8,014,537	8,131,122	(2,554)				3.560	3.450	MON	12,681	222,716	07/25/2018	01/15/2059
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						28,913,989	XXX	28,432,960	28,269,537	28,839,011	0	(17,691)	0	0	XXX	XXX	XXX	56,825	935,516	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
15200W	AC	9	CENTERPOINT ENGY TRANS 20			1FE	5,642,109	99.525	5,473,875	5,500,000	5,599,654	(13,378)				3.028	2.510	AO	35,161	166,551	05/24/2016	10/15/2025
161571	HE	7	CHASE ISSUANCE TRUST			1FE	5,998,999	97.855	5,871,300	6,000,000	5,999,394	165				1.490	1.490	MON	3,973	89,400	07/20/2016	07/15/2022
254683	CB	9	DISCOVER CARD EXECUTION NOT			1FE	4,998,897	98.508	4,925,400	5,000,000	4,999,166	195				1.880	1.880	MON	4,178	94,000	08/07/2017	02/15/2023
29365K	AC	7	ENTERGY TEXAS RESTORATION FUNDING LLC			1FE	6,820,338	102.583	6,146,744	5,991,972	6,401,653	(72,705)				4.380	1.930	FA	109,353	262,448	07/30/2013	11/01/2023
43815H	AD	9	HONDA AUTO RECEIVABLES OWNER OTHER ABS		1	1FE	5,998,324	100.421	6,025,260	6,000,000	5,998,411	87				3.070	3.070	MON	19,955	42,468	08/21/2018	11/22/2024
60700D	AE	8	MMAF EQUIPMENT FINANCE LLC			1FE	4,248,506	101.188	4,300,518	4,250,000	4,248,510	4				3.610	3.610	MON	8,950		12/12/2018	03/10/2042
89190B	AE	8	TOYOTA AUTO RECEIVABLES OWNER TRUST		1	1FE	1,999,463	98.244	1,964,880	2,000,000	1,999,621	98				2.050	2.060	MON	1,822	41,000	05/09/2017	09/15/2022
89231A	AE	1	TOYOTA AUTO RECEIVABLES OWNER TRUST		1	1FE	5,995,425	100.746	6,044,760	6,000,000	5,995,626	201				3.130	3.150	MON	8,347	56,949	09/27/2018	02/15/2024
89231T	AE	0	TOYOTA AUTO RECEIVABLES OWNER TRUST		1	1FE	3,461,820	99.726	3,452,761	3,462,248	3,462,084	(1,324)				1.690	1.690	MON	2,601	58,512	08/18/2015	12/15/2020
90327C	AD	2	USAA AUTO OWNER TRUST		1	1FE	2,999,840	99.034	2,971,020	3,000,000	2,999,909	31				1.390	1.390	MON	1,853	41,700	09/12/2016	11/15/2021

E10.40

SCHEDULE D - PART 1

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

1	2					6	7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description					NAIC Designation and Administrative Symbol	Actual Cost	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....						48,163,721	47,176,518	47,204,220	47,704,028	0	(86,626)	0	0	XXX	XXX	XXX	196,193	853,028	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....						1,342,807,049	1,309,440,881	1,346,119,535	1,319,178,527	(20,405,997)	(749,401)	0	0	XXX	XXX	XXX	14,097,127	39,544,658	XXX	XXX
SVO Identified Funds - Exchange Traded Funds as Identified by the SVO																					
464288	63	8	ISHARES INTERMEDIATE CREDIT.....		2	44,236	52,420	41,936	41,936	(2,300)						N/A	158	1,353	04/28/2015		
381430	45	3	GOLDMAN SACHS ACCESS HY CORP.....		4	3,432,615	45,976	3,290,265	3,290,265	(142,350)						N/A		40,065	10/25/2018		
464288	51	3	ISHARES IBOXX HIGH YIELD CORP.....		4	9,806,853	81,100	9,448,150	9,448,150	(358,703)						N/A		60,450	11/13/2018		
5899999	SVO Identified Funds - Exchanged Traded Funds as Identified by the SVO.....						13,283,704	12,780,351	0	12,780,351	(503,353)	0	0	XXX	XXX	XXX	45,715	101,868	XXX	XXX	
6099999	Total - SVO Identified Funds.....						13,283,704	12,780,351	0	12,780,351	(503,353)	0	0	0	XXX	XXX	XXX	45,715	101,868	XXX	XXX
Bank Loans - Acquired																					
BL1316	05	0	SHEARER'S FOODS LLC.....		5FE	725,428	92,000	667,000	725,000	667,000	54	(54)				N/A	3,263	75,426	08/12/2014	06/30/2022	
BL2287	17	7	TEAM HEALTH.....		4FE	343,888	89,125	307,258	344,750	307,258	(28,360)	132			0.030	N/A		7,534	07/21/2017	02/06/2024	
BL2360	99	0	INFOR US INC.....		4FE	839,797	95,672	800,665	800,665	(38,534)	(599)				(0.080)	N/A		20,840	03/12/2018	02/01/2022	
BL2385	74	0	VERTIV GROUP CORP (FKA CORTES).....		4FE	318,068	90,500	289,298	319,666	289,298	(29,135)	250			0.070	N/A		19,182	07/13/2017	11/30/2023	
BL2440	67	7	FIRST DATA CORP.....		3FE	1,351,188	95,875	1,297,553	1,353,379	1,297,553	(54,323)	426			0.030	N/A		55,704	06/20/2017	07/10/2022	
BL2482	05	9	HD SUPPLY WATERWORKS, LTD.....		4FE	469,074	96,417	453,401	470,250	453,401	(15,915)	167			0.030	N/A		25,864	07/21/2017	08/01/2024	
BL2543	54	6	NUMERICABLE U.S. LLC.....		4FE	539,028	92,600	506,741	547,236	506,741	(32,791)	504			0.200	N/A		12,657	07/12/2018	01/31/2026	
BL2640	30	0	SS&C TECHNOLOGIES HOLDINGS, INC.....		3FE	1,056,523	94,143	997,135	1,059,171	997,135	(59,668)	280			0.030	N/A		29,112	05/01/2018	02/28/2025	
BL2641	45	6	SS&C TECH HOLDINGS INC.....		3FE	402,406	94,143	379,786	403,414	379,786	(22,740)	120			0.030	N/A		11,149	02/28/2018	02/28/2025	
BL2644	11	2	FINANCIAL & RISK US HOLD.....		4FE	852,250	95,000	807,500	850,000	807,500	(44,661)	(89)			(0.030)	N/A		4,440	09/20/2018	09/18/2025	
BL2651	41	4	TITAN ACQUISITION LTD.....		4FE	645,133	91,208	589,888	646,750	589,888	(55,427)	182			0.030	N/A		22,049	03/16/2018	03/16/2025	
BL2696	04	7	MICROCHIP.....		3FE	655,642	94,583	620,126	655,642	620,126	(35,516)					N/A		13,259	06/08/2018	05/24/2025	
6499999	Bank Loans - Acquired.....						8,198,425	7,716,351	8,212,143	7,716,351	(417,016)	1,319	0	0	XXX	XXX	XXX	3,263	297,216	XXX	XXX
6599999	Total - Bank Loans.....						8,198,425	7,716,351	8,212,143	7,716,351	(417,016)	1,319	0	0	XXX	XXX	XXX	3,263	297,216	XXX	XXX
Totals																					
7799999	Total - Issuer Obligations.....						3,927,324,046	3,830,158,252	3,705,596,098	3,826,041,459	(20,405,997)	(23,068,543)	0	(3,263,419)	XXX	XXX	XXX	37,885,531	109,062,524	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities.....						954,294,668	939,518,719	931,038,276	950,876,880	0	(2,769,082)	0	0	XXX	XXX	XXX	4,389,273	27,186,389	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....						28,913,989	28,432,960	28,269,537	28,839,011	0	(17,691)	0	0	XXX	XXX	XXX	56,825	935,516	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....						48,163,721	47,176,518	47,204,220	47,704,028	0	(86,626)	0	0	XXX	XXX	XXX	196,193	853,028	XXX	XXX
8199999	Total - SVO Identified Funds.....						13,283,704	12,780,351	0	12,780,351	(503,353)	0	0	0	XXX	XXX	XXX	45,715	101,868	XXX	XXX
8299999	Total - Bank Loans.....						8,198,425	7,716,351	8,212,143	7,716,351	(417,016)	1,319	0	0	XXX	XXX	XXX	3,263	297,216	XXX	XXX
8399999	Grand Total - Bonds.....						4,980,178,553	4,865,783,151	4,720,320,274	4,873,958,080	(21,326,366)	(25,940,623)	0	(3,263,419)	XXX	XXX	XXX	42,576,800	138,436,541	XXX	XXX

E10.41

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																		
000361	10	5	AAR CORP		8,217,000	306,823	37.340	306,823	319,569				(12,747)		(12,747)		L	12/20/2018.
00206R	10	2	AT&T INC		1,888,516,000	53,898,247	28.540	53,898,247	44,303,870		3,421,782		(13,063,208)	3,827,667	(16,890,875)		L	08/08/2018.
002824	10	0	ABBOTT LABS		547,000,000	39,564,510	72.330	39,564,510	9,748,200		591,724		8,152,008		8,152,008		L	08/08/2018.
00724F	10	1	ADOBE SYS INC		140,000,000	31,673,600	226.240	31,673,600	10,906,325				7,140,000		7,140,000		L	03/10/2016.
00766T	10	0	AECOM TECHNOLOGY CORP		24,729,100	655,321	26.500	655,321	617,247				(263,365)		(263,365)		L	09/18/2015.
00846U	10	1	AGILENT TECHNOLOGIES INC		576,800,000	38,910,928	67.460	38,910,928	36,696,369	94,595	143,308		2,214,559		2,214,559		L	08/08/2018.
011659	10	9	ALASKA AIR GROUP INC		19,310,000	1,175,014	60.850	1,175,014	1,221,819		17,590		(46,805)		(46,805)		L	07/25/2018.
013872	10	6	ALCOA CORP		28,470,000	756,733	26.580	756,733	1,305,501				(750,324)		(750,324)		L	07/25/2018.
015351	10	9	ALEXION PHARMACEUTICALS		257,800,000	25,099,408	97.360	25,099,408	30,697,159				(5,517,141)		(5,517,141)		L	08/20/2018.
018802	10	8	ALLIANT ENERGY CORP		29,752,000	1,257,022	42.250	1,257,022	1,267,257		32,635		(5,155)		(5,155)		L	10/17/2018.
02079K	10	7	ALPHABET INC		124,906,000	129,353,903	1,035.610	129,353,903	50,712,404				(1,705,804)		(1,705,804)		L	06/15/2018.
02079K	30	5	ALPHABET INC		58,000,000	60,607,680	1,044.960	60,607,680	9,028,202				(489,520)		(489,520)		L	08/06/2010.
02209S	10	3	ALTRIA GROUP INC		656,100,000	32,404,779	49.390	32,404,779	18,812,258	524,880	1,743,908		(14,071,257)		(14,071,257)		L	08/08/2018.
023135	10	6	AMAZON COM INC		110,400,000	165,817,488	1,501.970	165,817,488	87,270,285				25,488,617		25,488,617		L	08/08/2018.
024835	10	0	AMERICAN CAMPUS COMMUNITIES		31,815,000	1,316,823	41.390	1,316,823	1,315,260		44,475		30,848		30,848		L	11/07/2018.
025932	10	4	AMERICAN FINL GROUP INC		10,865,000	983,608	90.530	983,608	567,704		48,349		(195,679)		(195,679)		L	12/18/2013.
03027X	10	0	AMERICAN TOWER CORP		323,400,000	51,158,646	158.190	51,158,646	11,642,802	271,656	937,215		4,955,429		4,955,429		L	08/08/2018.
032511	10	7	ANADARKO PETROLEUM CORP		457,000,000	20,034,880	43.840	20,034,880	17,482,689	137,100	328,200		(3,343,302)	2,428,511	(5,771,813)		L	08/08/2018.
032654	10	5	ANALOG DEVICES		54,002,000	4,634,992	85.830	4,634,992			103,154		(172,806)		(172,806)		L	08/20/2015.
035290	10	5	ANIXTER INTERNATIONAL INC		5,102,000	277,090	54.310	277,090	253,314				(110,662)		(110,662)		L	03/24/2016.
037833	10	0	APPLE COMPUTER		1,286,000,000	202,995,100	157.850	202,995,100	9,750,264		3,640,680		(14,634,680)		(14,634,680)		L	07/06/2006.
045487	10	5	ASSOCIATED BANC CORP		41,210,000	815,546	19.790	815,546	562,502		25,550		(231,188)		(231,188)		L	10/04/2017.
049164	20	5	ATLAS AIR WORLDWIDE HLDGS		11,490,000	484,763	42.190	484,763	478,132				(189,125)		(189,125)		L	01/25/2017.
053015	10	3	AUTOMATIC DATA PROCESSING INC		79,000,000	10,358,480	131.120	10,358,480	54,757	62,410	208,560		1,100,470		1,100,470		L	07/07/1977.
053807	10	3	AVNET INC		28,580,000	1,031,738	36.100	1,031,738	1,299,903		21,639		(108,617)		(108,617)		L	04/11/2018.
05591B	10	9	BMC STK HLDGS INC		35,100,000	543,348	15.480	543,348	751,698				(208,350)		(208,350)		L	12/03/2018.
060505	10	4	BANKAMERICA CORP NEW		3,226,767,000	79,507,539	24.640	79,507,539	51,793,909	484,015	1,515,715		(16,129,241)		(16,129,241)		L	06/12/2018.
06652K	10	3	BANKUNITED INC		35,524,000	1,063,589	29.940	1,063,589	1,416,231		25,118		(368,069)		(368,069)		L	10/17/2018.
084670	70	2	BERKSHIRE HATHAWAY INC		355,400,000	72,565,572	204.180	72,565,572	34,459,803				2,088,746		2,088,746		L	08/08/2018.
09062X	10	3	BIOGEN IDEC INC		90,400,000	27,203,168	300.920	27,203,168	21,899,362				(517,590)		(517,590)		L	04/20/2018.
092113	10	9	BLACK HILLS CORP		11,983,000	752,293	62.780	752,293	814,275		20,733		31,000		31,000		L	08/22/2018.
094235	10	8	BLOOMIN BRANDS INC		57,610,000	1,030,643	17.890	1,030,643	1,062,200		18,318		(177,524)		(177,524)		L	09/05/2018.
095877	10	6	BLUE RIDGE MTN RESORT		44,975,000	200,049	4.448	200,049	213,631				(418,357)	526,329	(944,686)		U	04/12/2017.
097023	10	5	BOEING CO		193,100,000	62,274,750	322.500	62,274,750	14,572,865		1,282,842		4,679,065		4,679,065		L	08/08/2018.
09857L	10	8	BOOKING HOLDINGS INC		23,100,000	39,787,902	1,722.420	39,787,902	35,475,185				(2,182,196)		(2,182,196)		L	10/09/2018.
099502	10	6	BOOZ ALLEN HAMILTON HLDG		20,793,000	937,141	45.070	937,141	425,913		15,803		144,303		144,303		L	08/15/2014.
110122	10	8	BRISTOL MYERS SQUIBB CO		370,677,000	19,267,790	51.980	19,267,790	15,652,532		576,283		(3,423,261)		(3,423,261)		L	08/08/2018.
12514G	10	8	CDW CORP		5,790,000	469,280	81.050	469,280	128,575		5,356		66,932		66,932		L	12/18/2013.
126650	10	0	CVS CORP		640,890,000	41,991,113	65.520	41,991,113	8,434,668		1,198,000		(1,747,251)		(1,747,251)		L	11/29/2018.
133131	10	2	CAMDEN PPTY TR		15,110,000	1,330,436	88.050	1,330,436	1,378,139	11,635	20,829		(47,704)		(47,704)		L	09/26/2018.

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SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		3		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			Code	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	F or Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
149123 10 1	CATERPILLAR INC DEL	.....	.....	.....	209,000.000	26,557,630	127.070	26,557,630	21,866,670	.....	385,440	.....	(4,906,390)	.....	(4,906,390)	.....	L	10/10/2018.
151020 10 4	CELGENE CORP	.....	.....	.....	613,400.000	39,312,806	64.090	39,312,806	36,058,613	.....	.....	.....	(6,884,089)	9,950,921	(16,835,010)	.....	L	12/14/2018.
15942R 20 8	CHAPARRAL ENERGY	.....	.....	.....	19,229.480	94,609	4.920	94,609	200,776	.....	.....	.....	(363,341)	.....	(363,341)	.....	L	03/24/2017.
166764 10 0	CHEVRONTXACO CORP	.....	.....	.....	757,500.000	82,408,425	108.790	82,408,425	33,356,236	27,000	3,296,160	.....	(12,406,916)	.....	(12,406,916)	.....	L	08/08/2018.
17275R 10 2	CISCO SYSTEMS INC	.....	.....	.....	993,000.000	43,026,690	43.330	43,026,690	14,884,779	.....	1,271,040	.....	4,994,790	.....	4,994,790	.....	L	05/11/2012.
172967 42 4	CITIGROUP INC	.....	.....	.....	1,075,700.000	56,000,942	52.060	56,000,942	41,719,112	.....	1,617,730	.....	(23,601,893)	.....	(23,601,893)	.....	L	06/27/2018.
191216 10 0	COCA COLA CO	.....	.....	.....	1,374,000.000	65,058,900	47.350	65,058,900	10,228,187	12,900	2,126,124	.....	2,073,676	.....	2,073,676	.....	L	06/15/2018.
192446 10 2	COGNIZANT TECHNOLOGY	.....	.....	.....	765,000.000	48,562,200	63.480	48,562,200	40,414,433	.....	576,000	.....	(6,301,914)	.....	(6,301,914)	.....	L	08/08/2018.
194162 10 3	COLGATE PALMOLIVE CO	.....	.....	.....	238,600.000	14,201,472	59.520	14,201,472	2,373,610	47,066	389,628	.....	(3,758,241)	.....	(3,758,241)	.....	L	08/02/2018.
20030N 10 1	COMCAST CORP CL A	.....	.....	.....	1,708,100.000	58,160,805	34.050	58,160,805	34,673,341	324,539	1,196,279	.....	(9,690,570)	.....	(9,690,570)	.....	L	08/08/2018.
200340 10 7	COMERICA INC	.....	.....	.....	13,590.000	933,497	68.690	933,497	399,465	8,154	21,200	.....	(246,251)	.....	(246,251)	.....	L	01/18/2012.
204166 10 2	COMVAULT SYSTEMS	.....	.....	.....	9,331.000	551,369	59.090	551,369	533,355	.....	.....	.....	18,014	.....	18,014	.....	L	12/19/2018.
21676P 10 3	COOPER-STANDARD HLDS	.....	.....	.....	10,116.000	628,406	62.120	628,406	1,033,471	.....	.....	.....	(557,265)	.....	(557,265)	.....	L	12/03/2018.
22160K 10 5	COSTCO WHSL CORP NEW	.....	.....	.....	80,000.000	16,296,800	203.710	16,296,800	9,250,064	.....	176,800	.....	1,407,200	.....	1,407,200	.....	L	06/17/2014.
22822V 10 1	CROWN CASTLE INTL CORP	.....	.....	.....	77,500.000	8,418,825	108.630	8,418,825	4,877,849	87,188	325,500	.....	(184,450)	.....	(184,450)	.....	L	12/01/2016.
229663 10 9	CUBESMART	.....	.....	.....	43,524.000	1,248,704	28.690	1,248,704	1,333,772	13,928	13,934	.....	(85,069)	.....	(85,069)	.....	L	10/17/2018.
232806 10 9	CYPRESS SEMICONDUCTOR CORP	.....	.....	.....	66,060.000	840,283	12.720	840,283	662,371	7,267	23,923	.....	(164,041)	.....	(164,041)	.....	L	11/07/2018.
244199 10 5	DEERE & CO	.....	.....	.....	184,000.000	27,447,280	149.170	27,447,280	9,516,903	139,840	393,159	.....	(623,116)	.....	(623,116)	.....	L	08/08/2018.
25179M 10 3	DEVON ENERGY CORP NEW	.....	.....	.....	766,900.000	17,285,926	22.540	17,285,926	16,606,688	61,352	191,352	.....	(11,415,809)	3,293,277	(14,709,086)	.....	L	08/08/2018.
254687 10 6	DISNEY WALT CO	.....	.....	.....	335,500.000	36,787,575	109.650	36,787,575	3,558,554	295,240	563,640	.....	717,970	.....	717,970	.....	L	08/10/2011.
26078J 10 0	DOWDUPONT INC	.....	.....	.....	1,043,240.000	55,792,475	53.480	55,792,475	54,340,910	.....	1,404,693	.....	(17,097,364)	.....	(17,097,364)	.....	L	08/08/2018.
262037 10 4	DRIL-QUIP	.....	.....	.....	16,330.000	490,390	30.030	490,390	776,503	.....	.....	.....	(286,114)	.....	(286,114)	.....	L	10/17/2018.
278865 10 0	ECOLAB INC	.....	.....	.....	91,800.000	13,526,730	147.350	13,526,730	483,542	42,228	150,552	.....	1,209,006	.....	1,209,006	.....	L	03/31/1994.
292104 10 6	EMPIRE STATE REALTY TRUST	.....	.....	.....	75,495.000	1,074,294	14.230	1,074,294	1,218,892	7,927	20,406	.....	(121,904)	233,209	(355,113)	.....	L	10/12/2018.
29275Y 10 2	ENERSYS	.....	.....	.....	10,363.000	804,272	77.610	804,272	626,566	1,814	7,254	.....	82,697	.....	82,697	.....	L	07/06/2016.
30231G 10 2	EXXON MOBIL CORPORATION	.....	.....	.....	1,474,698.265	100,559,675	68.190	100,559,675	31,794,645	.....	4,628,446	.....	(22,543,736)	.....	(22,543,736)	.....	L	08/08/2018.
30303M 10 2	FACEBOOK INC	.....	.....	.....	781,900.000	102,499,271	131.090	102,499,271	77,025,114	.....	.....	.....	(35,438,397)	.....	(35,438,397)	.....	L	08/08/2018.
31428X 10 6	FEDEX CORP	.....	.....	.....	249,400.000	40,235,702	161.330	40,235,702	22,500,312	162,110	506,620	.....	(21,403,124)	.....	(21,403,124)	.....	L	10/18/2018.
31787A 50 7	FINISAR CORP	.....	.....	.....	66,100.000	1,427,760	21.600	1,427,760	1,288,488	.....	.....	.....	177,361	.....	177,361	.....	L	11/07/2018.
31847R 10 2	FIRST AMERICAN CORP	.....	.....	.....	22,652.000	1,011,185	44.640	1,011,185	917,984	.....	27,971	.....	(191,650)	.....	(191,650)	.....	L	11/21/2018.
369604 10 3	GENERAL ELEC CO	.....	.....	.....	1,957,150.000	14,815,626	7.570	14,815,626	6,209,715	19,572	772,860	.....	(12,639,277)	4,794,252	(17,433,529)	.....	L	10/02/2018.
37045V 10 0	GENERAL MOTORS	.....	.....	.....	300,000.000	10,035,000	33.450	10,035,000	10,382,280	941	114,000	.....	(347,280)	.....	(347,280)	.....	L	09/14/2018.
37045V 12 6	GENERAL MOTORS	.....	.....	.....	2,206.000	35,053	15.890	35,053	6,665	.....	.....	.....	(16,567)	.....	(16,567)	.....	L	10/29/2014.
375558 10 3	GILEAD SCIENCES	.....	.....	.....	378,700.000	23,687,685	62.550	23,687,685	6,894,268	215,859	813,459	.....	(3,527,981)	.....	(3,527,981)	.....	L	08/08/2018.
38141G 10 4	GOLDMAN SACHS GROUP INC	.....	.....	.....	291,800.000	48,745,190	167.050	48,745,190	35,187,963	268,384	764,740	.....	(24,031,787)	.....	(24,031,787)	.....	L	08/08/2018.
387328 10 7	GRANITE CONSTR INC	.....	.....	.....	17,900.000	721,012	40.280	721,012	952,913	2,327	8,100	.....	(382,571)	.....	(382,571)	.....	L	07/10/2018.
388689 10 1	GRAPHIC PACKAGING HLDG CO	.....	.....	.....	78,203.000	832,080	10.640	832,080	783,877	6,749	21,483	.....	(359,373)	.....	(359,373)	.....	L	10/17/2018.
410867 10 5	THE HANOVER INS GRP	.....	.....	.....	5,830.000	680,769	116.770	680,769	358,812	3,498	12,593	.....	50,663	.....	50,663	.....	L	10/09/2014.
419879 10 1	HAWAIIAN HOLDINGS	.....	.....	.....	25,580.000	675,568	26.410	675,568	1,029,255	.....	9,874	.....	(336,503)	.....	(336,503)	.....	L	07/26/2018.
42330P 10 7	HELIX ENERGY SOLUTIONS	.....	.....	.....	46,410.000	251,078	5.410	251,078	331,876	.....	.....	.....	(79,029)	.....	(79,029)	.....	L	03/26/2018.
42809H 10 7	HESS CORPORATION	292,100.000	11,830,050	40.500	11,830,050	13,356,060	73,025	283,775	(2,238,749)	(2,238,749)	L	08/08/2018.

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SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
436106 10 8	HOLLYFRONTIER CORP				10,300.000	526,536	51.120	526,536	277,555		14,688		(1,030)		(1,030)		L	04/19/2017.
437076 10 2	HOME DEPOT INC				479,900.000	82,456,418	171.820	82,456,418	37,433,105		1,965,446		(8,562,555)		(8,562,555)		L	06/15/2018.
438516 10 6	HONEYWELL INTL INC				255,000.000	33,690,600	132.120	33,690,600	8,116,408		779,025		(5,055,511)		(5,055,511)		L	06/29/2010.
44157R 10 9	HOUGHTON MIFFLIN CO				71,674.000	635,032	8.860	635,032	751,764				(36,943)		(36,943)		L	12/03/2018.
446150 10 4	HUNTINGTON BANCSHARES INC				48,200.000	574,544	11.920	574,544	271,003	6,748	22,654		(127,248)		(127,248)		L	11/14/2012.
457187 10 2	INGREDION INCORPRD				9,628.000	879,999	91.400	879,999	912,487	6,018	13,179		(300,269)		(300,269)		L	10/17/2018.
458140 10 0	INTEL CORP				552,200.000	25,914,746	46.930	25,914,746	142,581		662,640		425,194		425,194		L	10/26/1981.
459200 10 1	INTERNATIONAL BUSINESS MACHS				46,000.000	5,228,820	113.670	5,228,820	6,949,453		150,720		(1,720,633)		(1,720,633)		L	10/01/2018.
46120E 60 2	INTUITIVE SURGICAL INC				37,000.000	17,720,040	478.920	17,720,040	190,949				4,217,260		4,217,260		L	05/21/2004.
46625H 10 0	JP MORGAN CHASE & CO				1,787,150.000	174,461,583	97.620	174,461,583	57,197,039		4,267,246		(16,712,386)		(16,712,386)		L	06/12/2018.
478160 10 4	JOHNSON & JOHNSON				929,300.000	119,926,165	129.050	119,926,165	47,973,051		3,094,668		(8,999,026)		(8,999,026)		L	08/08/2018.
488401 10 0	KEMPER CORPORATION				1,910.000	126,786	66.380	126,786	125,251				1,535		1,535		L	12/20/2018.
500754 10 6	KRAFT HEINZ CO/THE				146,733.020	6,315,389	43.040	6,315,389	4,075,980		366,833		(5,094,570)		(5,094,570)		L	03/15/2013.
501242 10 1	KULICKE & SOFFA INDS				13,480.000	273,240	20.270	273,240	265,495	1,618			7,744		7,744		L	12/17/2018.
521865 20 4	LEAR CORP				5,477.000	672,904	122.860	672,904	403,868	3,353	9,097		(211,606)		(211,606)		L	12/03/2018.
526057 10 4	LENNAR CORP				221,735.000	8,680,925	39.150	8,680,925	3,271,384		34,608		(4,603,224)		(4,603,224)		L	02/16/2018.
548661 10 7	LOWES COS INC				317,000.000	29,278,120	92.360	29,278,120	2,377,791		561,144		(207,691)		(207,691)		L	06/15/2018.
55303A 10 5	MGM GROWTH PROPRTIE				30,280.000	799,695	26.410	799,695	845,240	13,550			(45,545)		(45,545)		L	11/07/2018.
55345K 10 3	MRC GLOBL				52,370.000	640,485	12.230	640,485	879,525				(245,615)		(245,615)		L	12/06/2017.
57636Q 10 4	MASTERCARD INC				230,000.000	43,389,500	188.650	43,389,500	6,088,483		233,619		8,467,381		8,467,381		L	01/12/2018.
57776J 10 0	MAXLINEAR INC				37,293.000	656,357	17.600	656,357	682,097				(25,740)		(25,740)		L	12/03/2018.
580135 10 1	MCDONALD'S CORP				212,600.000	37,751,382	177.570	37,751,382	3,342,710	5,943	886,422		1,158,670		1,158,670		L	08/31/2004.
58933Y 10 5	MERCK & CO INC				362,557.000	27,702,980	76.410	27,702,980	10,747,188	199,406	495,901		5,711,501		5,711,501		L	10/18/2018.
59408Q 10 6	MICHAELS COS INC				54,570.000	738,878	13.540	738,878	926,053				(272,123)	227,732	(499,855)		L	11/08/2018.
594918 10 4	MICROSOFT				2,459,500.000	249,811,415	101.570	249,811,415	54,568,426		4,111,648		34,911,146		34,911,146		L	08/08/2018.
60855R 10 0	MOLINA HEALTHCARE INC				7,375.000	857,123	116.220	857,123	252,240				291,607		291,607		L	05/10/2016.
609207 10 5	MONDELEX INTL INC NPV A				574,900.000	23,013,247	40.030	23,013,247	13,911,217	149,474	514,586		(1,595,987)		(1,595,987)		L	08/08/2018.
617446 44 8	MORGAN STANLEY DEAN WITTER&CO				901,800.000	35,756,370	39.650	35,756,370	38,333,171		735,850		(12,443,437)		(12,443,437)		L	08/08/2018.
62886E 10 8	NCR CORPORATION				49,067.000	1,132,466	23.080	1,132,466	1,121,570				(100,393)	365,369	(465,762)		L	08/17/2018.
64110L 10 6	NETFLIX INC				18,000.000	4,817,880	267.660	4,817,880	5,670,990				(853,110)		(853,110)		L	04/13/2018.
64115T 10 4	NETSCOUT SYSTEMS INC				37,840.000	894,159	23.630	894,159	1,016,614				(122,454)		(122,454)		L	09/06/2018.
654106 10 3	NIKE INC -CL B				224,200.000	16,622,188	74.140	16,622,188	1,050,323	64,724	178,519		2,598,478		2,598,478		L	06/12/2000.
666807 10 2	NORTHROP GRUMMAN CORP				147,900.000	36,220,710	244.900	36,220,710	8,506,106		675,580		(9,166,963)		(9,166,963)		L	08/08/2018.
67020Y 10 0	NUANCE COMMUNICATIONS INC				71,279.000	943,021	13.230	943,021	1,167,334				(224,313)		(224,313)		L	12/21/2018.
67066G 10 4	NVIDIA CORP				40,000.000	5,340,000	133.500	5,340,000	10,326,436	6,400	6,000		(4,986,436)		(4,986,436)		L	08/16/2018.
674215 10 8	OASIS PETE INC NEW				95,650.000	528,945	5.530	528,945	528,945				202,922	484,685	(281,763)		L	02/01/2018.
678026 10 5	OIL STS INTL INC				35,880.000	512,366	14.280	512,366	976,513				(471,849)		(471,849)		L	12/21/2018.
680223 10 4	OLD REPUBLIC INTL CORP				40,356.000	830,123	20.570	830,123	768,309	1,073	71,703		(32,688)		(32,688)		L	10/17/2018.
68268W 10 3	ONEMAIN HOLDINGS INC				23,570.000	572,515	24.290	572,515	672,424				(54,529)		(54,529)		L	03/02/2018.
68389X 10 5	ORACLE SYSTEMS				1,760,720.000	79,496,508	45.150	79,496,508	39,134,395		1,173,037		(3,747,434)		(3,747,434)		L	08/08/2018.
688239 20 1	OSHKOSH CORP				14,560.000	892,674	61.310	892,674	655,802		13,618		(401,127)		(401,127)		L	07/25/2018.

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SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		3		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			Code	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
693475 10 5	PNC FINANCIAL SERVICES GROUP.....				107,300.000	12,544,443	116.910	12,544,443	6,148,510		359,185		(2,939,892)		(2,939,892)		L	08/02/2018.
69349H 10 7	PNM RESOURCES INC.....				21,620.000	888,366	41.090	888,366	339,909		22,917		13,837		13,837		L	09/01/2011.
700517 10 5	PARK HOTELS RESORTS.....				38,030.000	988,019	25.980	988,019	1,157,071	11,409			(169,052)		(169,052)		L	12/03/2018.
703481 10 1	PATTERSON-UTI ENERGY INC.....				55,000.000	569,250	10.350	569,250	916,779		3,130		(347,529)		(347,529)		L	10/29/2018.
70450Y 10 3	PAYPAL INC.....				285,800.000	24,032,922	84.090	24,032,922	9,115,381				2,864,856		2,864,856		L	08/08/2018.
713448 10 8	PEPSICO INC MTN.....				620,000.000	68,497,600	110.480	68,497,600	33,107,995	575,050	2,148,300		(5,852,800)		(5,852,800)		L	04/23/2009.
717081 10 3	PFIZER INC.....				1,130,404.000	49,342,135	43.650	49,342,135	13,597,848		1,537,349		8,398,902		8,398,902		L	05/15/2014.
718172 10 9	PHILIP MORRIS INT'L.....				794,400.000	53,034,144	66.760	53,034,144	36,344,978	905,616	3,379,464		(29,898,136)		(29,898,136)		L	08/08/2018.
723787 10 7	PIONEER NATURAL RES.....				64,000.000	8,417,280	131.520	8,417,280	8,706,013		3,200		(546,945)		(546,945)		L	12/18/2018.
736508 84 7	PORTLAND GEN ELEC CO.....				21,811.000	1,000,034	45.850	1,000,034	976,095	7,907	28,212		(228)		(228)		L	12/06/2018.
742718 10 9	PROCTER & GAMBLE CO.....				931,462.000	85,619,987	91.920	85,619,987	33,141,486		2,646,470		37,258		37,258		L	08/05/2011.
744573 10 6	PUBLIC SVC ENTERPRISE.....				320,000.000	16,656,000	52.050	16,656,000	9,282,563	144,000	391,600		11,460		11,460		L	09/14/2018.
74733V 10 0	QEP RESOURCES INC.....				122,924.000	692,062	5.630	692,062	1,127,340				(463,034)		(463,034)		L	12/21/2018.
747525 10 3	QUALCOMM INC.....				440,000.000	25,040,400	56.910	25,040,400	19,340,032		888,200		(2,700,900)		(2,700,900)		L	12/03/2018.
74762E 10 2	QUANTA SERVICES INC.....				32,955.000	991,946	30.100	991,946	890,315	1,318			(296,925)		(296,925)		L	11/17/2017.
749660 10 6	RPC INC.....				55,650.000	549,266	9.870	549,266	715,908		29,351		(849,908)		(849,908)		L	03/21/2018.
755111 50 7	RAYTHEON CO.....				40,000.000	6,134,000	153.350	6,134,000	3,856,364	34,700	136,000		(1,380,000)		(1,380,000)		L	06/29/2015.
758750 10 3	REGAL BELOIT CORP.....				14,430.000	1,010,822	70.050	1,010,822	1,024,423	4,040	13,369		(108,601)		(108,601)		L	12/03/2018.
759351 60 4	REINSURANCE GROUP AMER.....				12,070.000	1,692,576	140.230	1,692,576	1,137,462		24,914		(177,266)		(177,266)		L	08/16/2018.
78454L 10 0	SM ENERGY COMPANY.....				42,930.000	664,556	15.480	664,556	863,762		4,037		(264,698)		(264,698)		L	12/21/2018.
78469X 10 7	SPX FLOW INC.....				11,257.000	342,438	30.420	342,438	288,663				(192,832)		(192,832)		L	11/03/2016.
78470V 10 8	SRC ENERGY INC.....				79,360.000	372,992	4.700	372,992	530,499				(303,949)		(303,949)		L	10/13/2016.
79466L 30 2	SALESFORCE COM INC.....				50,000.000	6,848,500	136.970	6,848,500	2,659,727				1,737,000		1,737,000		L	05/20/2014.
801056 10 2	SANMINA CORP.....				8,880.000	213,653	24.060	213,653	233,029				(19,376)		(19,376)		L	02/23/2018.
806857 10 8	SCHLUMBERGER LTD.....				1,117,403.200	40,315,907	36.080	40,315,907	35,967,887	558,702	1,941,656		(14,098,194)	20,897,771	(34,995,965)		L	08/08/2018.
807066 10 5	SCHOLASTIC CORP.....				13,400.000	539,484	40.260	539,484	534,100		8,040		2,010		2,010		L	01/21/2016.
816300 10 7	SELECTIVE INSURANCE GROUP.....				11,708.000	713,486	60.940	713,486	456,275		8,664		26,226		26,226		L	08/24/2016.
828806 10 9	SIMON PROPERTY GROUP.....				171,609.180	28,828,626	167.990	28,828,626	16,210,912		1,322,560		(663,166)		(663,166)		L	08/08/2018.
830566 10 5	SKECHERS U S A INC.....				27,783.000	635,953	22.890	635,953	778,350				(142,397)		(142,397)		L	12/03/2018.
830879 10 2	SKYWEST, INC.....				21,444.000	953,615	44.470	953,615	530,987	2,144	8,149		(185,062)		(185,062)		L	09/01/2017.
835898 10 7	SOTHEBY'S.....				22,845.000	907,860	39.740	907,860	715,368				(248,151)		(248,151)		L	12/04/2018.
844895 10 2	SOUTHWEST GAS CORP.....				11,640.000	890,460	76.500	890,460	689,405		20,345		(9,878)		(9,878)		L	07/02/2018.
848574 10 9	SPIRIT AEROSYSTEMS HLDGS.....				180,900.000	13,041,081	72.090	13,041,081	9,331,122	21,708	61,948		(2,756,233)		(2,756,233)		L	08/02/2018.
85254J 10 2	STAG INDL INC.....				45,330.000	1,127,810	24.880	1,127,810	1,252,160	5,364	58,127		(103,691)		(103,691)		L	05/29/2018.
855244 10 9	STARBUCKS CORP.....				290,000.000	18,676,000	64.400	18,676,000	8,140,055		385,128		2,021,300		2,021,300		L	05/06/2014.
858155 20 3	STEELCASE INC.....				47,237.000	700,525	14.830	700,525	715,441	6,377	22,008		11		11		L	02/16/2018.
85917A 10 0	STERLING BANCORP/DE.....				58,750.000	969,963	16.510	969,963	1,383,765		10,844		(413,803)		(413,803)		L	07/02/2018.
866674 10 4	SUN COMMUNITIES INC.....				12,507.000	1,272,087	101.710	1,272,087	1,128,280	8,880	22,746		143,807		143,807		L	09/26/2018.
87161C 50 1	SYNOVUS FINL CORP.....				24,800.000	793,352	31.990	793,352	689,153	6,200	18,504		(375,792)		(375,792)		L	12/03/2018.
872540 10 9	TJX COMPANIES INC.....				491,000.000	21,967,340	44.740	21,967,340	22,610,460		30,044		(723,202)		(723,202)		L	12/14/2018.

E12.3

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Admini- strative Symbol (a)	Date Acquired
87724P 10 6	TAYLOR MORRISON JP,E CORP.....				46,120,000	733,308	15.900	733,308	989,159				(255,851)		(255,851)		L	11/09/2018.
880779 10 3	TEREX CORP.....				19,240,000	530,447	27.570	530,447	614,470		7,687		(396,334)		(396,334)		L	04/11/2018.
88224Q 10 7	TEXAS CAPITAL BANCSHARES.....				17,893,000	914,153	51.090	914,153	1,222,603				(592,275)		(592,275)		L	12/04/2018.
882508 10 4	TEXAS INSTRS INC.....				242,900,000	22,954,050	94.500	22,954,050	8,286,777		635,231		(2,444,557)		(2,444,557)		L	06/15/2018.
883556 10 2	THERMO ELECTRON CORP.....				105,000,000	23,497,950	223.790	23,497,950	4,724,916	20,204	69,300		3,560,550		3,560,550		L	10/21/2015.
88579Y 10 1	3M COMPANY.....				105,400,000	20,082,916	190.540	20,082,916	12,344,234		562,496		(1,855,962)	4,175,470	(6,031,432)		L	08/08/2018.
901109 10 8	TUTOR PERINI CORP.....				39,740,000	634,648	15.970	634,648	739,561				(185,241)	171,834	(357,075)		L	03/21/2018.
90130A 10 1	TWENTY-FIRST CENTURY.....				863,900,000	41,570,868	48.120	41,570,868	28,527,161		256,302		9,237,881		9,237,881		L	08/02/2018.
902973 30 4	US BANCORP DEL.....				599,500,000	27,397,150	45.700	27,397,150	19,282,261	221,815	736,885		(4,693,768)		(4,693,768)		L	08/08/2018.
90384S 30 3	ULTA SALON COSMETCS.....				88,000,000	21,545,920	244.840	21,545,920	21,136,734				409,186		409,186		L	12/14/2018.
904214 10 3	UMPQUA HLDGS CORP.....				61,383,000	975,990	15.900	975,990	1,283,748	12,890	38,072		(330,320)		(330,320)		L	08/21/2018.
907818 10 8	UNION PAC CORP.....				268,800,000	37,156,224	138.230	37,156,224	22,728,309	215,040	786,240		1,110,144		1,110,144		L	01/21/2016.
910047 10 9	UNITED CONTL HLDGS INC.....				270,000,000	22,607,100	83.730	22,607,100	11,648,674				4,409,100		4,409,100		L	06/12/2014.
911312 10 6	UNITED PARCEL SERVICE.....				95,000,000	9,265,350	97.530	9,265,350	11,179,386		172,900		(1,914,036)		(1,914,036)		L	07/31/2018.
912008 10 9	US FOODS HOLDING CORP.....				42,814,000	1,354,635	31.640	1,354,635	1,548,322				(193,687)		(193,687)		L	12/03/2018.
913017 10 9	UNITED TECHNOLOGIES CORP.....				397,200,000	42,293,856	106.480	42,293,856	23,736,500		1,094,142		(8,475,883)		(8,475,883)		L	08/08/2018.
91324P 10 2	UNITEDHEALTH GROUP INC.....				87,800,000	21,872,736	249.120	21,872,736	13,619,049		297,300		2,397,021		2,397,021		L	08/02/2018.
92343V 10 4	VERIZON COMMUNICATIONS.....				774,366,000	43,534,857	56.220	43,534,857	21,021,489		1,774,820		2,613,705		2,613,705		L	08/08/2018.
92343X 10 0	VERINT SYSTEMS INC.....				26,525,000	1,122,273	42.310	1,122,273	1,012,679				11,808		11,808		L	04/12/2018.
92532F 10 0	VERTEX PHARMACEUTICALS INC.....				56,000,000	9,279,760	165.710	9,279,760	4,516,666				887,600		887,600		L	12/01/2016.
92826C 83 9	VISA INC.....				530,000,000	69,928,200	131.940	69,928,200	27,357,704		466,400		9,497,600		9,497,600		L	04/22/2016.
931142 10 3	WAL-MART STORES INC.....				245,892,000	22,904,840	93.150	22,904,840	3,033,445	129,098	508,996		(1,376,995)		(1,376,995)		L	08/25/2003.
947890 10 9	WEBSTER FINANCIAL CORP.....				18,205,000	897,324	49.290	897,324	355,964		22,756		(125,068)		(125,068)		L	06/23/2016.
94946T 10 6	WELLCARE HEALTH PLAN.....				2,838,000	670,023	236.090	670,023	177,655				99,273		99,273		L	08/18/2014.
949746 10 1	WELLS FARGO & CO NEW.....				1,931,800,000	89,017,344	46.080	89,017,344	60,737,486		2,977,988		(26,662,564)		(26,662,564)		L	06/27/2018.
95040Q 10 4	WELLTOWER INC.....				330,500,000	22,940,005	69.410	22,940,005	19,966,311		1,123,692		1,870,582		1,870,582		L	08/08/2018.
958102 10 5	WESTERN DIGITAL CORP.....				245,300,000	9,068,741	36.970	9,068,741	9,068,741	122,650	482,650		(5,714,061)	4,667,444	(10,381,505)		L	08/02/2018.
96145D 10 5	WESTROCK.....				49,000	1,850	37.760	1,850			43		1,850		1,850		L	06/21/2018.
98310W 10 8	WYNDHAM WORLDWIDE.....				282,400,000	10,121,216	35.840	10,121,216	1,294,015	115,784	417,952		(21,027,245)		(21,027,245)		L	08/08/2011.
98311A 10 5	WYNDHAM HOTELS & RESORTS INC.....				288,700,000	13,098,319	45.370	13,098,319	1,960,968	72,175	142,775		11,137,351		11,137,351		L	08/02/2018.
98956P 10 2	ZIMMER HOLDINGS INC.....				175,000,000	18,151,000	103.720	18,151,000	19,645,083	42,000			(1,494,083)		(1,494,083)		L	12/06/2018.
989701 10 7	ZIONS BANCORPORATION.....				34,145,000	1,391,063	40.740	1,391,063	708,526		32,555		(349,754)		(349,754)		L	11/07/2018.
G0177J 10 8	ALLERGAN PLC.....				450,300,000	60,187,098	133.660	60,187,098	70,488,738		1,226,448		7,512,089	21,255,955	(13,743,866)		L	08/08/2018.
G02602 10 3	AMDOCS LTD.....				14,605,000	855,561	58.580	855,561	461,322	3,651	14,167		(100,775)		(100,775)		L	05/18/2016.
G29183 10 3	EATON CORP.....				493,110,000	33,856,933	68.660	33,856,933	12,420,588	1,439	1,199,180		(5,166,459)		(5,166,459)		L	08/08/2018.
G3198U 10 2	ESSENT GROUP LTD.....				27,578,000	942,616	34.180	942,616	652,980				(211,197)		(211,197)		L	07/25/2018.
G3922B 10 7	GENPACT LTD.....				46,130,000	1,245,049	26.990	1,245,049	1,030,129		12,323		(195,614)		(195,614)		L	07/10/2018.
G5494J 10 3	LINDE PLC.....				241,000,000	37,605,640	156.040	37,605,640	8,533,484	223,842	596,475		327,760		327,760		L	04/29/2016.
G5960L 10 3	MEDTRONIC INC.....				611,140,000	55,589,294	90.960	55,589,294	38,289,006	305,570	1,129,547		5,943,557		5,943,557		L	08/08/2018.
G81276 10 0	SIGNET JEWELERS LIMITED.....				18,930,000	601,406	31.770	601,406	1,033,124		25,895		(443,722)		(443,722)		L	02/07/2018.
L72967 10 9	ORION ENGINEEREED CARBONS.....				28,719,000	726,016	25.280	726,016	761,847	5,744	11,194		(71,731)		(71,731)		L	12/04/2018.

E12.4

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
L9340P 10 1	TRINSEO SA.....				18,630,000	852,881	45.780	852,881	1,174,838		23,150		(440,803)		(440,803)		L	11/01/2018.
Y2573F 10 2	FLEXTRONICS INTL LTD.....				2,846,300.885	21,660,350	7.610	21,660,350	20,233,741				(7,222,413)	13,361,574	(20,583,987)		L	09/28/2018.
22163N 10 6	COTT CORP.....				70,110,000	977,333	13.940	977,333	1,016,066		10,837		(156,582)		(156,582)		L	12/03/2018.
8676EP 10 8	SUNOPTA INC.....				1,053,600.000	4,077,432	3.870	4,077,432	5,693,614				(4,087,968)		(4,087,968)		L	09/28/2015.
11135F 10 1	BROADCOM LTD.....		C		207,072,000	52,654,268	254.280	52,654,268	11,414,033	548,741	1,232,504		(408,178)		(408,178)		L	10/01/2018.
226718 10 4	CRITEO S.A.....		D		20,520,000	466,214	22.720	466,214	477,363				(11,149)		(11,149)		L	12/20/2018.
G1151C 10 1	ACCENTURE LTD BERMUDA.....		C		140,000,000	19,741,400	141.010	19,741,400	3,207,917		390,600		(1,691,200)		(1,691,200)		L	06/01/2005.
G31215 10 9	ESG RE LIMITED.....		D		236,364,000	236	0.001	236	14,000						0		L	12/03/1997.
G3223R 10 8	EVEREST RE GROUP LTD.....		C		7,927,000	1,726,184	217.760	1,726,184	1,802,275		32,486		(82,379)		(82,379)		L	12/07/2018.
G4705A 10 0	ICON PUB LTD CO SPONSOR.....		C		8,898,000	1,149,711	129.210	1,149,711	570,916				151,800		151,800		L	06/09/2016.
G6564A 10 5	NOMAD FOODS LTD.....		C		60,070,000	1,004,370	16.720	1,004,370	1,020,022				(15,652)		(15,652)		L	07/26/2018.
M51363 11 3	MELLANOX TECHNOLOGIES LTD.....		C		4,550,000	420,329	92.380	420,329	214,384				125,944		125,944		L	01/30/2017.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....					4,677,665,955	XXX	4,677,665,955	2,279,329,797	8,207,564	93,187,381	0	(352,031,010)	90,662,000	(442,693,010)	0	XXX	XXX	
Common Stocks - Parent, Subsidiaries and Affiliates																		
E12.5	30247@ 10 8	FM INSURANCE COMPANY LTD.....			110,000,012.000	765,859,298	6.962	765,859,298	667,992,373				(89,072,642)		(89,072,642)		K	08/01/2002.
	30277@ 10 1	FMIC HOLDINGS, INC.....			42,029,000	2,443,450,680	58,137.255	2,443,450,680	429,538,967				10,705,172		10,705,172		K	08/01/2002.
	87282@ 10 4	TSB LOSS CONTROL CONSULTANTS, INC.....			500,000			5,153,127					(2,796,107)		(2,796,107)		K	12/15/1997.
	L3953# 10 4	FM INSURANCE EUROPE S.A.....			254,273,555.200	233,123,275	0.917	233,123,275	294,133,391				(61,097,839)		(61,097,839)		K	12/08/2016.
	P3872* 10 2	FMIC ESCRITORIO DE REPRESENTA BRAZIL LTD.....		D	128,598.280			619,598					0		0		K	05/20/2009.
	P3913* 10 3	FM GLOBAL DE MEXICO S.A. DE C.V.....		D	42,282,000	35,572,572	841.317	35,572,572	37,499,012				540,678		540,678		K	05/06/2008.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					3,478,005,825	XXX	3,478,005,825	1,434,936,468	0	0	0	(141,720,738)	0	(141,720,738)	0	XXX	XXX	
Common Stocks - Mutual Funds																		
	464286 10 3	ISHARES AUSTRALIA ETF.....			1,525,000,000	29,356,250	19.250	29,356,250	28,886,625	1,135,915	1,510,686		(5,978,000)		(5,978,000)		L	06/25/2012.
	464287 23 4	ISHARES MSCI EMERGING MKT INDEX ETF.....			335,000,000	13,085,100	39.060	13,085,100	15,032,790	195,569			(1,947,690)		(1,947,690)		L	07/31/2018.
	464287 50 7	ISHARES CORE S&P MIDCAP ETF.....			227,400,000	37,762,044	166.060	37,762,044	36,851,003	105,841	655,595		(5,393,928)		(5,393,928)		L	12/02/2016.
	464287 80 4	ISHARES CORE S&P SMALL-CAP ETF.....			204,400,000	14,169,008	69.320	14,169,008	13,946,790	65,694	209,010		(1,575,782)		(1,575,782)		L	08/02/2018.
	78464A 69 8	SPDR S&P REGIONAL BANKING ETF.....			384,500,000	17,990,755	46.790	17,990,755	8,456,722	122,524	366,343		(4,694,056)		(4,694,056)		L	08/08/2018.
	78464A 78 9	SPDR S&P INSURANCE ETF.....			977,500,000	27,731,675	28.370	27,731,675	27,628,265	140,130	269,222		(2,742,860)		(2,742,860)		L	08/24/2018.
	922042 71 8	VANGUARD FTSE ALL WO X-US SC.....			120,000,000	11,361,600	94.680	11,361,600	10,934,400	184,308	374,400		(2,946,000)		(2,946,000)		L	10/11/2013.
	922042 77 5	VANGUARD FTSE ALL WORLD EX.....			2,900,000,000	132,182,000	45.580	132,182,000	133,949,590	1,293,690	4,367,400		(26,506,000)		(26,506,000)		L	11/14/2016.
	922042 85 8	VANGUARD MSCI EMERGING MARKET ETF.....			230,000,000	8,763,000	38.100	8,763,000	7,095,953	59,593	241,454		(1,796,300)		(1,796,300)		L	05/20/2010.
	922042 86 6	VANGUARD PACIFIC ETF.....			580,000,000	35,165,400	60.630	35,165,400	33,168,588	564,746	1,069,868		(7,116,600)		(7,116,600)		L	08/05/2013.
	922042 87 4	VANGUARD EUROPEAN ETF.....			1,000,000,000	48,620,000	48.620	48,620,000	45,513,173	310,900	1,922,800		(10,530,000)		(10,530,000)		L	06/20/2013.
	92204A 87 6	VANGUARD UTILITIES ETF.....			599,200,000	70,603,736	117.830	70,603,736	40,798,738		2,262,801		725,053		725,053		L	08/08/2018.
	92647K 30 9	VICTORY MUNDER INT'L SMALL CAP FUND.....			15,978,277.178	180,874,098	11.320	180,874,098	87,457,934		2,314,613		(54,006,577)		(54,006,577)		U	08/20/2013.
	L5458T 11 7	INVESCO US SENIOR LOAN - GX.....			932,095.678	88,605,015	95.060	88,605,015	95,000,000		4,265,748		(4,091,900)		(4,091,900)		A	06/10/2013.
9299999. Total - Common Stocks - Mutual Funds.....					716,269,681	XXX	716,269,681	584,720,571	4,178,910	19,829,940	0	(128,600,640)	0	(128,600,640)	0	XXX	XXX	
9799999. Total - Common Stock.....					8,871,941,461	XXX	8,871,941,461	4,298,986,836	12,386,474	113,017,321	0	(622,352,388)	90,662,000	(713,014,388)	0	XXX	XXX	
9899999. Total Common and Preferred Stock.....					8,871,941,461	XXX	8,871,941,461	4,298,986,836	12,386,474	113,017,321	0	(622,352,388)	90,662,000	(713,014,388)	0	XXX	XXX	

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....2, the total \$ value (included in Column 8) of all such issues \$.....181,074,147.

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government									
912828	4A	5		03/13/2018	BARCLAYS US FUN.		4,999,813	5,000,000	5,350
912828	4V	9		12/19/2018	WELLS.		34,582,617	35,000,000	244,922
912828	5D	8		10/18/2018	WELLS.		59,614,453	60,000,000	73,455
912828	5F	3		12/19/2018	CITI.		41,078,633	41,000,000	107,734
135087	J4	7	A.	12/06/2018	BMO CAPITAL.		23,990,400	24,000,000	51,288
0599999	Total - Bonds - U.S. Government						164,265,916	165,000,000	482,749
Bonds - All Other Government									
013051	DG	9		10/01/2018	RBC DEXIA		7,948,320	8,000,000	61,479
013051	DU	8		08/20/2018	BMO CAPITAL		9,694,200	10,000,000	64,356
110709	GF	3		10/05/2018	DESJARDIN		17,901,625	17,500,000	180,370
135087	D5	0		12/06/2018	VARIOUS		59,764,450	60,000,000	313,089
135087	H2	3		12/18/2018	BANK OF		2,697,192	2,700,000	2,663
135087	H4	9		10/01/2018	VARIOUS		41,237,700	42,000,000	177,733
13509P	DB	6		08/20/2018	SCOTIA MCLEOD		20,187,200	20,000,000	232,329
13509P	DL	4		08/10/2018	CIBC WORLD MKTS		9,969,600	10,000,000	39,452
13509P	DV	2		11/29/2018	RBC DEXIA		7,918,800	8,000,000	40,690
13509P	EF	6		10/01/2018	VARIOUS		21,350,490	21,000,000	121,562
13509P	FC	2		11/14/2018	DESJARDIN		11,731,200	12,000,000	63,288
13509P	FJ	7		11/14/2018	CIBC WORLD MKTS		6,793,500	7,000,000	36,918
13509P	FR	9		04/10/2018	CANADIAN IMP BK		38,483,600	40,000,000	147,452
13509P	FV	0		10/01/2018	VARIOUS		21,333,760	22,000,000	111,781
13509P	FY	4	A.	10/01/2018	VARIOUS		47,703,440	49,000,000	194,849
13509P	GU	1		12/07/2018	CIBC WORLD MKTS		15,072,150	15,000,000	84,884
563469	UK	9		10/01/2018	RBC DEXIA		26,270,220	27,000,000	122,556
68323A	BN	3		10/04/2018	DESJARDIN		10,007,000	10,000,000	100,726
68323A	CX	0		10/29/2018	PETERS & CO.		4,165,978	4,250,000	45,714
68323A	DL	5		10/04/2018	PRUDENTIAL FUND		10,651,410	11,000,000	43,488
68323A	DM	3		10/15/2018	DESJARDIN		9,582,000	10,000,000	90,082
68323A	EA	8		10/04/2018	DESJARDIN		10,527,550	11,000,000	12,612
74814Z	EH	2		08/20/2018	BANK OF		11,625,680	11,000,000	105,027
74814Z	EL	3		10/04/2018	VARIOUS		14,414,170	14,000,000	172,795
74814Z	EV	1		10/01/2018	CIBC WORLD MKTS		11,013,600	11,000,000	75,342
EI6831	48	7	B.	07/27/2018	PERSHING DLJ		11,038,786	9,650,554	139,308
EJ6791	30	9	B.	01/23/2018	DEUTSCHE BANK		5,891,946	5,677,835	48,832
EK8415	45	8	B.	07/23/2018	J P MORGAN		9,514,464	9,589,454	29,744
LW0207	67	7	B.	08/09/2018	MIZUHO		17,545,561	18,187,582	88,054
1099999	Total - Bonds - All Other Government						492,035,592	496,555,425	2,947,175
Bonds - U.S. States, Territories and Possessions									
20772K	AQ	2		03/29/2018	PERSHING DLJ		2,579,125	2,340,000	
246381	JA	6		09/04/2018	GOLDMAN SACHS		2,704,061	2,380,000	21,486
373384	6E	1		10/18/2018	MORGAN STANLEY		2,884,475	2,500,000	38,542
57582P	AF	7		01/25/2018	GOLDMAN SACHS		1,570,627	1,290,000	27,843
594612	DL	4		02/16/2018	GOLDMAN SACHS		1,405,975	1,250,000	25,521
604146	AL	4		07/23/2018	WACHOVIA		3,055,265	2,760,000	55,200
677522	UV	4		09/12/2018	PERSHING DLJ		3,540,570	3,000,000	17,500
677522	VL	5		10/17/2018	BARCLAYS		816,109	700,000	3,208

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
68609B SG 3	OREGON ST.....		08/10/2018.....	NATL FINANCIAL SERV.....		1,698,275	1,495,000	21,387
917542 VB 5	UTAH ST.....		03/06/2018.....	MORGAN STANLEY.....		2,734,892	2,335,000	3,243
93974D 2H 0	WASHINGTON ST.....		03/15/2018.....	CIT GROUP.....		9,451,676	7,950,000	
93974D 3V 8	WASHINGTON ST.....		04/26/2018.....	MORGAN STANLEY.....		3,770,080	3,305,000	17,902
93974D MF 2	WASHINGTON ST.....		05/18/2018.....	MORGAN STANLEY.....		1,693,261	1,570,000	23,332
97705M AT 2	WISCONSIN STATE.....		07/17/2018.....	BARCLAYS.....		735,164	670,000	5,732
97705M GR 0	WISCONSIN STATE.....		06/27/2018.....	BARCLAYS.....		125,336	105,000	831
97705M KP 9	WISCONSIN STATE.....		07/24/2018.....	JP MORGAN.....		1,378,965	1,150,000	13,576
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					40,143,856	34,800,000	275,303

Bonds - U.S. Political Subdivisions of States

041431 SP 3	ARLINGTON CNTY VA.....		06/07/2018.....	WACHOVIA.....		3,832,628	3,250,000	
05914F S2 7	BALTIMORE CNTY MD.....		03/01/2018.....	AMHERST.....		3,281,582	2,795,000	
49474F SB 7	KING COUNTY WAS.....		03/14/2018.....	MORGAN STANLEY.....		1,178,120	1,000,000	10,278
57582R QQ 2	MASSACHUSETTS STATE.....		08/06/2018.....	BANK AMERICA MERRILL.....		4,943,220	4,345,000	58,537
613340 3Z 9	MONTGOMERY CNTY MD.....		04/06/2018.....	RBC CAPITAL.....		2,877,613	2,605,000	56,080
735389 A7 3	PORT SEATTLE WASH REV.....		05/18/2018.....	WELLS FARGO.....		3,867,498	3,585,000	9,958
94766P HZ 7	WEBER CO. S.D.....		11/15/2018.....	NATL FINANCIAL SERV.....		1,011,523	860,000	
955686 SU 5	WEST SAINT PAUL MN INDEP SCH DIST 197.....		09/13/2018.....	JEFFERIES & CO.....		2,547,145	2,155,000	19,455
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					23,539,329	20,595,000	154,308

Bonds - U.S. Special Revenue and Special Assessment

01728A 3L 8	ALLEGHENY CNTY PA HO.....		10/30/2018.....	BARCLAYS.....		2,160,384	1,930,000	8,042
02765U GA 6	AMERICAN MUNI PWR-OHIO INC OH REV.....		06/28/2018.....	RBC CAP.....		5,617,900	5,000,000	95,139
02765U MK 7	AMERICAN MUN PWR OHI.....		10/25/2018.....	CIT GROUP.....		2,420,617	2,235,000	22,971
040649 MB 8	ARIZONA ST TRANSN BR.....		09/13/2018.....	RBC CAP.....		3,569,157	3,160,000	33,356
040649 MC 6	ARIZONA ST TRANSPRTN BRD EXCISE TAX REV.....		01/25/2018.....	MORGAN STANLEY.....		1,940,907	1,640,000	5,694
041826 2R 8	ARLINGTON TX INDEP SCH DIST.....		05/23/2018.....	BANK OF.....		1,611,899	1,375,000	18,906
047870 FA 3	ATLANTA GA WTR & WAS.....		08/09/2018.....	BARCLAYS.....		2,594,005	2,025,000	32,991
047870 QT 0	ATLANTA GA WTR & WSTWTR REVENUE.....		09/06/2018.....	CITIGROUP.....		2,701,586	2,375,000	13,524
091156 MV 8	BIRMINGHAM JEFFERSON AL CIVIC CTR AUTH.....		07/18/2018.....	RAYMOND JAMES.....		1,317,499	1,125,000	
091156 MW 6	BIRMINGHAM JEFFERSON AL CIVIC CTR AUTH.....		07/18/2018.....	RAYMOND JAMES.....		2,084,616	1,790,000	
091156 MX 4	BIRMINGHAM JEFFERSON AL CIVIC CTR AUTH.....		07/18/2018.....	RAYMOND JAMES.....		2,368,447	2,050,000	
13063C 8T 0	CALIFORNIA ST.....		11/29/2018.....	RBC CAP.....		671,669	575,000	9,743
13068L M8 5	CALIFORNIA ST PUBLIC WKS BRD LEASE REV.....		11/07/2018.....	BARCLAYS.....		2,229,075	1,970,000	18,606
166393 6U 7	CHESTERFIELD CNTY VA.....		10/11/2018.....	PERSHING DLJ.....		2,363,205	2,035,000	28,547
167593 QF 2	CHICAGO IL O'HARE INTERNATIONAL ARPT REV.....		10/30/2018.....	CITIGROUP.....		4,739,743	4,270,000	71,167
179090 KD 6	CLACKAMAS CNTY OR SCH DIST.....		04/20/2018.....	GOLDMAN SACHS.....		2,614,819	2,240,000	45,407
180848 UU 5	CLARK CNTY NEV.....		01/18/2018.....	RBC CAPITAL.....		2,587,315	2,155,000	5,986
181059 TC 0	CLARK CNTY NV SCH DIST.....		05/12/2018.....	GOLDMAN.....		3,774,854	3,280,000	67,878
196474 5K 2	COLORADO ST HLTH FACS AUTH REVENUE.....		10/02/2018.....	WACHOVIA.....		5,116,789	4,440,000	85,100
19668Q JP 1	COLORADO ST BLDG EXC.....		08/08/2018.....	STIEFL.....		971,573	830,000	
19668Q KB 0	COLORADO ST BLDG EXC.....		08/08/2018.....	STIEFL.....		327,760	280,000	
19668Q KG 9	COLORADO ST BLDG EXC.....		10/11/2018.....	RBC CAP.....		2,771,048	2,425,000	9,094
196711 PZ 2	COLORADO ST COPS.....		03/15/2018.....	WACHOVIA.....		500,000	500,000	
20282E AK 2	COMMONWEALTH FING ASUTH PA.....		02/14/2018.....	JEFFERIES & CO.....		2,807,525	2,500,000	
20774Y 3N 5	CONNECTICUT ST HEALTH & EDL FACS AUTH.....		03/02/2018.....	GOLDMAN SACHS.....		467,609	405,000	
207758 YE 7	CONNECTICUT ST SPL TAX OBLIG.....		10/17/2018.....	RAYMOND JAMES.....		2,233,820	2,000,000	

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
20775C YE 8	CONNECTICUT ST HSG FIN AUTH HSG FIN.....		02/27/2018.....	MERRILL.....		825,000	825,000	
20775Y AR 7	CONNECTICUT ST REVOL.....		09/20/2018.....	BANK AMERICA MERRILL.....		3,286,454	2,970,000	9,488
246343 LG 0	DELAWARE RIV JT TOLL.....		11/06/2018.....	BARCLAYS.....		1,625,359	1,465,000	25,841
246352 HL 5	DELAWARE RIV PORT AU.....		12/12/2018.....	JEFFERIES & CO.....		2,000,652	1,720,000	
246579 KZ 8	DELAWARE VALLEY PA R.....		06/15/2018.....	BANK AMERICA MERRILL.....		10,750,000	10,750,000	
249164 NP 5	DENVER CITY & CNTY CO.....		11/05/2018.....	MORGAN STANLEY.....		2,957,075	2,750,000	36,285
249182 KZ 8	DENVER CITY & CNTY CO ARPT REVENUE.....		08/15/2018.....	BANK AMERICA MERRILL.....		3,662,088	3,180,000	
249182 LB 0	DENVER CITY & CNTY CO ARPT REVENUE.....		08/15/2018.....	BANK AMERICA MERRILL.....		10,162,567	8,710,000	
25483V UJ 1	DISTRICT OF COLUMBIA.....		12/07/2018.....	GOLDMAN SACHS.....		1,038,607	915,000	1,525
25483V UP 7	DISTRICT OF COLUMBIA HOSP.....		11/15/2018.....	GOLDMAN SACHS.....		1,905,228	1,770,000	
254845 PE 4	DIST OF CLUMBIA WTR & SWR AUTH.....		09/13/2018.....	MORGAN STANLEY.....		3,351,793	2,945,000	56,037
29270C 2C 8	ENERGY NW WA ELEC REVENUE.....		05/29/2018.....	JP MORGAN.....		2,095,068	1,775,000	
3128MJ 2M 1	FHLMC.....		05/16/2018.....	WELLS FARGO.....		10,252,349	10,416,738	
3128P8 DF 5	FEDERAL NATL MTG.....		01/31/2018.....	RBC CAP.....		12,418,097	12,148,551	14,173
31307V 5J 1	FEDERAL NATL MTG.....		05/25/2018.....	PNC CAPITAL.....		13,044,142	12,907,005	21,332
31307V YN 0	FEDERAL NATL MTG.....		04/13/2018.....	PNC CAPITAL.....		12,420,066	12,202,705	18,982
3132XW BJ 9	FEDERAL NATL MTG.....		02/27/2018.....	BANK AMERICA MERRILL.....		10,978,438	10,974,151	28,807
3132XX GL 7	FEDERAL NATL MTG.....		08/02/2018.....	WELLS FARGO.....		15,433,100	15,586,530	18,184
3132XY G8 4	FEDERAL NATL MTG.....		04/12/2018.....	WELLS FARGO.....		13,046,772	12,753,833	18,422
3132Y0 4E 7	FHLMC FHLMC.....		08/02/2018.....	PNC CAPITAL.....		15,205,060	14,980,354	19,974
3138WK KB 0	FEDERAL NATL MTG.....		04/26/2018.....	NOMURA.....		7,832,239	8,004,843	8,672
3140F0 JZ 8	FNMA PASSTHRU BC4779.....		10/10/2018.....	WELLS FARGO.....		9,796,601	10,228,099	10,654
3140FM BD 7	FNMA PASSTHRU BE1835.....		10/05/2018.....	PNC CAPITAL.....		10,232,681	10,674,679	8,896
3140FP 2K 4	FEDERAL NATL MTG.....		05/15/2018.....	WELLS FARGO.....		7,364,394	7,692,528	7,693
3140H5 T3 5	FEDERAL NATL MTG.....		07/26/2018.....	FNMA.....		5,217,820	5,029,602	7,544
3140H5 TW 1	FEDERAL NATL MTG.....		08/17/2018.....	AMHERST.....		6,295,252	6,056,767	9,085
3140H5 UF 6	FEDERAL NATL MTG.....		08/16/2018.....	FNMA.....		6,143,939	5,805,154	9,675
3140HB LY 2	FEDERAL NATL MTG.....		05/15/2018.....	FNMA.....		12,408,374	11,960,780	17,941
3140HB MQ 8	FEDERAL NATL MTG.....		04/30/2018.....	PNC CAPITAL.....		9,146,867	8,977,143	12,967
3140HD HV 9	FEDERAL NATL MTG.....		09/28/2018.....	FNMA.....		14,924,617	14,767,710	16,409
3140HE HR 6	FEDERAL NATL MTG.....		03/28/2018.....	FNMA.....		4,997,562	4,872,328	5,955
3140HE HZ 8	FEDERAL NATL MTG.....		03/28/2018.....	MORGAN STANLEY.....		5,317,275	5,186,004	6,338
3140HE Q9 6	FEDERAL NATL MTG.....		07/26/2018.....	AMHERST.....		10,053,213	9,690,208	14,535
3140HK ZB 7	FEDERAL NATL MTG.....		08/24/2018.....	SUNTRUST.....		7,626,946	7,331,399	10,997
3140HL BA 3	FEDERAL NATL MTG.....		08/17/2018.....	FNMA.....		6,063,790	5,834,074	8,751
3140HN 5C 2	FEDERAL NATL MTG.....		11/20/2018.....	BANK AMERICA MERRILL.....		9,073,686	8,678,411	24,107
3140JG WF 8	FEDERAL NATL MTG.....		09/27/2018.....	PNC CAPITAL.....		8,944,706	8,517,500	11,830
3140JJ NW 5	FEDERAL NATL MTG.....		12/17/2018.....	PNC CAPITAL.....		10,051,280	9,742,267	15,831
3140Q7 AB 3	FEDERAL NATL MTG.....		06/28/2018.....	MITSUBISHI.....		13,165,453	13,076,066	35,596
3140Q8 KB 0	FEDERAL NATL MTG.....		11/27/2018.....	WELLS FARGO.....		11,183,395	11,442,642	13,350
31418C M4 3	FEDERAL NATL MTG.....		08/27/2018.....	WELLS FARGO.....		6,086,801	6,211,022	6,211
34153Q LM 6	FLORIDA ST BRD OF EDU PUBLIC EDU.....		09/12/2018.....	HILLTOP SECURITIES.....		2,546,318	2,340,000	26,520
342816 P2 5	FLORIDA ST MUN PWR A.....		11/07/2018.....	BANK AMERICA MERRILL.....		2,914,135	2,510,000	13,247
396649 EK 7	GREENVILLE TN HLTH & EDUCNTL FACS BRD HO.....		05/10/2018.....	MERRILL LYNCH.....		987,670	855,000	
425538 CU 7	HENNEPIN CNTY MN SALES TAX REV.....		04/16/2018.....	UBS SEC.....		2,264,160	1,970,000	33,654
442349 CE 4	HOUSTON TX ARPT SYS REVENUE MUNICIPAL.....		07/18/2018.....	RAYMOND JAMES.....		2,855,727	2,440,000	

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
452227 MY 4	ILLINOIS ST SALES TAX REVENUE		10/16/2018	MERRILL LYNCH		5,123,020	4,600,000	
45470R CR 5	INDIANA FIN AUTH HWY		07/26/2018	GOLDMAN SACHS		3,157,990	2,750,000	22,535
45470R CT 1	INDIANA FIN AUTH HWY		06/07/2018	GOLDMAN SACHS		2,357,120	2,000,000	1,944
45528U XD 8	INDIANAPOLIS IN LOCAL PUBLIC IMPT BOND		05/07/2018	FIRST TENNESSEE		1,156,900	1,000,000	17,917
46246K 4D 1	IOWA ST FIN AUTH REVENUE		11/16/2018	CIT GROUP		2,339,160	2,000,000	30,278
46246K 4N 9	IOWA FIN AUTH REV		11/08/2018	CITIGROUP		1,534,491	1,380,000	18,592
46246K Z7 0	IOWA FIN AUTH REV		10/02/2018	JP MORGAN		2,599,164	2,305,000	19,528
46615S BA 5	JEA FL WTR & SWR REVENUE		01/09/2018	EXCHANGE		2,320,233	1,955,000	
480772 RH 7	JORDAN UT SCH DIST		05/16/2018	WACHOVIA		2,999,910	2,560,000	35,556
48542A EQ 0	KANSAS ST DEV FIN AUTH HOSP		10/12/2018	CIT GROUP		520,245	500,000	11,740
486063 VG 2	KATY TEX INDPT SCH D		11/29/2018	BARCLAYS		2,732,930	2,380,000	35,700
495224 2G 1	KING CNTY WA SCH DIST #1 SEATTLE		02/28/2018	WELLS FARGO		357,222	305,000	3,813
523510 ET 8	LEE CNTY FL SOL WST SYS REVENUE		03/16/2018	WACHOVIA		3,447,972	3,035,000	71,238
544445 AK 5	LOS ANGELES CALIF DE		10/16/2018	BARCLAYS		3,195,304	2,800,000	59,111
54714F AG 5	LOVE FIELD TX ARPT MODERNIZATON CORP		03/21/2018	RAYMOND JAMES		1,355,232	1,245,000	24,554
56035D AL 6	MAIN STREET NATURAL GAS INC GA GAS REV		01/29/2018	RBC CAP		5,000,000	5,000,000	
56678P AQ 0	MARICOPA CNTY AZ		12/06/2018	RBC CAP		546,000	495,000	
574204 L5 0	MARYLAND ST DEPT OF TRANPRTNCONSOL		09/24/2018	BANK AMERICA MERRILL		4,443,120	3,825,000	
575579 HB 6	MASSACHUSETTS BAY TR		12/12/2018	USB SECURITIES		3,339,814	2,900,000	65,653
57563C DE 9	MASSACHUSETTS ST TRANSPRTN MET HIGHWAY		05/08/2018	BANK AMERICA MERRILL		2,148,528	1,820,000	
591745 4F 8	MET ATLANTA GA RAPID TRANSIT AUTH		07/16/2018	CITIGROUP		4,418,240	4,000,000	
591852 A8 1	METROPOLITAN COUNCIL		07/18/2018	GOLDMAN SACHS		1,472,780	1,255,000	24,054
59259N 3L 5	MET TRANSPRTN AUTH NY DEDICATED TAX FUND		02/13/2018	CITIGROUP		2,630,882	2,310,000	28,233
59259N 4H 3	METROPOLITAN TRANSN		07/27/2018	SAFIAN		2,268,347	1,955,000	19,550
59259N 8Q 9	MET TRANSPRTN AUTH NY DEDICATED TAX		05/25/2018	T D SECURITES		17,855,000	17,855,000	14,587
59261A HP 5	METROPOLITAN TRANSN		06/21/2018	BANK AMERICA MERRILL		2,973,124	2,620,000	15,283
59261A NA 1	MET TRANSPRTN AUTH NY REVENUE		03/06/2018	MORGAN STANLEY		2,200,048	1,945,000	30,526
592647 EV 9	METROPOLITAN WASH D		06/01/2018	BARCLAYS		2,388,908	2,150,000	
59447P 6B 2	MICHIGAN ST FIN AUTH REVENUE		05/22/2018	PERSHING DLJ		608,691	550,000	8,632
59447P 6E 6	MICHIGAN ST FIN AUTH REVENUE		01/23/2018	RAYMOND JAMES		2,004,178	1,720,000	41,328
59447P 7L 9	MICHIGAN ST FIN AUTH REVENUE		10/11/2018	FTN FINANCIAL		1,724,352	1,485,000	29,494
59447T MA 8	MICHIGAN STATE MUNICIPAL		06/01/2018	FTN FINANCIAL		4,400,525	3,820,000	10,611
59465H VK 9	MICHIGAN ST HOSP FIN AUTH		05/25/2018	BANC OF AMERICA		5,379,900	5,000,000	
60637A MX 7	MISSOURI ST HLTH & EDUCTNL FAC REV		10/26/2018	BANK AMERICA MERRILL		3,960,915	3,500,000	
645791 Y9 9	NJ ENVRMNTL INFRASTRUCTURE TRUST		09/19/2018	MERRILL LYNCH		2,634,730	2,375,000	5,938
646066 NY 2	NJ ST EDUCTNL FACS AUTH REVENUE		07/31/2018	BARCLAYS		2,377,326	2,100,000	8,750
646080 TQ 4	NEW JERSEY ST HGR EDU ASSISTANCE AUTH		05/09/2018	BANK AMERICA MERRILL		4,526,956	4,085,000	
646136 3E 9	NEW JERSEY ST TRANSN		07/18/2018	MORGAN STANLEY		1,075,049	965,000	
646136 3W 9	NEW JERSEY ST TRANSN		10/04/2018	CIT GROUP		1,387,121	1,260,000	
64972C 4F 7	NEW YORK CITY HSG DEV CORP MUNICIPAL		07/17/2018	JP MORGAN		1,372,576	1,365,000	2,973
649902 AY 9	NEW YORK ST DORM AUT		08/06/2018	BARCLAYS		4,562,544	3,670,000	79,058
64990A JQ 9	NEW YORK ST DORM AUTH SALES TAX REVENUE		07/24/2018	BANK AMERICA MERRILL		3,858,047	3,260,000	3,169
65829Q CT 9	NORTH CAROLINA ST LTD OBLIG		04/03/2018	BARCLAYS		2,710,492	2,345,000	50,157
65829Q CY 8	NORTH CAROLINA ST LTD OBLIG		09/26/2018	WACHOVIA		1,418,841	1,215,000	24,806
677521 LY 0	OHIO STATE GO REF BDS		11/05/2018	MORGAN STANLEY		2,863,809	2,660,000	18,472
677561 KE 1	OHIO ST HOSP REV		05/24/2018	MESIROW		1,670,662	1,400,000	28,000

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
68607D RZ 0	OREGON ST DEPT OF TRANSPRTN HIGHWAY USER.....		08/28/2018.....	GOLDMAN SACHS.....		2,388,281	2,175,000	31,417
68609B P8 4	OREGON ST FOR ISSU.....		11/06/2018.....	GOLDMAN SACHS.....		2,491,030	2,245,000	29,933
68609B V7 9	OREGON ST FOR ISSU.....		07/19/2018.....	WACHOVIA.....		687,756	600,000	14,333
709223 U3 3	PENNSYLVANIA ST TURNPIKE COMM TURNPIKE.....		04/20/2018.....	JP MORGAN.....		1,515,250	1,375,000	27,118
717813 VG 1	PHILADELPHIA PA.....		06/04/2018.....	PERSHING DLJ.....		2,260,000	2,000,000	34,444
717817 QL 7	PHILADELPHIA PA ARPT REVENUE.....		02/09/2018.....	KEYBANC.....		4,418,469	4,050,000	32,625
727199 YB 1	PLANO TEX INDPT SCH.....		10/18/2018.....	RBC CAP.....		548,925	495,000	4,606
735240 K6 9	PORT OF PORTLAND OR ARPT REVENUE.....		01/22/2018.....	MILLER TABAK.....		859,480	800,000	2,333
74440D AQ 7	KENTUCKY ST PUBLIC ENERGY AUTH GAS SPLY.....		01/19/2018.....	MESIROW.....		1,094,120	1,000,000	
74440D AR 5	KENTUCKY ST PUBLIC ENERGY AUTH GAS SPLY.....		01/19/2018.....	MORGAN STANLEY.....		10,881,300	10,000,000	
763665 ZL 3	RICHLAND CNTY SC SCH DIST #1.....		04/20/2018.....	RBC CAP.....		1,438,788	1,300,000	9,569
763682 F7 1	RICHLAND CNTY S C SC H DIST #2.....		04/04/2018.....	PERSHING DLJ.....		1,953,438	1,750,000	37,674
76541V RS 8	RICHMOND VA.....		10/11/2018.....	JP MORGAN.....		3,315,375	2,915,000	34,818
795576 FJ 1	SALT LAKE CNTY UTAH ARPT REVENUE.....		01/22/2018.....	BANK AMERICA MERRILL.....		1,929,301	1,630,000	4,981
79574C CL 5	SALT RIVER AZ PROJ AGRIC IMPT & PWR.....		11/08/2018.....	BARCLAYS.....		2,337,000	2,000,000	36,667
837123 GX 0	SOUTH CAROLINA ST PORTS AUTH PORTS REVEN.....		05/31/2018.....	BANK AMERICA MERRILL.....		2,910,245	2,510,000	
837123 GY 8	SOUTH CAROLINA ST PORTS AUTH PORTS REVEN.....		05/31/2018.....	BANK AMERICA MERRILL.....		2,341,480	2,000,000	
837151 NE 5	SOUTH CAROLINA ST PUBLIC SVC AUTH REV.....		06/26/2018.....	WACHOVIA.....		1,114,310	1,000,000	3,611
880443 BN 5	TENNESSEE ST ENERGY ACQUISITION CORP GAS.....		01/11/2018.....	BARCLAYS.....		1,585,541	1,425,000	27,223
880461 VP 0	TENNESSEE HSG DEV AGY RSDL FING PROGRAM.....		08/10/2018.....	CIT GROUP.....		699,979	700,000	
88213A KV 6	TEXAS ST A&M UNIV REVENUES.....		12/18/2018.....	PERSHING DLJ.....		381,768	325,000	1,535
882724 JB 4	TEXAS ST.....		10/11/2018.....	RAYMOND JAMES.....		3,735,251	3,215,000	
882724 JD 0	TEXAS ST.....		10/03/2018.....	RAYMOND JAMES.....		1,342,790	1,130,000	
88283L JV 9	TEXAS ST TRANSPRTN COMM ST HIGHWAY.....		10/22/2018.....	BARCLAYS.....		1,680,585	1,500,000	4,583
88283L KJ 4	TEXAS TRANSN COMMN S.....		11/06/2018.....	USB SECURITIES.....		3,089,815	2,690,000	13,450
882854 M3 3	TEXAS WATER DEV BRD.....		09/26/2018.....	BARCLAYS.....		3,252,661	2,830,000	
888808 HF 2	TOBACCO SETTLEMENT FING CORP NJ.....		04/05/2018.....	JEFFERIES & CO.....		3,825,816	3,400,000	
888808 HG 0	TOBACCO SETTLEMENT FING CORP NJ.....		04/05/2018.....	JEFFERIES & CO.....		10,045,710	9,000,000	
91412G ST 3	UNIVERSITY CALIF REVS.....		02/16/2018.....	PERSHING DLJ.....		3,355,194	2,915,000	38,867
914233 P4 7	UNIVERSITY OF CONNECTICUT.....		06/11/2018.....	JP MORGAN.....		2,387,416	2,125,000	11,510
914233 TR 2	UNIVERSITY CONN.....		10/10/2018.....	RAYMOND JAMES.....		1,992,392	1,935,000	15,319
914460 QT 0	UNIV OF MINNESOTA MN.....		11/05/2018.....	PERSHING DLJ.....		1,489,075	1,325,000	28,708
91514A GP 4	UNIVERSITY TEX UNIV.....		09/26/2018.....	WACHOVIA.....		2,391,078	2,070,000	12,075
917567 AN 9	UTAH ST TRNSIT AUTH SALES TAX REVENUE.....		04/27/2018.....	MORGAN STANLEY.....		1,250,827	1,075,000	20,306
927793 C9 8	VIRGINIA COMWLTH TRANSN BRD.....		01/02/2018.....	BANK AMERICA MERRILL.....		2,033,115	1,750,000	4,861
928109 X8 5	VIRGINIA STATE.....		10/05/2018.....	BARCLAYS.....		4,954,013	4,175,000	32,472
92817S T5 7	VIRGINIA STATE.....		09/21/2018.....	RBC CAP.....		4,050,828	3,600,000	26,500
92818M WQ 9	VIRIGNIA ST RESOURCES AUTH INFRASTRURE.....		05/09/2018.....	BANK AMERICA MERRILL.....		240,794	210,000	
940157 U7 3	WASHINGTON MD SUBURBAN SAN DIST.....		12/17/2018.....	WELLS FARGO.....		2,370,760	2,000,000	5,000
956704 ZE 3	WEST VIRGINIA ST UNIV REVENUE.....		04/24/2018.....	RBC CAP.....		3,069,070	2,785,000	9,670
977123 Q2 7	WISCONSIN ST TRANSPRTN REVENUE.....		01/25/2018.....	BARCLAYS.....		2,513,004	2,125,000	8,264
981202 NL 4	WORCESTER CNTY MD.....		10/29/2018.....	BARCLAYS.....		444,340	400,000	3,204
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					644,601,405	602,519,093	2,619,268
Bonds - Industrial and Miscellaneous								
00165A AH 1	AMC ENTERTAINMENT INC.....		10/12/2018.....	VARIOUS.....		874,028	900,000	11,859
00165C AB 0	AMC ENTERTAINMENT INC.....		08/03/2018.....	VARIOUS.....		294,480	300,000	2,317
00191A AC 0	ARD FIN S A.....		05/25/2018.....	JP MORGAN.....		556,250	550,000	8,105

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
00206R DQ 2	AT & T INC.....		03/05/2018.....	GOLDMAN SACHS.....		1,998,940	2,000,000	1,417
00404A AE 9	ACADIA HEALTH CO INC.....		05/12/2018.....	JP MORGAN.....		253,750	250,000	2,510
00774C AB 3	AECOM.....		10/23/2018.....	WELLS FARGO.....		377,000	400,000	2,278
007903 AX 5	ADVANCED MICRO DEVIC.....		05/04/2018.....	JEFFERIES & CO.....		190,300	173,000	2,991
013817 AK 7	ALCOA INC.....		07/19/2018.....	RBC CAP.....		345,375	350,000	9,851
013817 AQ 4	ALCOA INC.....		09/20/2018.....	RBC CAP.....		366,188	350,000	1,769
013822 AB 7	ALCOA NEDERLAND HOLDING.....		02/22/2018.....	RBC CAP.....		378,438	350,000	9,936
013822 AC 5	ALCOA NEDERLAND HOLDING.....		05/14/2018.....	JP MORGAN.....		500,000	500,000	
02005N AY 6	ALLY FINL INC.....		11/13/2018.....	BANK AMERICA MERRILL.....		49,572	50,000	527
02073M AA 7	ALPHA 2 BV.....		12/11/2018.....	VARIOUS.....		691,050	700,000	583
021332 AF 8	ALTA MESA HOLDINGS L.....		09/11/2018.....	MORGAN STANLEY.....		339,500	350,000	6,738
02154C AD 5	ALTICE FINANCING S.A.....		08/21/2018.....	VARIOUS.....		806,996	800,000	14,354
02154E AB 5	ALTICE FINANCING S.A.....		10/23/2018.....	VARIOUS.....		701,722	700,000	15,562
02154V AA 9	ALTICE FINANCING SA.....		11/20/2018.....	VARIOUS.....		1,417,938	1,500,000	19,633
023135 BC 9	AMAZON COM INC.....		07/26/2018.....	MK TAXES SYS.....		482,540	500,000	6,913
02406P AR 1	AMERICAN AXLE & MFG INC.....		08/24/2018.....	BANK AMERICA MERRILL.....		298,875	300,000	7,656
02406P AY 6	AMERICAN AXLE & MFG INC.....		03/12/2018.....	CIT GROUP.....		50,000	50,000	
025537 AJ 0	AMERICAN ELECTRIC POWER.....		09/11/2018.....	WELLS FARGO.....		660,184	700,000	7,467
025816 BY 4	AMERICAN EXPRESS CO.....		11/01/2018.....	RBC CAP.....		499,890	500,000	
02665W CQ 2	AMERICAN HONDA FIN C.....		10/03/2018.....	JP MORGAN.....		999,180	1,000,000	
026874 DD 6	AMERICAN INTL GROUP.....		08/03/2018.....	CITIGROUP.....		440,951	450,000	1,266
03040W AK 1	AMERICAN WTR CAP CORP.....		07/30/2018.....	GOLDMAN SACHS.....		406,316	400,000	6,417
030506 AA 7	AMERICAN WOODMARK CORP.....		12/06/2018.....	WELLS FARGO.....		669,480	700,000	4,029
030981 AL 8	AMERIGAS PARTNERS LP.....		04/04/2018.....	BARCLAYS.....		479,375	500,000	10,861
035240 AL 4	ANHEUSER-BUSCH INBEV.....		07/30/2018.....	GOLDMAN SACHS.....		1,003,340	1,000,000	13,000
03674X AF 3	ANTERO RESOURCES FINANCE.....		11/15/2018.....	VARIOUS.....		902,250	900,000	22,719
037411 BE 4	APACHE CORP.....		08/14/2018.....	JP MORGAN.....		1,996,900	2,000,000	
037833 CR 9	APPLE INC.....		03/05/2018.....	GOLDMAN SACHS.....		972,370	1,000,000	10,311
037833 DB 3	APPLE INC.....		09/24/2018.....	VARIOUS.....		2,366,225	2,500,000	22,797
038522 AQ 1	ARAMARK SVCS INC.....		04/27/2018.....	VARIOUS.....		886,275	900,000	8,778
03969A AJ 9	ARDAGH PKG FIN/HLDGS USA.....		11/27/2018.....	VARIOUS.....		856,625	850,000	12,677
04021L AA 8	ARGOS MERGER SUB INC.....		10/24/2018.....	BARCLAYS.....		502,250	700,000	5,680
051556 JN 9	AURORA USA OIL & GAS INC.....		10/23/2018.....	NATL FINANCIAL SERV.....		804,132	700,000	14,000
053773 AV 9	AVIS BUDGET CAR RENT.....		10/12/2018.....	VARIOUS.....		442,180	450,000	1,978
053773 BB 2	AVIS BUDGET CAR RENT.....		08/01/2018.....	MORGAN STANLEY.....		1,052,438	1,050,000	17,159
05401A AB 7	AVOLON HLDGS FDG LTD.....		09/06/2018.....	JP MORGAN.....		400,000	400,000	
05453G AA 3	AXALTA COATING SYSTEMS.....		12/04/2018.....	CS FIRST.....		487,500	500,000	7,516
05508R AE 6	B&G FOODS INC.....		08/21/2018.....	VARIOUS.....		401,110	420,000	5,301
05508W AA 3	B & G FOODS INC.....		11/26/2018.....	WELLS FARGO.....		98,625	100,000	2,274
055604 AA 0	BMC EAST LLC.....		07/30/2018.....	VARIOUS.....		446,500	450,000	4,736
05988L AA 6	BANFF MERGER SUB INC.....		08/21/2018.....	CREDIT SUISSE FIRST BOSTON.....		425,000	425,000	
06051G HD 4	BANK OF AMERICA CORP.....		07/30/2018.....	VARIOUS.....		3,737,140	4,000,000	35,900
06051G HF 9	BANK AMER CORP.....		10/18/2018.....	MK TAXES SYS.....		491,475	500,000	2,317
06406R AD 9	BANK NEW YORK MELLON.....		08/02/2018.....	VARIOUS.....		1,423,183	1,475,000	7,773
07274N AJ 2	BAYER US FIN II LLC.....		06/18/2018.....	JP MORGAN.....		1,996,220	2,000,000	
07556Q BP 9	BEAZER HOMES USA INC.....		09/20/2018.....	VARIOUS.....		432,182	400,000	6,076

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
097751 BF 7	BOMBARDIER INC		10/12/2018	PERSHING DLJ		349,003	350,000	5,419
097751 BM 2	BOMBARDIER INC		11/09/2018	VARIOUS		1,642,527	1,600,000	19,052
097751 BP 5	BOMBARDIER INC		12/03/2018	VARIOUS		707,707	650,000	6,210
10112R AU 8	BOSTON PPTYS LTD PAR		08/02/2018	MORGAN STANLEY		604,338	600,000	321
12429T AE 4	BWAY HOLDING CO		11/16/2018	VARIOUS		926,063	950,000	16,292
124857 AT 0	CBS CORP		05/29/2018	GOLDMAN SACHS		410,886	450,000	4,472
124857 AX 1	CBS CORP NEW		07/27/2018	WELLS FARGO		472,970	500,000	3,083
1248EP BK 8	CCO HLDGS LLC / CCO		10/12/2018	VARIOUS		792,115	800,000	20,685
1248EP BR 3	CCO HLDGS LLC / CCO		11/28/2018	VARIOUS		1,319,540	1,340,000	24,104
12527G AE 3	CF INDS INC		08/03/2018	VARIOUS		702,685	750,000	17,125
12543D AU 4	CHS/COMMUNITY HEALTH SYS		10/12/2018	VARIOUS		2,126,895	2,250,000	27,465
125581 GX 0	CIT GROUP INC		03/07/2018	MERRILL		310,000	310,000	
125896 BS 8	CMS ENERGY CORP		10/17/2018	MK TAXES SYS		645,280	675,000	4,140
126307 AT 4	CSC HOLDINGS INC		11/14/2018	CS FIRST		450,000	450,000	8,130
126307 AU 1	CSC HOLDINGS INC		08/24/2018	BANK AMERICA MERRILL		296,250	300,000	4,721
126408 HH 9	CSX CORP		08/23/2018	BB&T		383,144	400,000	3,106
12654T AA 8	CNX MIDSTREAM PTR/CNX		08/28/2018	VARIOUS		1,252,606	1,250,000	8,883
126634 AC 8	CVR FEF LLC/COFF FIN INC		12/14/2018	BANK AMERICA MERRILL		100,250	100,000	849
126650 CU 2	CVS HEALTH CORP		10/16/2018	CITIGROUP		546,288	600,000	6,565
126650 CX 6	CVS HEALTH CORP		03/06/2018	BANC OF AMERICA		1,971,880	2,000,000	
126685 DX 1	CWHEQ HEQ LN TR 2006-S2 A-3		10/29/2018	VARIOUS		1	126,932	
13057Q AG 2	CALIFORNIA RESOURCES CORP		09/28/2018	PERSHING DLJ		329,299	350,000	7,611
131347 CE 4	CALPINE CORP SR NT		11/14/2018	CS FIRST		190,500	200,000	926
131347 CF 1	CALPINE CORP SR NT		10/11/2018	VARIOUS		1,164,953	1,300,000	1,881
131347 CK 0	CALPINE CORP SR NT		08/03/2018	PERSHING DLJ		332,080	350,000	3,369
14912L 5X 5	CATERPILLAR FINL SVCS MTN		08/02/2018	CITIGROUP		482,985	475,000	3,563
14987K AA 1	CD&R WATERWORKS MERGER		09/21/2018	JP MORGAN		476,875	500,000	3,403
15137T AA 8	CENTENE ESCROW I CORP		05/21/2018	CIT GROUP		650,000	650,000	
15189T AV 9	CENTERPOINT ENERGY I		10/03/2018	JEFFERIES & CO		998,580	1,000,000	
156686 AM 9	CENTURY TEL ENTERPRI		08/24/2018	BANK AMERICA MERRILL		240,625	250,000	2,015
156700 AR 7	CENTURYLINK INC		02/15/2018	PERSHING DLJ		203,926	200,000	2,329
156700 AX 4	CENTURYLINK INC		09/28/2018	VARIOUS		758,925	750,000	20,091
15911N AA 3	CHANGE HEALTHCARE HL		01/23/2018	JEFFERIES & CO		615,750	600,000	13,800
161175 AY 0	CHARTER COMMUNICATIO		09/24/2018	VARIOUS		1,017,465	1,000,000	4,840
16411Q AB 7	CHENIERE ENERGY PARTNERS		05/07/2018	SAFIAN		194,840	200,000	1,108
165167 CK 1	CHESAPEAKE ENERGY CO		06/06/2018	VARIOUS		297,560	300,000	6,965
165167 CL 9	CHESAPEAKE ENERGY CORP		11/28/2018	VARIOUS		1,081,280	1,150,000	10,853
165167 CU 9	CHESAPEAKE ENERGY CORP		02/20/2018	JP MORGAN		290,375	300,000	2,418
165167 CZ 8	CHESAPEAKE ENERGY CORP		02/16/2018	JP MORGAN		332,570	350,000	5,102
166764 AH 3	CHEVRON CORP NEW		05/29/2018	GOLDMAN SACHS		1,249,813	1,250,000	17,395
166764 BT 6	CHEVRON CORP NEW		08/08/2018	MK TAXES SYS		1,219,338	1,250,000	15,782
17027N AA 0	CHOBANI LLC/FINANCE CORP		07/31/2018	CIT GROUP		229,375	250,000	5,573
172441 AZ 0	CINEMARK USA INC		10/12/2018	VARIOUS		935,070	950,000	18,234
172967 LP 4	CITIGROUP INC		07/26/2018	MK TAXES SYS		1,192,088	1,250,000	764
18683K AM 3	CLEVELAND-CLIFFS INC		07/13/2018	CS FIRST		429,750	450,000	9,759
20030N CH 2	COMCAST CORP		07/31/2018	VARIOUS		981,885	1,000,000	4,487

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
20030N CT 6	COMCAST CORP NEW.....		10/02/2018.....	WELLS FARGO.....		2,123,938	2,125,000	
202795 JN 1	COMMONWEALTH EDISON.....		09/20/2018.....	VARIOUS.....		2,043,766	2,050,000	2,261
205887 BZ 4	CONAGRA BRANDS INC.....		10/15/2018.....	GOLDMAN SACHS.....		544,373	545,000	
207597 EJ 0	CONNECTICUT LT & PWR.....		08/16/2018.....	KEYBANC.....		534,996	550,000	7,578
210383 AA 3	CONSTELLIUM NV.....		11/09/2018.....	JP MORGAN.....		240,200	250,000	7,148
225401 AG 3	CREDIT SUISSE.....		07/31/2018.....	RBC CAP.....		652,067	650,000	3,798
228701 AF 5	CROWNROCK LP/CROWNROCK FIN.....		07/24/2018.....	VARIOUS.....		1,226,300	1,250,000	18,203
23131L AA 5	CURO GROUP HLDGS COR.....		12/12/2018.....	VARIOUS.....		726,250	800,000	12,421
233851 CS 1	DAIMLER FINANCE NORT.....		08/02/2018.....	CITIGROUP.....		488,710	500,000	1,188
233851 DJ 0	DAIMLER FINANCE NA LLC.....		04/30/2018.....	GOLDMAN SACHS.....		998,840	1,000,000	
23918K AQ 1	DAVITA HELTHCARE PARTNER.....		12/14/2018.....	JEFFERIES & CO.....		668,500	700,000	15,218
24422E TT 6	DEERE JOHN CAP CORP MTNS BE.....		08/27/2018.....	CS FIRST.....		480,490	500,000	2,392
24422E UK 3	DEERE JOHN CAP CORP.....		09/05/2018.....	GOLDMAN SACHS.....		549,830	550,000	
24718P AA 5	DELPHI JERSEY HOLDINGS.....		10/18/2018.....	VARIOUS.....		934,555	1,000,000	5,014
247916 AF 6	DENBURY RESORCES INC.....		11/27/2018.....	VARIOUS.....		308,715	300,000	7,036
251526 BN 8	DEUTSCHE BANK NY.....		11/28/2018.....	DEUTSCHE BANK.....		244,650	300,000	7,272
25179M AV 5	DEVON ENERGY CORP NE.....		05/16/2018.....	GOLDMAN SACHS.....		523,897	475,000	11,810
25272K AU 7	DIAMOND 1 FIN CORP/DIAMOND 2.....		10/23/2018.....	VARIOUS.....		1,916,804	1,860,000	23,884
25272K AW 3	DIAMOND 1 FIN CORP/DIAMOND 2.....		12/21/2018.....	VARIOUS.....		2,345,843	2,250,000	11,719
25278X AH 2	DIAMONBACK ENERGY INC.....		05/17/2018.....	BANK AMERICA MERRILL.....		3,333,000	3,300,000	84,253
25380W AE 6	DIGICEL GROUP LTD.....		07/03/2018.....	VARIOUS.....		511,375	650,000	9,339
25470D AM 1	DISCOVERY COMMUNICAT.....		09/11/2018.....	WELLS FARGO.....		492,050	500,000	
25470D AQ 2	DISCOVERY COMMUNICATIONS.....		08/09/2018.....	CITIGROUP.....		313,014	325,000	3,808
25470X AE 5	DISH DBS CORP.....		09/21/2018.....	DEUTSCHE BANK.....		409,924	400,000	8,550
25470X AJ 4	DISH DBS CORP.....		11/09/2018.....	VARIOUS.....		674,045	700,000	11,383
25470X AY 1	DISH DBS CORP.....		05/07/2018.....	VARIOUS.....		1,553,688	1,550,000	18,030
256882 AD 3	DOLPHIN SUBSIDIARY II.....		07/10/2018.....	VARIOUS.....		324,864	300,000	4,753
26441Y BB 2	DUKE RLTY LTD PARTNE.....		09/04/2018.....	WELLS FARGO.....		494,630	500,000	
26442C AX 2	DUKE ENERGY CAROLINA.....		11/05/2018.....	MITSUBISHI.....		328,782	330,000	
26442U AG 9	DUKE ENERGY PROGRESS.....		08/06/2018.....	JP MORGAN.....		999,810	1,000,000	
26875P AP 6	EOG RES INC.....		10/18/2018.....	BARCLAYS.....		682,911	675,000	7,548
268787 AH 1	EN ENER/EVEREST ACQ FIN.....		01/25/2018.....	VARIOUS.....		352,000	400,000	1,693
26884A BF 9	ERP OPER LTD PARTNER.....		08/06/2018.....	WELLS FARGO.....		396,963	425,000	3,264
26884A BJ 1	ERP OPERATING LP.....		02/01/2018.....	UBSW.....		994,020	1,000,000	
278062 AC 8	EATON CORP.....		08/03/2018.....	AMHERST.....		292,035	300,000	2,177
278865 BD 1	ECOLAB INC.....		06/19/2018.....	MIZUHO.....		479,880	500,000	903
29273E AC 2	ENDO FIN/ENDO LTD/E FINC.....		10/23/2018.....	VARIOUS.....		683,096	800,000	12,267
29273V AG 5	ENERGY TRANSFER EQUITY.....		05/07/2018.....	PERSHING DLJ.....		96,960	100,000	638
29355X AF 4	ENPRO INDS INC.....		10/02/2018.....	BANK AMERICA MERRILL.....		700,000	700,000	
29358Q AH 2	ENSCO PLC.....		10/23/2018.....	VARIOUS.....		1,032,781	1,050,000	5,683
29373T AA 2	ENTERPRISE MERGER SU.....		09/28/2018.....	CITIGROUP.....		800,000	800,000	
29379V BH 5	ENTERPRISE PRODS OPE.....		07/30/2018.....	GOLDMAN SACHS.....		494,290	500,000	8,531
29379V BT 9	ENTERPRISE PRODS OPE.....		10/03/2018.....	CITIGROUP.....		997,640	1,000,000	
29977H AB 6	EN ENER/EVEREST ACQ FIN.....		10/12/2018.....	VARIOUS.....		533,000	550,000	21,654
30040W AE 8	EVERSOURCE ENERGY.....		10/17/2018.....	JP MORGAN.....		470,580	500,000	4,308
30227K AE 9	EXTERRAN NRG SOLUTIONS/F.....		04/06/2018.....	BANK AMERICA MERRILL.....		317,625	300,000	10,766

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
30231G AT 9	EXXON MOBIL CORP		08/02/2018	VARIOUS		1,461,040	1,500,000	16,906
30251G AY 3	FMG RESOURCES AUG 2006		09/20/2018	VARIOUS		1,296,405	1,300,000	320
303250 AE 4	FAIR ISAAC CORP		05/01/2018	WELLS FARGO		250,000	250,000	
31428X AS 5	FEDEX CORP		08/07/2018	CITIGROUP		487,150	500,000	292
31428X BP 0	FEDEX CORP		06/19/2018	VARIOUS		976,415	1,000,000	6,658
31428X BR 6	FEDEX CORP		10/15/2018	MIZUHO		499,395	500,000	
315786 AC 7	FIDELITY & GUARANTY LIFE		04/23/2018	VARIOUS		846,375	850,000	95
31677Q BC 2	FIFTH THIRD BK CIN O		08/03/2018	GOLDMAN SACHS		246,655	250,000	2,516
31740L AC 7	FINANCIAL & RISK US		09/18/2018	JP MORGAN		800,000	800,000	
345397 YS 6	FORD MOTOR CREDIT CO		09/10/2018	CITIGROUP		971,320	1,000,000	8,461
35671D AU 9	FREEMPORT-MCMORAN INC		09/20/2018	VARIOUS		874,688	900,000	4,413
35906A AW 8	FRONTIER COMMUNICATIONS		09/20/2018	VARIOUS		675,138	750,000	20,723
35906A AZ 1	FRONTIER COMMUNICATIONS		07/24/2018	PERSHING DLJ		158,218	200,000	8,006
35906A BA 5	FRONTIER COMMUNICATIONS		03/08/2018	JP MORGAN		850,000	850,000	
36186C BY 8	GMAC		06/12/2018	VARIOUS		1,258,595	1,000,000	14,111
37045X AQ 9	GENERAL MTRS FINL CO		07/30/2018	CITIGROUP		508,525	500,000	7,656
37045X CL 8	GENERAL MTRS FINL CO		06/14/2018	BARCLAYS		499,260	500,000	
37185L AG 7	GENESIS ENERGY LP/ G		11/14/2018	VARIOUS		906,356	950,000	20,567
37185L AJ 1	GENESIS ENERGY LP/ G		02/15/2018	JP MORGAN		297,750	300,000	10,075
38141G WV 2	GOLDMAN SACHS GROUP		07/30/2018	MK TAXES SYS		1,914,040	2,000,000	39,835
38141G WZ 3	GOLDMAN SACHS GROUP		05/18/2018	BARCLAYS US FUN		1,954,800	2,000,000	6,804
383909 AE 8	GRACE W R & CO CONN		05/09/2018	BARCLAYS		258,125	250,000	1,424
384637 AA 2	GRAHAM HOLDINGS CO		05/24/2018	JP MORGAN		650,000	650,000	
389284 AA 8	GRAY ESCROW INC		11/01/2018	WELLS FARGO		574,998	575,000	
389375 AJ 5	GRAY TELEVISION INC		07/09/2018	VARIOUS		143,000	150,000	4,080
389375 AK 2	GRAY TELEVISION INC		07/17/2018	CS FIRST		239,313	250,000	3,260
402635 AE 6	GULFPORT ENERGY CORP		12/07/2018	MORGAN STANLEY		686,000	700,000	5,153
402635 AL 0	GULFPORT ENERGY CORP		07/10/2018	CS FIRST		392,000	400,000	4,038
40390D AA 3	HLF FING SARL LLC /		11/08/2018	VARIOUS		956,562	950,000	1,964
404030 AH 1	H&E EQUIPMENT SERVICES INC		11/08/2018	VARIOUS		453,181	450,000	6,969
404119 BQ 1	HCA INC CALLABLE NOTES		10/23/2018	PERSHING DLJ		709,310	700,000	1,021
404121 AC 9	HCA INC		08/03/2018	CS FIRST		729,960	700,000	21,739
404121 AD 7	HCA INC		10/12/2018	CS FIRST		326,715	300,000	3,813
40537Q AP 5	HALCON RESOURCES CORP		02/07/2018	JP MORGAN		824,800	800,000	
40573L AL 0	HALFMOON PARENT INC		09/06/2018	MORGAN STANLEY		1,549,179	1,550,000	
428040 CG 2	HERTZ CORP		05/04/2018	VARIOUS		598,478	600,000	9,987
428040 CT 4	HERTZ CORP		10/12/2018	VARIOUS		790,495	800,000	17,485
436440 AK 7	HOLOGIC INC		01/16/2018	BANC OF AMERICA		270,000	270,000	3,248
43815H AD 9	HONDA AUTO RECEIVABLES OWNER		08/21/2018	BANK AMERICA MERRILL		5,998,324	6,000,000	
446150 AM 6	HUNTINGTON BANCSHARES		05/11/2018	GOLDMAN SACHS		499,850	500,000	
44644A AD 9	HUNTINGTON NB COLUMB		07/27/2018	WELLS FARGO		646,965	650,000	4,460
45031U BZ 3	ISTAR INC		04/30/2018	VARIOUS		511,625	500,000	6,733
45672N AG 6	INFOR US INC		10/18/2018	VARIOUS		757,798	750,000	16,349
45688C AA 5	INGEVITY CORP		01/09/2018	MERRILL LYNCH		750,000	750,000	
45824T AY 1	INTELSAT JACKSON HLD		04/04/2018	CS FIRST		189,000	200,000	4,388
45824T BA 2	INTELSAT JACKSON HLD		11/16/2018	VARIOUS		2,678,815	2,680,000	6,304
46647P AR 7	JP MORGAN CHASE & CO		05/17/2018	MK TAXES SYS		1,951,740	2,000,000	6,230

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
46647P AV 8	JP MORGAN CHASE BANK.....		09/20/2018.....	VARIOUS.....		2,998,090	3,000,000	8,756
47009L AA 3	JAGGED PEAK ENERGY LLC.....		12/03/2018.....	VARIOUS.....		894,533	900,000	1,828
48250N AB 1	KFC HLD/PIZZA HUT/TACO.....		04/06/2018.....	BANK AMERICA MERRILL.....		306,750	300,000	4,331
49327M 2U 7	KEYBANK NATIONAL ASS.....		07/27/2018.....	KEYBANC.....		496,390	500,000	6,750
501044 DJ 7	KROGER CO.....		07/30/2018.....	MK TAXES SYS.....		482,405	500,000	
516806 AD 8	LOREDO PETROLEUM INC.....		04/09/2018.....	JP MORGAN.....		170,000	170,000	2,284
516806 AE 6	LAREDO PETROLEUM INC.....		12/10/2018.....	VARIOUS.....		1,409,763	1,450,000	20,269
526057 BW 3	LENNAR CORP.....		04/04/2018.....	PERSHING DLJ.....		353,168	350,000	5,261
526057 CD 4	LENNAR CORP.....		04/18/2018.....	BARCLAYS.....		242,575	250,000	4,651
526057 CP 7	LENNAR CORP.....		10/09/2018.....	VARIOUS.....		669,735	650,000	14,111
526057 CR 3	LENNAR CORP.....		05/15/2018.....	VARIOUS.....		103,625	100,000	1,452
526057 CT 9	LENNAR CORP.....		11/08/2018.....	WELLS FARGO.....		146,625	150,000	3,544
527298 BC 6	LEVEL 3 FING INC.....		11/28/2018.....	PERSHING DLJ.....		200,060	200,000	5,156
527298 BM 4	LEVEL 3 FINANCING INC.....		09/21/2018.....	PERSHING DLJ.....		246,323	250,000	5,833
53219L AR 0	LIFEPOINT HEALTH INC.....		11/14/2018.....	BARCLAYS.....		750,000	750,000	
534187 BH 1	LINCOLN NATIONAL CORP.....		10/09/2018.....	VARIOUS.....		1,345,565	1,375,000	9,450
538034 AN 9	LIVE NATION ENTERTAI.....		03/15/2018.....	JP MORGAN.....		300,000	300,000	
539830 BH 1	LOCKHEED MARTIN CORP.....		08/09/2018.....	CS FIRST.....		545,595	550,000	1,519
548661 DP 9	LOWES COS INC.....		08/23/2018.....	USBCORP.....		458,408	475,000	4,663
549463 AE 7	NOKIA OF AMERICA CORP.....		03/09/2018.....	BARCLAYS.....		470,250	450,000	14,351
552953 CE 9	MGM RESORTS INTERNAT.....		06/14/2018.....	CIT GROUP.....		1,200,000	1,200,000	192
55303X AC 9	MGP ESCROW ISSUER/CO-ISS.....		06/22/2018.....	JP MORGAN.....		716,625	700,000	6,016
553283 AB 8	MPH ACQUISITION HOLDINGS.....		10/23/2018.....	CS FIRST.....		358,313	350,000	9,975
57629W CE 8	MASSMUTUAL GLBL FDG.....		08/20/2018.....	CS FIRST.....		433,013	450,000	2,063
576485 AE 6	MATADOR RES CO.....		10/01/2018.....	BANK AMERICA MERRILL.....		351,750	350,000	2,456
58013M FF 6	MCDONALDS CORP MED TERM.....		08/13/2018.....	MIZUHO.....		497,505	500,000	7,864
589433 AA 9	MEREDITH CORP.....		02/08/2018.....	VARIOUS.....		1,311,463	1,305,000	624
59217G CR 8	METROPOLITAN LIFE GL.....		10/03/2018.....	JP MORGAN.....		499,745	500,000	
60700D AE 8	MMAF EQUIPMENT FINANCE LLC.....		12/12/2018.....	WELLS FARGO.....		4,248,506	4,250,000	1,705
608328 BF 6	MOHEGAN TRIBAL GAMING.....		05/31/2018.....	BANK AMERICA MERRILL.....		190,500	200,000	2,144
609207 AQ 8	MONDELEZ INTL INC.....		08/02/2018.....	GOLDMAN SACHS.....		348,761	350,000	3,137
61744Y AK 4	MORGAN STANLEY.....		07/31/2018.....	MIZUHO.....		1,785,750	1,875,000	1,870
61744Y AN 8	MORGAN STANLEY.....		01/18/2018.....	MORGAN STANLEY.....		1,995,500	2,000,000	
61744Y AP 3	MORGAN STANLEY.....		05/29/2018.....	BARCLAYS US FUN.....		1,787,785	1,850,000	24,811
61746B DQ 6	MORGAN STANLEY.....		09/26/2018.....	MORGAN STANLEY.....		498,420	500,000	8,019
624758 AE 8	MUELLER WTR PRODS IN.....		06/07/2018.....	BANK AMERICA MERRILL.....		700,000	700,000	
62539B AA 3	MULTI-COLOR CORP.....		04/26/2018.....	BANK AMERICA MERRILL.....		283,590	300,000	8,369
629377 CA 8	NRG ENERGY INC.....		04/05/2018.....	BANK AMERICA MERRILL.....		370,563	350,000	9,928
629377 CC 4	NRG ENERGY INC.....		04/09/2018.....	BANC OF AMERICA.....		257,375	250,000	3,782
629568 AX 4	NABORS INDS INC.....		10/12/2018.....	PERSHING DLJ.....		345,555	350,000	1,394
637432 NG 6	NATIONAL RURAL UTIL COOP.....		08/02/2018.....	AMHERST.....		414,796	425,000	3,645
637432 NM 3	NATIONAL RURAL UTIL COOP.....		10/17/2018.....	JP MORGAN.....		337,824	350,000	4,060
63934E AT 5	NAVISTAR INTL CORP.....		04/06/2018.....	VARIOUS.....		458,223	450,000	11,723
63938C AD 0	NAVIENT CORP.....		05/04/2018.....	JP MORGAN.....		468,563	450,000	8,447
63938C AJ 7	NAVIENT CORPORATION.....		06/07/2018.....	BARCLAYS.....		350,000	350,000	
64072T AE 5	CSC HOLDINGS LLC.....		04/10/2018.....	BANK AMERICA MERRILL.....		782,460	700,000	17,128

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
64110L AL 0	NETFLIX INC		08/02/2018	VARIOUS		256,750	250,000	4,365
64110L AS 5	NETFLIX INC		02/06/2018	PERSHING DLJ		591,060	600,000	8,288
644535 AF 3	NEW GOLD INC		08/01/2018	BANK AMERICA MERRILL		94,250	100,000	1,354
64952W CX 9	NEW YORK LIFE GLOBAL FDG		01/03/2018	DEUTSCHE BANK		992,050	1,000,000	
64952W DA 8	NEW YORK LIFE GLOBAL FDG		08/01/2018	GOLDMAN SACHS		599,490	600,000	
65364U AB 2	NIAGARA MOHAWK PWR CORP		08/09/2018	KEYBANC		437,724	450,000	2,551
65364U AK 2	NIAGARA MOHAWK PWR CORP		10/17/2018	MK TAXES SYS		295,950	300,000	526
65409Q BB 7	NIELSEN FIN LLC/ NIELSEN		11/14/2018	VARIOUS		642,025	650,000	14,847
65441V AA 9	NINE ENERGY SVC INC		10/18/2018	JP MORGAN		300,000	300,000	
654740 AV 1	NISSAN MOTOR ACCEPTANCE		08/08/2018	USBCORP		487,795	500,000	1,050
65504L AP 2	NOBLE HOLDINGS INTL LTD		09/21/2018	BARCLAYS		198,280	200,000	3,014
65504L AQ 0	NOBLE HOLDINGS INTL LTD		01/17/2018	CIT GROUP		425,000	425,000	
655844 CA 4	NORFOLK SOUTHERN COR		07/30/2018	WELLS FARGO		498,930	500,000	
665859 AT 1	NORTHERN TR CORP		07/31/2018	MORGAN STANLEY		1,248,438	1,250,000	
666807 BN 1	NORTHROP GRUMMAN COR		08/03/2018	GOLDMAN SACHS		1,036,683	1,100,000	16,810
670001 AA 4	NOVELIS CORP		11/09/2018	JP MORGAN		200,460	200,000	3,090
670001 AC 0	NOVELIS CORP		08/24/2018	VARIOUS		860,135	850,000	12,656
67054K AA 7	NUMERICABLE GROUP SA		06/13/2018	BANK AMERICA MERRILL		350,875	350,000	10,755
67054L AC 1	NUMERICABLE GROUP SA		11/19/2018	VARIOUS		1,075,666	1,100,000	18,377
674215 AG 3	OASIS PETROLEUM INC		11/27/2018	VARIOUS		356,340	350,000	5,462
674599 CH 6	OCCIDENTAL PETE CORP		08/03/2018	GOLDMAN SACHS		444,285	450,000	4,760
680665 AK 2	OLIN CORP		01/16/2018	CIT GROUP		550,000	550,000	
68233J BE 3	ONCOR ELEC DELIVERY		08/07/2018	RBC CAP		1,499,295	1,500,000	
68245X AE 9	1011778 B.C. UNLIMIT		04/11/2018	JP MORGAN		342,125	350,000	8,653
69073T AR 4	OWENS-BROCKWAY GLASS		12/20/2018	JP MORGAN		202,625	200,000	4,145
69349L AR 9	PNC BK N A PITTSBURG		07/31/2018	RBC CAP		1,003,750	1,000,000	675
693522 AG 9	PQ COEP		09/20/2018	CS FIRST		209,000	200,000	4,838
693522 AH 7	PQ CORP		07/18/2018	BARCLAYS		299,625	300,000	10,494
695114 CP 1	PACIFICORP		08/09/2018	KEYBANC		991,560	1,000,000	983
70014L AA 8	PARK AEROSPACE HOLDINGS		06/13/2018	VARIOUS		250,435	250,000	3,296
70014L AC 4	PARK AEROSPACE HOLDINGS		10/23/2018	VARIOUS		876,809	900,000	6,219
700677 AR 8	PARK OHIO INDS		02/14/2018	BARCLAYS		523,750	500,000	11,134
701885 AH 8	PARSLEY ENERGY LLC FINAN		12/03/2018	VARIOUS		766,443	750,000	12,117
713448 DY 1	PEPSICO INC		08/06/2018	CS FIRST		768,112	800,000	7,533
71376L AB 6	PERFORMANCE FOOD		11/27/2018	VARIOUS		301,013	300,000	7,089
716768 AC 0	PETSMART INC		10/24/2018	BARCLAYS		361,688	450,000	10,648
718546 AR 5	PHILLIPS 66 PARTNERS		08/17/2018	GOLDMAN SACHS		347,589	350,000	6,446
72431P AA 0	PISCES MIDCO INC		04/02/2018	DEUTSCHE BANK		652,250	650,000	
73107G AA 1	POLARIS INTERMEDIATE		10/23/2018	VARIOUS		877,689	850,000	20,908
737446 AM 6	POST HLDGS INC		12/03/2018	VARIOUS		1,100,387	1,125,000	25,068
737446 AN 4	PORT HOLDINGS INC		07/27/2018	VARIOUS		433,575	450,000	6,563
740212 AK 1	PRECISION DRILLING CORP		01/31/2018	WELLS FARGO		269,138	250,000	2,530
74456Q BS 4	PUBLIC SVC ELEC GAS		07/27/2018	MK TAXES SYS		548,096	575,000	3,642
74456Q BX 3	PUBLIC SVC ELEC GAS		09/05/2018	WELLS FARGO		574,908	575,000	
74733V AD 2	QEP RESOURCES INC		10/18/2018	VARIOUS		1,604,605	1,620,000	13,609
74736K AE 1	QORVO INC		07/11/2018	VARIOUS		700,000	700,000	

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
74840L AB 8	QUICKEN LNS INC.....		04/18/2018.....	JP MORGAN.....		234,655	250,000	4,813
75281A AY 5	RANGE RESOURCES CORP.....		12/03/2018.....	CIT GROUP.....		240,530	250,000	3,819
75524D AP 5	RBS GLOBAL INC.....		12/03/2018.....	BANK AMERICA MERRILL.....		287,694	300,000	6,906
76119L AA 9	RESIDEO FDG INC.....		10/05/2018.....	VARIOUS.....		653,188	650,000	
761735 AT 6	REYNOLDS GRP ISS/REYNOLD.....		10/23/2018.....	VARIOUS.....		1,042,470	1,050,000	13,069
779382 AR 1	ROWAN COMPANIES.....		09/28/2018.....	VARIOUS.....		447,600	500,000	4,948
78388J AV 8	SBA COMMUNICATIONS.....		12/19/2018.....	RBC CAP.....		434,563	450,000	6,635
78442F EQ 7	NAVIENT CORP.....		09/21/2018.....	VARIOUS.....		2,781,262	2,800,000	54,809
78454L AH 3	SM ENERGY CO.....		11/13/2018.....	VARIOUS.....		1,051,888	1,100,000	8,986
78573N AA 0	SABRE GLBL INC.....		09/18/2018.....	MORGAN STANLEY.....		101,750	100,000	2,314
78573N AB 8	SABRE GLBL INC.....		10/12/2018.....	VARIOUS.....		698,707	700,000	14,467
80627D AA 4	IHO VERWALTUNGS GMBH.....		10/23/2018.....	CS FIRST.....		966,638	970,000	17,607
80874Y AU 4	SGMS ESCROW CORP.....		11/09/2018.....	VARIOUS.....		1,747,000	1,650,000	52,806
811054 AG 0	SCRIPPS E W CO OHIO.....		10/15/2018.....	VARIOUS.....		704,000	735,000	11,775
828807 CR 6	SIMON PPTY GROUP LP.....		08/06/2018.....	WELLS FARGO.....		502,445	500,000	365
828807 CW 5	SIMON PPTY GROUP LP.....		10/09/2018.....	SUNTRUST.....		714,705	750,000	5,913
82967N BA 5	SIRIUS XM RADIO INC.....		02/15/2018.....	DEUTSCHE BANK.....		377,339	385,000	1,016
85172F AL 3	SPRINGLEAF FINANCE C.....		12/04/2018.....	VARIOUS.....		1,130,438	1,150,000	13,273
85172F AN 9	SPRINGLEAF FINANCE CORP.....		05/15/2018.....	VARIOUS.....		851,537	850,000	356
852060 AT 9	SPRINT CAPITAL CORP.....		05/30/2018.....	VARIOUS.....		485,125	450,000	8,142
85207U AE 5	SPRINT CORP.....		04/04/2018.....	VARIOUS.....		974,313	925,000	14,273
85207U AF 2	SPRINT CORP.....		09/18/2018.....	PERSHING DLJ.....		324,561	300,000	328
85207U AJ 4	SPRINT CORP.....		01/10/2018.....	BARCLAYS.....		52,250	50,000	1,557
85207U AK 1	SPRINT CORP.....		02/20/2018.....	JP MORGAN.....		150,000	150,000	
85571B AP 0	STARWOOD PROPERTY TRUST.....		01/24/2018.....	JP MORGAN.....		225,000	225,000	
85572N AA 6	STARS GRP HLDS/STARS GRP.....		06/28/2018.....	MORGAN STANLEY.....		750,000	750,000	
857477 AM 5	STATE STR CORP.....		08/01/2018.....	KEYBANC.....		505,790	500,000	3,751
86614R AG 2	SUMMIT MATERIALS LLC.....		12/18/2018.....	BANK AMERICA MERRILL.....		351,750	350,000	9,230
86787E AY 3	SUNTRUST BK ATL SR.....		08/07/2018.....	GOLDMAN SACHS.....		400,012	400,000	533
871829 BC 0	SYSCO CORP.....		08/08/2018.....	CS FIRST.....		333,942	350,000	802
87264A AR 6	T-MOBILE USA INC.....		05/21/2018.....	VARIOUS.....		849,250	850,000	3,228
87265H AF 6	TRI POINT GROUP INC.....		12/04/2018.....	BARCLAYS.....		324,000	400,000	292
87422V AA 6	TALEN ENERGY SUPPLY LLC.....		01/03/2018.....	CS FIRST.....		587,125	700,000	4,297
87422V AB 4	TALEN ENERGY SUPPLY LLC.....		09/28/2018.....	PERSHING DLJ.....		248,723	250,000	5,080
87422V AE 8	TALEN ENERGY SUPPLY LLC.....		02/15/2018.....	CS FIRST.....		192,000	200,000	4,725
87470L AE 1	TALLGRASS ENERGY PAR.....		09/24/2018.....	WELLS FARGO.....		500,125	500,000	66
87612B BH 4	TARGA RES PARTNERS.....		04/06/2018.....	VARIOUS.....		450,500	450,000	
87927V AM 0	TELECOM ITALIA CAPITAL.....		05/04/2018.....	PERSHING DLJ.....		675,870	650,000	4,117
87927V AR 9	TELECOM ITALIA CAPITAL.....		06/13/2018.....	VARIOUS.....		209,000	200,000	5,840
87927V AV 0	TELECOM ITALIA CAPITAL.....		12/03/2018.....	VARIOUS.....		1,618,410	1,450,000	18,949
88033G CE 8	TENET HEALTHCARE CORP.....		12/07/2018.....	VARIOUS.....		1,668,500	1,600,000	16,600
88033G CS 7	TENET HEALTHCARE CORP.....		03/09/2018.....	BARCLAYS.....		771,875	800,000	5,653
88033G CU 2	THC ESCROW CORPORATION.....		10/23/2018.....	VARIOUS.....		477,977	500,000	10,186
88033G CW 8	THC ESCROW CORPORATION.....		06/06/2018.....	VARIOUS.....		603,938	600,000	10,296
88047P AA 2	TENN MERGER SUB INC.....		06/13/2018.....	BANK AMERICA MERRILL.....		309,313	350,000	8,305
88579Y BB 6	3M CO.....		09/11/2018.....	CITIGROUP.....		548,658	550,000	

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
88827A AA 1	TITAN ACQ/CO-BORROWER		03/16/2018	BANC OF AMERICA		1,000,000	1,000,000	
89231A AE 1	TOYOTA AUTO RECEIVABLES OWNER TRUST		09/27/2018	VARIOUS		5,995,425	6,000,000	1,391
89236T EL 5	TOYOTA MOTOR CREDIT CORP		08/20/2018	VARIOUS		739,615	750,000	1,538
89236T FN 0	TOYOTA MOTOR CREDIT		09/17/2018	RBC CAP		848,334	850,000	
893647 AZ 0	TRANSDIGM INC		04/11/2018	BANK AMERICA MERRILL		257,188	250,000	6,681
893830 BE 8	TRANSOCEAN INC		10/18/2018	VARIOUS		706,970	650,000	13,488
893830 BF 5	TRANSOCEAN INC		05/30/2018	JP MORGAN		253,750	250,000	11,667
90131H AR 6	21ST CENTY FOX AMER		08/20/2018	WELLS FARGO		567,709	575,000	7,523
904764 AU 1	UNILEVER CAP CORP		08/06/2018	WELLS FARGO		672,323	750,000	417
907818 EY 0	UNION PAC CORP		08/20/2018	BARCLAYS		532,817	525,000	4,263
911312 BK 1	UNITED PARCEL SERVICE		06/25/2018	USBCORP		482,755	500,000	2,986
911365 BE 3	UNITED RENTALS NORTH AMERICA		07/24/2018	PERSHING DLJ		254,198	250,000	5,345
911365 BG 8	UNITED RENTALS INC		05/17/2018	MORGAN STANLEY		279,188	300,000	5,058
911365 BK 9	UNITED RENTALS INC		10/24/2018	WELLS FARGO		625,000	625,000	
91159H HR 4	US BANCORP		05/29/2018	MK TAXES SYS		962,180	1,000,000	2,975
912909 AM 0	UNITED STATES STL CO		05/14/2018	VARIOUS		1,429,938	1,400,000	23,671
91336R AA 2	UNIVAR USA INC		10/17/2018	BANK AMERICA MERRILL		877,625	850,000	14,981
91740P AA 6	USA COM PART/USA COM FIN		03/09/2018	JP MORGAN		650,000	650,000	
91832V AA 2	VOC ESCROW LTD		08/03/2018	VARIOUS		987,188	1,000,000	7,132
91911K AD 4	VALEANT PHARMACEUTICALS		11/07/2018	VARIOUS		1,988,625	2,000,000	41,656
91911K AN 2	VALEANT PHARMACEUTICALS		01/25/2018	JP MORGAN		1,018,548	1,000,000	14,514
91911X AV 6	VALEANT PHARMACEUTICALS		04/11/2018	VARIOUS		901,170	900,000	437
92047W AC 5	VALVOLINE INC		11/30/2018	PERSHING DLJ		248,750	250,000	5,309
92343V DY 7	VERIZON COMMUNICATIO		08/06/2018	JP MORGAN		832,120	825,000	13,423
92676X AD 9	VIKING CRUISES LTD		06/28/2018	VARIOUS		978,625	1,000,000	18,849
92769X AM 7	VIRGIN MEDIA FINANCE PLC		12/03/2018	VARIOUS		927,734	950,000	6,768
927804 FK 5	VIRGINIA ELEC & PWR CO		08/03/2018	GOLDMAN SACHS		495,680	500,000	901
92840V AA 0	VISTRA OPERATIONS CO		07/08/2018	CIT GROUP		1,200,000	1,200,000	
92857W BK 5	VDAFONE GROUP PLC		05/29/2018	MK TAXES SYS		498,715	500,000	
931142 EE 9	WALMART INC		09/20/2018	VARIOUS		2,009,680	2,000,000	12,436
93369K AA 3	WAND MERGER CORP		07/11/2018	VARIOUS		1,151,000	1,150,000	
94107J AA 1	WASTE PRO USA INC		06/08/2018	VARIOUS		1,056,438	1,050,000	4,003
947075 AJ 6	WEATHERFORD BERMUDA		10/18/2018	VARIOUS		638,300	650,000	15,625
94974B GP 9	WELLS FARGO & CO		05/29/2018	WELLS FARGO		1,367,660	1,400,000	8,559
94986J 5T 0	WELLS FARGO BANK NAT		10/16/2018	WELLS FARGO		999,890	1,000,000	
94989Y AZ 6	WELLS FARGO COMMERCIAL MORTGAGE TRUST		07/25/2018	VARIOUS		2,988,869	3,014,537	7,751
95000U 2A 0	WELLS FARGO & CO		07/30/2018	BARCLAYS		1,439,655	1,500,000	10,304
958102 AM 7	WESTERN DIGITAL CORP		02/11/2018	MERRILL		1,195,000	1,195,000	
966387 AP 7	WHITING PETE CORP NE		12/07/2018	VARIOUS		994,375	1,000,000	17,622
966387 BG 6	WHITTING PETROLEUM CORP		04/27/2018	CS FIRST		153,795	150,000	3,423
96926D AU 4	WILLIAM LYON HOMES INC		05/17/2018	VARIOUS		1,457,545	1,453,000	7,797
973147 AD 3	WIND TRE SPA		12/03/2018	VARIOUS		551,967	650,000	13,403
98212B AE 3	WPX ENERGY INC		12/03/2018	VARIOUS		544,807	550,000	8,276
98212B AH 6	WPX ENERGY INC		05/21/2018	VARIOUS		651,500	650,000	
98311A AA 3	WYNDHAM HOTELS & RESORTS		03/29/2018	BARCLAYS US FUN		1,255,000	1,255,000	
98389B AV 2	XCEL ENERGY INC		10/17/2018	MK TAXES SYS		748,013	750,000	9,500
989194 AP 0	ZAYO GROUP LLC/ZAYO CAP		10/12/2018	VARIOUS		842,180	850,000	6,924

E13.12

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
U2918V AD 7	ENDO FINANCE LLC.....		12/16/2018.....	J P MORGAN.....		695,625	750,000	23,109
05590H AQ 0	BMW CDA INC.....		10/15/2018.....	BMCI BLACKMONT.....		2,904,900	3,000,000	18,651
06367X 7W 5	BANK MONTREAL QUE.....		06/07/2018.....	T D SECURITIES.....		8,309,855	8,500,000	79,823
06368A AA 8	BANK OF MONTREAL.....		10/01/2018.....	VARIOUS.....		5,290,150	5,500,000	39,427
06368B J9 0	BANK MONTREAL.....		07/06/2018.....	BMO CAPITAL.....		7,986,560	8,000,000	12,668
07813Z BZ 6	BELL CANADA.....		10/04/2018.....	SCOTIA MCLEOD.....		2,744,280	2,800,000	6,939
097751 BJ 9	BOMBARDIER INC.....	A.....	08/21/2018.....	MORGAN STANLEY.....		403,000	400,000	8,533
13509P ER 0	CANADA HOUSING TRUST.....		10/01/2018.....	DESJARDIN.....		7,398,375	7,500,000	9,432
31430W AD 6	FED DES CAISSES.....		10/29/2018.....	HSBC.....		6,964,230	7,000,000	29,304
40427H TC 7	HSBC BANK CDA.....		06/20/2018.....	T D SECURITIES.....		7,852,800	8,000,000	79,115
438121 AN 5	HONDA CANADA FIN.....		10/15/2018.....	BMCI BLACKMONT.....		2,907,300	3,000,000	9,592
443628 AF 9	HUDBAY MINERALS INC.....		03/19/2018.....	BANK AMERICA MERRILL.....		262,500	250,000	3,323
47788Z AA 9	JOHN DEERE FINANCIAL.....		10/18/2018.....	RBC DEXIA.....		6,004,500	6,000,000	
539481 AL 5	LOBLAW COS LTD.....		11/29/2018.....	T D SECURITIES.....		5,022,650	5,000,000	
552704 AC 2	MEG ENERGY CORP.....	A.....	05/22/2018.....	PERSHING DLJ.....		237,473	250,000	2,625
575385 AB 5	MASONITE INTL CORP N.....	A.....	08/13/2018.....	BANK AMERICA MERRILL.....		300,000	300,000	
75585R PY 5	REAL ESTATE ASSET LIQUIDITY TRUST.....		05/01/2018.....	PRIOR YEAR ADJUSTMENT.....			14,020	
775109 AR 2	ROGERS COMMUNICATION.....		10/01/2018.....	RBC DEXIA.....		6,206,280	6,000,000	3,090
775109 BA 8	ROGERS COMMUNICATIONS.....		10/04/2018.....	RBC DOMINION.....		922,626	900,000	2,564
780086 NK 6	ROYAL BANK CANADA.....		06/20/2018.....	T D SECURITIES.....		3,894,320	4,000,000	4,346
780086 QC 1	ROYAL BANK CDA.....		10/01/2018.....	T D SECURITIES.....		15,943,500	16,000,000	166,437
780086 QL 1	ROYAL BANK CDA.....		10/09/2018.....	RBC DEXIA.....		13,930,140	14,000,000	18,963
78013G KN 4	ROYAL BK OF CDA BD C.....	A.....	08/17/2018.....	MK TAXES SYS.....		637,995	650,000	4,464
78013X KG 2	ROYAL BANK CANADA.....	A.....	05/16/2018.....	RBC CAP.....		598,740	600,000	960
78013X W2 0	ROYAL BANK CANADA.....	A.....	10/01/2018.....	RBC CAP.....		523,908	525,000	
82028K AV 3	SHAW COMMUNICATIONS.....		10/04/2018.....	T D SECURITIES.....		3,899,532	3,900,000	17,165
82028K AX 9	SHAW COMMUNICATIONS.....		10/30/2018.....	T D SECURITIES.....		5,998,260	6,000,000	
878742 AS 4	TECK RESOURCES LTD.....	A.....	09/21/2018.....	PERSHING DLJ.....		358,509	350,000	2,333
87971M AX 1	TELUS CORP.....		10/05/2018.....	CIBC WORLD MKTS.....		3,011,880	3,000,000	26,199
891145 T7 9	TORONTO DOMINION BK ONT.....		08/20/2018.....	CIBC WORLD MKTS.....		4,142,230	4,100,000	10,509
891160 K5 1	TD BANK.....		10/15/2018.....	VARIOUS.....		20,366,430	21,000,000	57,034
891160 LV 3	TD BANK.....		06/20/2018.....	T D SECURITIES.....		1,532,320	1,600,000	12,971
89353Z BY 3	TRANSCANADA PIPELINE.....		10/05/2018.....	SCOTIA MCLEOD.....		4,924,900	5,000,000	38,425
896356 AE 2	TRINIDAD DRILLING LT.....	A.....	08/30/2018.....	WELLS FARGO.....		396,720	400,000	1,399
91831A AB 7	VRX ESCROW CORP.....	A.....	10/12/2018.....	VARIOUS.....		1,730,188	1,800,000	11,579
918423 AS 3	VW CR CDA INC.....		11/14/2018.....	RBC DEXIA.....		10,013,715	10,000,000	4,996
91911K AE 2	VALEANT PHARMACEUTIC.....	A.....	11/29/2018.....	BANK AMERICA MERRILL.....		481,210	500,000	7,028
02079U AA 3	ALPHA 3 B V/ALPHA US.....	D.....	06/27/2018.....	JP MORGAN.....		495,000	500,000	12,717
02156L AA 9	ALTICE FRANCE S A.....	D.....	08/10/2018.....	BANK AMERICA MERRILL.....		203,250	200,000	632
03969A AL 4	ARDAGH PACKAGING.....	D.....	10/02/2018.....	JEFFERIES & CO.....		541,750	550,000	4,492
06738E AN 5	BARCLAYS BANK PLC.....	D.....	08/16/2018.....	MK TAXES SYS.....		294,930	300,000	1,385
151290 BU 6	CEMEX SAB DE CV.....	D.....	12/06/2018.....	BANK OF.....		263,100	250,000	2,906
25156P AV 5	DEUTSCHE TELEKOM INT FIN.....	C.....	06/19/2018.....	MK TAXES SYS.....		421,169	450,000	2,858
25243Y AU 3	DIAGEO CAP PLC.....	D.....	08/09/2018.....	MK TAXES SYS.....		484,395	500,000	3,792
404280 BS 7	HSBC HOLDINGS PLC.....	D.....	07/31/2018.....	VARIOUS.....		2,002,720	2,000,000	8,119
404280 BX 6	HSBC HLDGS PLC.....	D.....	09/10/2018.....	MIZUHO.....		997,910	1,000,000	

E13.13

SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
46115H AW 7	INTESA SANPAOLO S P		D	06/13/2018	MORGAN STANLEY			466,540	500,000	11,896
80627D AC 0	SCHAEFFLER VERWALTUN		D	04/16/2018	CS FIRST			321,338	330,000	6,662
822582 BT 8	SHELL INTERNATIONAL		D	07/31/2018	GOLDMAN SACHS			1,314,211	1,375,000	9,004
85529V AA 2	STARFRUIT FINCO B V		D	09/20/2018	BARCLAYS			800,000	800,000	
893830 AF 6	TRANSOCEAN SEDCO		D	09/21/2018	PERSHING DLJ			563,404	600,000	20,000
904678 AF 6	UNICREDIT SPA		D	10/05/2018	DEUTSCHE BANK			239,335	275,000	4,970
92857W BJ 8	VODAFONE GROUP PLC		D	08/01/2018	GOLDMAN SACHS			698,194	700,000	5,053
3899999	Total - Bonds - Industrial and Miscellaneous							460,086,823	465,226,489	3,383,762
Bonds - SVO Identified Funds										
381430 45 3	GOLDMAN SACHS ACCESS HY CORP			10/25/2018	GOLDMAN SACHS			71,565,000	3,432,615	XXX
464288 51 3	ISHARES IBOXX HIGH YIELD CORP			11/13/2018	GOLDMAN SACHS			116,500,000	9,806,853	XXX
8199999	Total - Bonds - SVO Identified Funds							13,239,468	0	0
Bonds - Bank Loans										
BL2360 99 0	INFOR US INC			03/12/2018	GOLDMAN SACHS			852,958	850,000	
BL2543 54 6	NUMERICABLE U.S. LLC			07/12/2018	GOLDMAN SACHS			540,389	548,618	
BL2640 30 0	SS&C TECHNOLOGIES HOLDINGS, INC			05/01/2018	GOLDMAN SACHS			3,343,093	3,351,472	
BL2641 45 6	SS&C TECH HOLDINGS INC			02/28/2018	GOLDMAN SACHS			607,173	608,695	
BL2644 11 2	FINANCIAL & RISK US HOLD			09/20/2018	GOLDMAN SACHS			852,250	850,000	
BL2651 41 4	TITAN ACQUISITION LTD			03/16/2018	GOLDMAN SACHS			798,000	800,000	
BL2696 04 7	MICROCHIP			06/08/2018	GOLDMAN SACHS			725,000	725,000	
8299999	Total - Bonds - Bank Loans							7,718,863	7,733,785	0
8399997	Total - Bonds - Part 3							1,845,631,252	1,792,429,792	9,862,565
8399998	Total - Bonds - Summary Item from Part 5							734,130,490	679,527,301	4,022,012
8399999	Total - Bonds							2,579,761,742	2,471,957,093	13,884,577
Common Stocks - Industrial and Miscellaneous										
000361 10 5	AAR CORP			12/20/2018	SANFORD BERNST			8,217,000	319,569	XXX
00206R 10 2	AT&T INC			08/08/2018	VARIOUS			319,550,000	9,787,724	XXX
002824 10 0	ABBOTT LABS			08/08/2018	COWEN			27,000,000	1,736,102	XXX
00846U 10 1	AGILENT TECHNOLOGIES INC			08/08/2018	VARIOUS			576,800,000	36,696,369	XXX
011659 10 9	ALASKA AIR GROUP INC			07/25/2018	SANFORD BERNST			19,310,000	1,221,819	XXX
013872 10 6	ALCOA CORP			07/25/2018	SANFORD BERNST			2,270,000	95,663	XXX
015351 10 9	ALEXION PHARMACEUTICALS I			08/20/2018	VARIOUS			197,800,000	23,441,149	XXX
018802 10 8	ALLIANT ENERGY CORP			10/17/2018	SANFORD BERNST			8,143,000	341,417	XXX
02079K 10 7	ALPHABET INC			06/15/2018	COWEN			3,700,000	4,229,748	XXX
02209S 10 3	ALTRIA GROUP INC			08/08/2018	VARIOUS			132,300,000	9,071,478	XXX
023135 10 6	AMAZON COM INC			08/08/2018	COWEN			26,400,000	42,093,391	XXX
024835 10 0	AMERICAN CAMPUS COMMUNITIES			11/07/2018	SANFORD BERNST			15,475,000	615,544	XXX
03027X 10 0	AMERICAN TOWER CORP			08/08/2018	COWEN			18,500,000	2,703,134	XXX
032511 10 7	ANADARKO PETROLEUM CORP			08/08/2018	COWEN			68,000,000	4,940,733	XXX
053807 10 3	AVNET INC			04/11/2018	SANFORD BERNST			3,440,000	144,308	XXX
05591B 10 9	BMC STK HLDGS INC			12/03/2018	SANFORD BERNST			35,100,000	751,698	XXX
060505 10 4	BANKAMERICA CORP NEW			06/12/2018	COWEN			1,027,600,000	30,717,370	XXX
06652K 10 3	BANKUNITED INC			10/17/2018	SANFORD BERNST			14,704,000	583,867	XXX
084670 70 2	BERKSHIRE HATHAWAY INC			08/08/2018	COWEN			20,400,000	4,073,126	XXX
09062X 10 3	BIOGEN IDEC INC			04/20/2018	SANFORD BERNST			20,000,000	5,293,430	XXX
092113 10 9	BLACK HILLS CORP			08/22/2018	SANFORD BERNST			1,680,000	101,979	XXX

E13.14

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
094235 10 8	BLOOMIN BRANDS INC.....		09/05/2018.....	SANFORD BERNST.....	8,970.000	170,190	XXX	
095877 10 6	BLUE RIDGE MTN RESORT.....		02/01/2018.....	CAPITAL CONTRIBUTION.....		739,961	XXX	
097023 10 5	BOEING CO.....		08/08/2018.....	COWEN.....	11,100.000	3,922,065	XXX	
09857L 10 8	BOOKING HOLDINGS INC.....		10/09/2018.....	VARIOUS.....	8,600.000	16,772,868	XXX	
110122 10 8	BRISTOL MYERS SQUIBB CO.....		08/08/2018.....	COWEN.....	14,000.000	833,885	XXX	
126650 10 0	CVS CORP.....		11/29/2018.....	SPINOFF.....	41,890.000	310,864	XXX	
133131 10 2	CAMDEN PPTY TR.....		09/26/2018.....	SANFORD BERNST.....	15,110.000	1,378,139	XXX	
149123 10 1	CATERPILLAR INC DEL.....		10/10/2018.....	EVERCORE.....	124,000.000	18,069,720	XXX	
151020 10 4	CELGENE CORP.....		12/14/2018.....	COWEN.....	258,400.000	19,100,016	XXX	
166764 10 0	CHEVRONTEXACO CORP.....		08/08/2018.....	COWEN.....	43,500.000	5,429,681	XXX	
172967 42 4	CITIGROUP INC.....		06/27/2018.....	COWEN.....	60,700.000	4,076,685	XXX	
191216 10 0	COCA COLA CO.....		06/15/2018.....	COWEN.....	28,000.000	1,230,744	XXX	
192446 10 2	COGNIZANT TECHNOLOGY SOLU.....		08/08/2018.....	COWEN.....	90,000.000	6,925,614	XXX	
194162 10 3	COLGATE PALMOLIVE CO.....		08/02/2018.....	COWEN.....	5,200.000	349,683	XXX	
20030N 10 1	COMCAST CORP CL A.....		08/08/2018.....	COWEN.....	98,100.000	3,370,875	XXX	
204166 10 2	COMMVAULT SYSTEMS.....		12/19/2018.....	SANFORD BERNST.....	9,331.000	533,355	XXX	
21676P 10 3	COOPER-STANDARD HLDS.....		12/03/2018.....	SANFORD BERNST.....	1,132.000	85,131	XXX	
229663 10 9	CUBESMART.....		10/17/2018.....	SANFORD BERNST.....	43,524.000	1,333,772	XXX	
232806 10 9	CYPRESS SEMICONDUCTOR CORP.....		11/07/2018.....	SANFORD BERNST.....	13,030.000	196,147	XXX	
244199 10 5	DEERE & CO.....		08/08/2018.....	VARIOUS.....	64,000.000	9,289,196	XXX	
25179M 10 3	DEVON ENERGY CORP NEW.....		08/08/2018.....	COWEN.....	116,900.000	5,085,012	XXX	
26078J 10 0	DOWDUPONT INC.....		08/08/2018.....	VARIOUS.....	410,700.000	27,840,341	XXX	
262037 10 4	DRIL-QUIP.....		10/17/2018.....	SANFORD BERNST.....	16,330.000	776,503	XXX	
292104 10 6	EMPIRE STATE REALTY TRUST.....		10/12/2018.....	SANFORD BERNST.....	30,025.000	495,908	XXX	
30231G 10 2	EXXON MOBIL CORPORATION.....		08/08/2018.....	COWEN.....	84,800.000	6,852,320	XXX	
30303M 10 2	FACEBOOK INC.....		08/08/2018.....	VARIOUS.....	143,900.000	25,356,188	XXX	
31428X 10 6	FEDEX CORP.....		10/18/2018.....	VARIOUS.....	38,400.000	8,985,886	XXX	
31787A 50 7	FINISAR CORP.....		11/07/2018.....	SANFORD BERNST.....	35,780.000	633,387	XXX	
31847R 10 2	FIRST AMERICAN CORP.....		11/21/2018.....	SANFORD BERNST.....	8,712.000	421,638	XXX	
369604 10 3	GENERAL ELEC CO.....		10/02/2018.....	COWEN.....	362,700.000	4,426,002	XXX	
37045V 10 0	GENERAL MOTORS.....		09/14/2018.....	SANFORD BERNST.....	300,000.000	10,382,280	XXX	
375558 10 3	GILEAD SCIENCES.....		08/08/2018.....	COWEN.....	18,700.000	1,425,266	XXX	
38141G 10 4	GOLDMAN SACHS GROUP INC.....		08/08/2018.....	VARIOUS.....	60,800.000	13,927,417	XXX	
387328 10 7	GRANITE CONSTR INC.....		07/10/2018.....	SANFORD BERNST.....	4,010.000	222,540	XXX	
388689 10 1	GRAPHIC PACKAGING HLDG CO.....		10/17/2018.....	SANFORD BERNST.....	7,188.000	92,794	XXX	
419879 10 1	HAWAIIAN HOLDINGS.....		07/26/2018.....	SANFORD BERNST.....	15,300.000	602,412	XXX	
42330P 10 7	HELIX ENERGY SOLUTIONS.....		03/26/2018.....	SANFORD BERNST.....	13,900.000	84,981	XXX	
42809H 10 7	HESS CORPORATION.....		08/08/2018.....	COWEN.....	11,100.000	729,729	XXX	
437076 10 2	HOME DEPOT INC.....		06/15/2018.....	COWEN.....	5,700.000	1,143,847	XXX	
44157R 10 9	HOUGHTON MIFFLIN CO.....		12/03/2018.....	SANFORD BERNST.....	12,760.000	124,074	XXX	
457187 10 2	INGREDION INCORPRTD.....		10/17/2018.....	SANFORD BERNST.....	4,580.000	474,558	XXX	
459200 10 1	INTERNATIONAL BUSINESS MACHS.....		10/01/2018.....	VARIOUS.....	75,000.000	11,387,918	XXX	
46625H 10 0	JP MORGAN CHASE & CO.....		06/12/2018.....	COWEN.....	15,300.000	1,692,330	XXX	
478160 10 4	JOHNSON & JOHNSON.....		08/08/2018.....	COWEN.....	162,100.000	21,732,007	XXX	
488401 10 0	KEMPER CORPORATION.....		12/20/2018.....	SANFORD BERNST.....	1,910.000	125,251	XXX	
501242 10 1	KULICKE & SOFFA INDS.....		12/17/2018.....	SANFORD BERNST.....	13,480.000	265,495	XXX	

E13.15

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
521865 20 4	LEAR CORP.....		12/03/2018.....	SANFORD BERNST.....	1,978.000	266,377	XXX	
526057 10 4	LENNAR CORP.....		02/16/2018.....	SPINOFF.....	21,735.000	636,149	XXX	
548661 10 7	LOWES COS INC.....		06/15/2018.....	COWEN.....	3,800.000	377,003	XXX	
55303A 10 5	MGM GROWTH PROPERTIES.....		11/07/2018.....	SANFORD BERNST.....	30,280.000	845,240	XXX	
57636Q 10 4	MASTERCARD INC.....		01/12/2018.....	ALEX BROWN.....	80,000.000	12,983,352	XXX	
57776J 10 0	MAXLINEAR INC.....		12/03/2018.....	SANFORD BERNST.....	37,293.000	682,097	XXX	
58933Y 10 5	MERCK & CO INC.....		10/18/2018.....	COWEN.....	105,700.000	7,538,136	XXX	
59408Q 10 6	MICHAELS COS INC.....		11/08/2018.....	SANFORD BERNST.....	13,640.000	248,636	XXX	
594918 10 4	MICROSOFT.....		08/08/2018.....	COWEN.....	576,300.000	53,811,341	XXX	
609207 10 5	MONDELEX INTL INC NPV A.....		08/08/2018.....	COWEN.....	21,700.000	932,274	XXX	
617446 44 8	MORGAN STANLEY DEAN WITTER&CO.....		08/08/2018.....	COWEN.....	491,800.000	26,687,107	XXX	
62886E 10 8	NCR CORPORATION.....		08/17/2018.....	SANFORD BERNST.....	13,020.000	372,992	XXX	
64110L 10 6	NETFLIX INC.....		04/13/2018.....	COWEN.....	18,000.000	5,670,990	XXX	
64115T 10 4	NETSCOUT SYSTEMS INC.....		09/06/2018.....	SANFORD BERNST.....	37,840.000	1,016,614	XXX	
666807 10 2	NORTHROP GRUMMAN CORP.....		08/08/2018.....	COWEN.....	8,500.000	2,604,419	XXX	
67020Y 10 0	NUANCE COMMUNICATIONS INC.....		12/21/2018.....	SANFORD BERNST.....	71,279.000	1,167,334	XXX	
67066G 10 4	NVIDIA CORP.....		08/16/2018.....	EVERCORE.....	60,000.000	15,489,654	XXX	
674215 10 8	OASIS PETE INC NEW.....		02/01/2018.....	SANFORD BERNST.....	12,010.000	107,295	XXX	
678026 10 5	OIL STS INTL INC.....		12/21/2018.....	SANFORD BERNST.....	9,080.000	241,715	XXX	
68268W 10 3	ONEMAIN HOLDINGS INC.....		03/02/2018.....	SANFORD BERNST.....	3,160.000	96,588	XXX	
68389X 10 5	ORACLE SYSTEMS.....		08/08/2018.....	VARIOUS.....	401,200.000	18,965,836	XXX	
688239 20 1	OSHKOSH CORP.....		07/25/2018.....	SANFORD BERNST.....	1,660.000	121,320	XXX	
693475 10 5	PNC FINANCIAL SERVICES GROUP.....		08/02/2018.....	COWEN.....	2,300.000	333,885	XXX	
700517 10 5	PARK HOTELS RESORTS.....		12/03/2018.....	SANFORD BERNST.....	38,030.000	1,157,071	XXX	
703481 10 1	PATTERSON-UTI ENERGY INC.....		10/29/2018.....	SANFORD BERNST.....	55,000.000	916,779	XXX	
70450Y 10 3	PAYPAL INC.....		08/08/2018.....	COWEN.....	10,800.000	922,566	XXX	
718172 10 9	PHILIP MORRIS INT'L.....		08/08/2018.....	COWEN.....	45,600.000	3,821,560	XXX	
723787 10 7	PIONEER NATURAL RES.....		12/18/2018.....	COWEN.....	54,000.000	7,235,725	XXX	
736508 84 7	PORTLAND GEN ELEC CO.....		12/06/2018.....	SANFORD BERNST.....	1,731.000	85,016	XXX	
744573 10 6	PUBLIC SVC ENTERPRISE GROUP.....		09/14/2018.....	COWEN.....	100,000.000	5,314,540	XXX	
74733V 10 0	QEP RESOURCES INC.....		12/21/2018.....	SANFORD BERNST.....	35,270.000	316,248	XXX	
747525 10 3	QUALCOMM INC.....		12/03/2018.....	JP MORGAN.....	100,000.000	5,974,500	XXX	
749660 10 6	RPC INC.....		03/21/2018.....	SANFORD BERNST.....	4,120.000	83,613	XXX	
758750 10 3	REGAL БЕЛОIT CORP.....		12/03/2018.....	SANFORD BERNST.....	2,370.000	195,627	XXX	
759351 60 4	REINSURANCE GROUP AMER.....		08/16/2018.....	SANFORD BERNST.....	1,220.000	178,002	XXX	
78454L 10 0	SM ENERGY COMPANY.....		12/21/2018.....	SANFORD BERNST.....	2,560.000	37,885	XXX	
801056 10 2	SANMINA CORP.....		02/23/2018.....	SANFORD BERNST.....	10,630.000	279,492	XXX	
806857 10 8	SCHLUMBERGER LTD.....		08/08/2018.....	COWEN.....	212,100.000	14,303,490	XXX	
828806 10 9	SIMON PROPERTY GROUP.....		08/08/2018.....	COWEN.....	8,500.000	1,479,422	XXX	
830566 10 5	SKECHERS U S A INC.....		12/03/2018.....	SANFORD BERNST.....	27,783.000	778,350	XXX	
835898 10 7	SOTHEBY'S.....		12/04/2018.....	SANFORD BERNST.....	2,155.000	88,407	XXX	
844895 10 2	SOUTHWEST GAS CORP.....		07/02/2018.....	SANFORD BERNST.....	5,100.000	373,999	XXX	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS.....		08/02/2018.....	COWEN.....	85,900.000	7,508,564	XXX	
85254J 10 2	STAG INDL INC.....		05/29/2018.....	SANFORD BERNST.....	10,500.000	279,597	XXX	
858155 20 3	STEELCASE INC.....		02/16/2018.....	SANFORD BERNST.....	18,570.000	264,776	XXX	
85917A 10 0	STERLING BANCORP/DE.....		07/02/2018.....	SANFORD BERNST.....	58,750.000	1,383,765	XXX	
866674 10 4	SUN COMMUNITIES INC.....		09/26/2018.....	SANFORD BERNST.....	12,507.000	1,128,280	XXX	

E13.16

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
87161C 50 1	SYNOVUS FINL CORP.....		12/03/2018.....	SANFORD BERNST.....	4,890,000	214,659	XXX	
872540 10 9	TJX COMPANIES INC.....		12/14/2018.....	VARIOUS.....	436,000,000	20,587,892	XXX	
87724P 10 6	TAYLOR MORRISON CORP.....		11/09/2018.....	SANFORD BERNST.....	46,120,000	989,159	XXX	
880779 10 3	TEREX CORP.....		04/11/2018.....	SANFORD BERNST.....	2,410,000	90,183	XXX	
88224Q 10 7	TEXAS CAPITAL BANCSHARES.....		12/04/2018.....	SANFORD BERNST.....	6,703,000	511,638	XXX	
882508 10 4	TEXAS INSTRS INC.....		06/15/2018.....	COWEN.....	2,900,000	333,007	XXX	
88579Y 10 1	3M COMPANY.....		08/08/2018.....	COWEN.....	64,000,000	16,370,030	XXX	
901109 10 8	TUTOR PERINI CORP.....		03/21/2018.....	SANFORD BERNST.....	12,310,000	296,373	XXX	
90130A 10 1	TWENTY-FIRST CENTURY.....		08/02/2018.....	COWEN.....	303,900,000	12,996,187	XXX	
902973 30 4	US BANCORP DEL.....		08/08/2018.....	COWEN.....	29,500,000	1,550,318	XXX	
90384S 30 3	ULTA SALON COSMETCS & FRA.....		12/14/2018.....	VARIOUS.....	88,000,000	21,136,734	XXX	
904214 10 3	UMPQUA HLDGS CORP.....		08/21/2018.....	SANFORD BERNST.....	25,843,000	567,078	XXX	
911312 10 6	UNITED PARCEL SERVICE.....		07/31/2018.....	COWEN.....	95,000,000	11,179,386	XXX	
912008 10 9	US FOODS HOLDING CORP.....		12/03/2018.....	SANFORD BERNST.....	42,814,000	1,548,322	XXX	
913017 10 9	UNITED TECHNOLOGIES CORP.....		08/08/2018.....	COWEN.....	22,800,000	3,007,531	XXX	
91324P 10 2	UNITEDHEALTH GROUP INC.....		08/02/2018.....	COWEN.....	3,400,000	868,891	XXX	
92343V 10 4	VERIZON COMMUNICATIONS.....		08/08/2018.....	COWEN.....	38,200,000	1,955,885	XXX	
92343X 10 0	VERINT SYSTEMS INC.....		04/12/2018.....	SANFORD BERNST.....	5,070,000	212,573	XXX	
949746 10 1	WELLS FARGO & CO NEW.....		06/27/2018.....	VARIOUS.....	543,800,000	31,534,974	XXX	
95040Q 10 4	WELLTOWER INC.....		08/08/2018.....	COWEN.....	12,500,000	790,563	XXX	
958102 10 5	WESTERN DIGITAL CORP.....		08/02/2018.....	COWEN.....	5,300,000	363,046	XXX	
96145D 10 5	WESTROCK.....		06/21/2018.....	CORPORATE REORG.....	49,000		XXX	
98311A 10 5	WYNDHAM HOTELS & I RESORTS INC.....		08/02/2018.....	VARIOUS.....	288,700,000	1,960,968	XXX	
98956P 10 2	ZIMMER HOLDINGS INC.....		12/06/2018.....	COWEN.....	175,000,000	19,645,083	XXX	
989701 10 7	ZIONS BANCORPORATION.....		11/07/2018.....	SANFORD BERNST.....	3,995,000	208,297	XXX	
G0177J 10 8	ALLERGAN PLC.....		08/08/2018.....	VARIOUS.....	48,900,000	8,269,952	XXX	
G29183 10 3	EATON CORP.....		08/08/2018.....	COWEN.....	68,400,000	5,467,055	XXX	
G3198U 10 2	ESSENT GROUP LTD.....		07/25/2018.....	SANFORD BERNST.....	6,730,000	248,592	XXX	
G3922B 10 7	GENPACT LTD.....		07/10/2018.....	SANFORD BERNST.....	12,370,000	369,120	XXX	
G5960L 10 3	MEDTRONIC INC.....		08/08/2018.....	COWEN.....	35,100,000	3,130,508	XXX	
G81276 10 0	SIGNET JEWELERS LIMITED.....		02/07/2018.....	SANFORD BERNST.....	8,220,000	439,478	XXX	
L72967 10 9	ORION ENGINEEREED CARBONS SA.....		12/04/2018.....	SANFORD BERNST.....	16,159,000	476,212	XXX	
L9340P 10 1	TRINSEO SA.....		11/01/2018.....	SANFORD BERNST.....	3,400,000	187,983	XXX	
Y2573F 10 2	FLEXTRONICS INTL LTD.....		09/28/2018.....	COWEN.....	2,150,500,000	29,726,879	XXX	
22163N 10 6	COTT CORP.....	A.....	12/03/2018.....	SANFORD BERNST.....	24,215,000	366,490	XXX	
11135F 10 1	BROADCOM LTD.....	C.....	10/01/2018.....	VARIOUS.....	37,000,000	9,370,950	XXX	
226718 10 4	CRITEO S.A.....	D.....	12/20/2018.....	SANFORD BERNST.....	20,520,000	477,363	XXX	
G3223R 10 8	EVEREST RE GROUP LTD.....	C.....	12/07/2018.....	SANFORD BERNST.....	5,757,000	1,328,428	XXX	
G6564A 10 5	NOMAD FOODS LTD.....	C.....	07/26/2018.....	VARIOUS.....	60,070,000	1,020,022	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					833,465,730	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
30277@ 10 1	FMIC HOLDINGS, INC.....		07/24/2018.....	CAPITAL CONTRIBUTION.....		1,118,117	XXX	
87282@ 10 4	TSB LOSS CONTROL CONSULTANTS, INC.....		08/31/2018.....	CAPITAL CONTRIBUTION.....		2,796,107	XXX	
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					3,914,224	XXX	0
Common Stocks - Mutual Funds								
464287 23 4	ISHARES MSCI EMERGING MKT INDEX ETF.....		07/31/2018.....	COWEN.....	335,000,000	15,032,790	XXX	

E13.17

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
464287 80 4	ISHARES CORE S&P SMALL-CAP ETF.....		08/02/2018.....	COWEN.....	4,400,000	382,790	XXX	
78464A 69 8	SPDR S&P REGIONAL BANKING ETF.....		08/08/2018.....	COWEN.....	14,500,000	910,311	XXX	
78464A 78 9	SPDR S&P INSURANCE ETF.....		08/24/2018.....	COWEN.....	677,500,000	21,264,535	XXX	
92204A 87 6	VANGUARD UTILITIES ETF.....		08/08/2018.....	COWEN.....	9,800,000	1,160,537	XXX	
9299999	Total - Common Stocks - Mutual Funds.....					38,750,963	XXX	.0
9799997	Total - Common Stocks - Part 3.....					876,130,917	XXX	.0
9799998	Total - Common Stocks - Summary Item from Part 5.....					241,055,205	XXX	
9799999	Total - Common Stocks.....					1,117,186,122	XXX	.0
9899999	Total - Preferred and Common Stocks.....					1,117,186,122	XXX	.0
9999999	Total - Bonds, Preferred and Common Stocks.....					3,696,947,864	XXX	13,884,577

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	For 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
Bonds - U.S. Government																				
36179N	LF 3		12/01/2018	MORTGAGE PAYDOWN.....		870,217	870,217	926,373	874,803		(4,586)		(4,586)		870,217			0	19,482	08/20/2043
36179Q	6P 1		12/01/2018	MORTGAGE PAYDOWN.....		1,064,113	1,064,113	1,120,477	1,068,449		(4,336)		(4,336)		1,064,113			0	18,788	03/20/2045
36179Q	RZ 6		12/01/2018	MORTGAGE PAYDOWN.....		1,310,653	1,310,653	1,405,560	1,313,014		(2,360)		(2,360)		1,310,653			0	26,315	10/20/2044
36179Q	YR 6		12/01/2018	MORTGAGE PAYDOWN.....		1,883,949	1,883,949	1,946,712	1,886,010		(2,061)		(2,061)		1,883,949			0	28,800	01/20/2045
36181G	DG 1		12/01/2018	MORTGAGE PAYDOWN.....		2,950,060	2,950,060	2,977,025	2,951,858		(1,798)		(1,798)		2,950,060			0	55,990	06/20/2043
36186N	WN 5		12/15/2018	MORTGAGE PAYDOWN.....		1,084,539	1,084,539	1,100,214	1,085,443		(904)		(904)		1,084,539			0	12,491	08/15/2045
36200Q	2T 0		12/01/2018	MORTGAGE PAYDOWN.....		19,635	19,635	20,060	19,646		(11)		(11)		19,635			0	753	02/15/2032
36200Q	JJ 4		12/01/2018	MORTGAGE PAYDOWN.....		23,791	23,791	24,583	23,819		(28)		(28)		23,791			0	548	03/15/2032
36201M	2F 8		12/01/2018	MORTGAGE PAYDOWN.....		62,518	62,518	64,667	62,600		(82)		(82)		62,518			0	1,985	05/15/2032
36202C	6Y 4		12/01/2018	MORTGAGE PAYDOWN.....		17,467	17,467	17,510	17,444		22		22		17,467			0	584	12/20/2028
36204J	NZ 5		12/01/2018	MORTGAGE PAYDOWN.....		32,898	32,898	29,813	32,548		350		350		32,898			0	1,639	02/15/2024
36209D	H9 8		12/01/2018	MORTGAGE PAYDOWN.....		7,111	7,111	6,973	7,086		25		25		7,111			0	65	02/15/2029
912828	WC 0		02/07/2018	CITIGROUP.....		4,929,102	5,000,000	5,013,965	5,007,696		(279)		(279)		5,007,416		(78,315)	(78,315)	24,171	10/31/2020
0599999	Total - Bonds - U.S. Government.....					14,256,053	14,326,951	14,653,932	14,350,416	0	(16,048)	0	(16,048)	0	14,334,367	0	(78,315)	(78,315)	191,611	XXX
Bonds - All Other Government																				
135087	A6 1		10/15/2018	RBC DEXIA.....		1,922,860	2,000,000	2,048,800	2,044,433		(6,339)		(6,339)		2,038,095		(115,235)	(115,235)	26,342	06/01/2023
135087	B3 7		03/02/2018	RBC DEXIA.....		38,167,064	38,195,000	38,474,449	38,333,348		(31,170)		(31,170)		38,302,178		(135,114)	(135,114)	230,757	09/01/2018
135087	C8 5		06/21/2018	T D SECURITIES.....		2,966,890	2,966,000	3,033,447	3,015,998		(14,011)		(14,011)		3,001,987		(35,097)	(35,097)	41,880	09/01/2019
135087	D5 0		10/17/2018	HSBC.....		3,952,840	4,000,000	4,036,400			(1,229)		(1,229)		4,035,171		(82,331)	(82,331)	34,521	06/01/2025
135087	E5 9		10/04/2018	RBC DEXIA.....		1,515,717	1,560,000	1,555,944	1,556,677		902		902		1,557,579		(41,862)	(41,862)	12,467	09/01/2020
135087	E6 7		10/19/2018	RBC DEXIA.....		18,390,265	19,500,000	19,016,400	19,018,304		28,562		28,562		19,046,866		(656,601)	(656,601)	181,305	06/01/2026
135087	F2 5		10/04/2018	CIBC WORLD MKTS.....		944,132	980,000	974,512	975,339		1,108		1,108		976,447		(32,315)	(32,315)	8,115	03/01/2021
135087	F5 8		10/04/2018	CIBC WORLD MKTS.....		4,369,857	4,575,000	4,542,975	4,547,089		5,774		5,774		4,552,864		(183,007)	(183,007)	37,885	09/01/2021
135087	F6 6		03/02/2018	DESJARDIN.....		36,119,719	36,267,000	36,238,252	36,259,022		1,812		1,812		36,260,835		(141,116)	(141,116)	94,374	08/01/2018
135087	F9 0		04/10/2018	RBC DEXIA.....		4,232,278	4,255,000	4,244,471	4,248,948		1,929		1,929		4,250,877		(18,599)	(18,599)	9,384	11/01/2018
135087	G3 2		10/04/2018	CIBC WORLD MKTS.....		8,548,776	9,105,000	8,698,826	8,726,780		67,752		67,752		8,794,533		(245,757)	(245,757)	50,265	03/01/2022
135087	G4 0		06/21/2018	RBC DEXIA.....		74,563,646	75,165,000	74,800,689	74,961,656		58,790		58,790		75,020,446		(456,799)	(456,799)	275,523	02/01/2019
135087	H4 9		10/29/2018	RBC DEXIA.....		4,584,897	4,700,000	4,639,840			4,482		4,482		4,644,322		(59,425)	(59,425)	54,646	03/01/2023
135087	YR 9		07/16/2018	CIBC WORLD MKTS.....		1,017,260	1,000,000	1,068,600	1,041,380		(15,756)		(15,756)		1,025,623		(8,363)	(8,363)	23,476	06/01/2019
135087	ZJ 6		10/04/2018	CIBC WORLD MKTS.....		1,397,486	1,366,000	1,493,011	1,475,508		(24,417)		(24,417)		1,451,092		(53,606)	(53,606)	38,009	06/01/2021
135087	ZU 1		10/10/2018	CIBC WORLD MKTS.....		3,407,407	3,370,000	3,662,348	3,629,540		(44,960)		(44,960)		3,584,580		(177,173)	(177,173)	80,107	06/01/2022
13509P	CA 9		12/07/2018	RBC DEXIA.....		19,405,730	19,000,000	20,070,840	19,937,454		(405,809)		(405,809)		19,531,645		(125,915)	(125,915)	881,918	03/15/2020
13509P	EG 4		08/28/2018	RBC DEXIA.....		20,023,290	20,000,000	20,201,400	20,162,087		(60,601)		(60,601)		20,101,486		(78,196)	(78,196)	231,489	06/15/2019
13509P	EP 4		08/28/2018	RBC DEXIA.....		19,966,200	20,000,000	20,232,000	20,197,159		(65,837)		(65,837)		20,131,323		(165,123)	(165,123)	282,192	12/15/2019
13509P	FV 0		10/31/2018	CIBC WORLD MKTS.....		10,645,910	11,000,000	10,865,910	10,876,746		25,345		25,345		10,902,091		(256,181)	(256,181)	145,788	12/15/2021
563469	UM 5		12/06/2018	T D SECURITIES.....		9,916,600	10,000,000	9,913,400	9,926,891		36,129		36,129		9,963,020		(46,420)	(46,420)	120,986	11/21/2019
68323A	BN 3		10/05/2018	DESJARDIN.....		5,899,941	5,900,000	6,133,935	6,121,079		(29,952)		(29,952)		6,091,127		(191,186)	(191,186)	143,964	06/02/2023
68323A	DL 5		06/07/2018	RBC DEXIA.....		7,818,000	8,000,000	7,943,920	7,947,568		4,378		4,378		7,951,946		(133,946)	(133,946)	135,699	01/27/2023
68323A	EA 8		10/15/2018	NATIONAL BANK.....		14,387,250	15,000,000	14,639,400	14,665,433		61,180		61,180		14,726,613		(339,363)	(339,363)	224,137	03/08/2022
748148	NX 7		10/05/2018	RBC DEXIA.....		7,562,340	6,000,000	8,223,960	8,070,208		(302,735)		(302,735)		7,767,473		(205,133)	(205,133)	695,034	01/16/2023
74814Z	EH 2		01/05/2018	CAPSTONE.....		9,689,760	9,000,000	9,878,850	9,801,093		(3,779)		(3,779)		9,797,314		(107,554)	(107,554)	39,822	12/01/2021

E14

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		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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
E14806 80 4	AUSTRALIAN GOVERNMENT	B	01/21/2018	MATURITY		5,873,623	5,873,623	6,448,970	5,692,441		(11,220)		(11,220)	(26)	5,873,623			0	153,486	01/21/2018
1099999	Total - Bonds - All Other Government					337,289,738	338,777,623	343,081,549	333,232,181	0	(719,672)	0	(719,672)	(26)	341,381,156	0	(4,091,417)	(4,091,417)	4,253,571	XXX
Bonds - U.S. States, Territories and Possessions																				
13063B L3 4	CALIFORNIA ST		08/22/2018	MESIROW		8,219,895	7,325,000	8,465,429	8,005,841		(71,654)		(71,654)		7,934,187		285,708	285,708	359,128	09/01/2023
13063C 5W 6	CALIFORNIA ST		01/09/2018	GOLDMAN SACHS		2,315,634	1,880,000	2,236,147	2,209,173		(943)		(943)		2,208,230		107,404	107,404	41,778	08/01/2026
246381 KQ 9	DELAWARE ST		09/18/2018	JP MORGAN		4,414,756	3,815,000	4,577,619	4,572,808		(73,286)		(73,286)		4,499,522		(84,766)	(84,766)	146,242	01/01/2025
373384 US 3	GEORGIA ST		08/01/2018	CIT GROUP		2,726,000	2,500,000	3,106,200	2,772,079		(33,971)		(33,971)		2,738,109		(12,109)	(12,109)	136,111	07/01/2022
419792 CB 0	HAWAII ST		03/22/2018	MORGAN STANLEY		2,406,873	2,100,000	2,504,334	2,452,947		(13,721)		(13,721)		2,439,227		(32,354)	(32,354)	51,042	10/01/2023
419792 HN 9	HAWAII ST		11/16/2018	VARIOUS		3,094,926	2,900,000	3,283,525	3,192,578		(73,727)		(73,727)		3,118,851		(23,925)	(23,925)	157,611	04/01/2021
574192 4X 5	MARYLAND ST		05/18/2018	GOLDMAN SACHS		5,288,611	5,060,000	6,303,495	5,357,247		(62,692)		(62,692)		5,294,555		(5,944)	(5,944)	141,258	11/01/2019
57582P DM 9	MASSACHUSETTS ST		05/18/2018	GOLDMAN		5,974,500	6,000,000	5,565,000	5,565,000		0		0		5,565,000		409,500	409,500	55,051	11/01/2025
57582R MY 9	MASSACHUSETTS STATE		01/02/2018	CITIGROUP		1,474,964	1,245,000	1,461,294	1,460,876		(31)		(31)		1,460,845		14,119	14,119	16,081	04/01/2047
594610 6D 4	MICHIGAN ST		12/03/2018	WELLS FARGO		2,651,905	2,580,000	3,041,381	2,683,055		(51,673)		(51,673)		2,631,382		20,522	20,522	141,542	11/01/2019
604129 K8 8	MINNESOTA ST		03/22/2018	JP MORGAN		1,386,116	1,210,000	1,448,055	1,423,934		(8,656)		(8,656)		1,415,277		(29,162)	(29,162)	39,493	08/01/2023
604129 QL 3	MINNESOTA ST		11/01/2018	VARIOUS		7,195,264	7,195,000	8,425,921	7,330,340		(135,113)		(135,113)		7,195,227		37	37	359,250	11/01/2018
60412A KY 8	MINNESOTA ST		01/24/2018	JP MORGAN		4,660,449	3,975,000	4,757,638	4,733,771		(8,775)		(8,775)		4,724,996		(64,547)	(64,547)	57,969	10/01/2023
64966J ES 1	NEW YORK N Y		08/01/2018	MATURITY		4,500,000	4,500,000	5,072,535	4,550,279		(50,279)		(50,279)		4,500,000		0	0	225,000	08/01/2018
677521 U8 7	OHIO ST		07/17/2018	JANNEY MONTGOME		1,459,810	1,375,000	1,478,565	1,476,106		(16,286)		(16,286)		1,459,820		(10)	(10)	39,417	05/01/2021
677522 VL 5	OHIO ST		10/04/2018	VARIOUS		3,536,130	3,000,000	3,674,700	3,672,733		(40,939)		(40,939)		3,631,794		(95,664)	(95,664)	90,694	09/15/2026
70914P C2 6	PENNSYLVANIA ST		01/12/2018	BANK AMERICA MERRILL		2,103,789	1,755,000	2,232,255	2,170,500		(1,939)		(1,939)		2,168,561		(64,772)	(64,772)	29,738	09/15/2026
70914P D9 0	PENNSYLVANIA ST		06/06/2018	HILLTOP SECURITIES		1,810,822	1,580,000	1,977,402	1,921,897		(18,011)		(18,011)		1,903,886		(93,063)	(93,063)	57,714	09/15/2025
70914P SH 6	PENNSYLVANIA ST		03/20/2018	JANNEY MONTGOME		2,440,582	2,205,000	2,622,032	2,518,519		(16,432)		(16,432)		2,502,087		(61,505)	(61,505)	33,994	03/01/2022
83710R JH 1	SOUTH CAROLINA STATE		09/11/2018	NATL FINANCIAL SERV		3,215,766	2,950,000	3,496,193	3,296,465		(62,945)		(62,945)		3,233,520		(17,755)	(17,755)	140,125	10/01/2021
882723 NW 5	TEXAS STATE		01/24/2018	GOLDMAN SACHS		2,358,597	1,985,000	2,371,738	2,329,117		(3,283)		(3,283)		2,325,834		32,763	32,763	31,705	10/01/2024
93974C 8B 9	WASHINGTON ST		01/19/2018	BANK AMERICA MERRILL		2,737,656	2,350,000	2,789,004	2,770,404		(4,488)		(4,488)		2,765,916		(28,260)	(28,260)	65,931	07/01/2023
93974C QC 7	WASHINGTON ST		08/08/2018	MORGAN STANLEY		11,538,780	11,000,000	12,265,220	11,570,296		(62,510)		(62,510)		11,507,785		30,995	30,995	568,333	02/01/2023
97705M KC 8	WISCONSIN STATE		08/29/2018	CIT GROUP		10,677,883	9,245,000	11,127,190	11,115,081		(94,188)		(94,188)		11,020,893		(343,010)	(343,010)	347,972	05/01/2029
1799999	Total - Bonds - U.S. States, Territories & Possessions					98,189,708	89,730,000	104,282,872	99,151,046	0	(905,542)	0	(905,542)	0	98,245,504	0	(55,798)	(55,798)	3,333,179	XXX
Bonds - U.S. Political Subdivisions of States																				
11506K CX 7	BROWARD CNTY FLA PORT FAC		09/01/2018	MATURITY		7,150,000	7,150,000	7,809,516	7,221,766		(71,766)		(71,766)		7,150,000		0	0	357,500	09/01/2018
165393 HW 2	CHESHIRE CNDTY NH		01/26/2018	PERSHING DLJ		1,607,868	1,405,000	1,639,621	1,631,378		(3,678)		(3,678)		1,627,700		(19,832)	(19,832)	18,343	10/15/2022
165393 HX 0	CHESHIRE CNTY NH		01/24/2018	BARCLAYS		1,819,630	1,555,000	1,856,794	1,848,053		(3,362)		(3,362)		1,844,691		(25,061)	(25,061)	19,438	10/15/2023
199492 VG 1	COLUMBUS OHIO		10/18/2018	JP MORGAN		3,395,610	3,000,000	3,591,660	3,580,627		(71,675)		(71,675)		3,508,952		(113,342)	(113,342)	140,000	04/01/2024
25476F UT 3	DISTRICT OF COLUMBIA		09/07/2018	JEFFERIES & CO		819,112	725,000	842,755	842,181		(14,395)		(14,395)		827,786		(8,674)	(8,674)	26,181	06/01/2023
29270C XC 6	ENERGY NORTHWEST WASH ELE		07/01/2018	MATURITY		1,700,000	1,700,000	1,938,663	1,718,092		(18,092)		(18,092)		1,700,000		0	0	85,000	07/01/2018
346623 FB 0	FORSYTH NC		02/14/2018	CITIGROUP		2,643,194	2,310,000	2,733,308	2,682,967		(8,618)		(8,618)		2,674,348		(31,154)	(31,154)	52,938	03/01/2023
414005 UK 2	HARRIS CNTY TEX		08/22/2018	GOLDMAN SACHS		8,177,859	7,050,000	8,900,978	8,589,580		(119,870)		(119,870)		8,469,709		(291,850)	(291,850)	316,271	10/01/2027
44256P CN 1	HOWARD CNTY MD		08/20/2018	MORGAN STANLEY		1,079,090	1,000,000	1,175,540	1,099,908		(20,097)		(20,097)		1,079,811		(721)	(721)	50,972	02/15/2021
44256P DN 0	HOWARD CNTY MD		02/08/2018	WACHOVIA		2,146,338	1,800,000	2,191,734	2,158,166		(4,557)		(4,557)		2,153,609		(7,271)	(7,271)	44,250	02/15/2026
49474F RZ 5	KING COUNTY WAS		01/29/2018	JEFFERIES & CO		3,987,829	3,435,000	4,081,364	4,061,303		(9,132)		(9,132)		4,052,171		(64,342)	(64,342)	45,800	07/01/2023
510390 YQ 1	LAKE OSWEGO OR		01/10/2018	WEEDEN & CO		1,305,989	1,045,000	1,321,047	1,320,348		(769)		(769)		1,319,578		(13,590)	(13,590)	3,048	12/01/2027
57582R QE 2	MASSACHUSETTS STATE		09/05/2018	RAYMOND JAMES		569,530	500,000	568,840			(509)		(509)		568,331		1,199	1,199	8,750	11/01/2044

E14.1

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			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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	
613340 8B 7	MONTGOMERY CNTY MD.....			01/17/2018	CITIGROUP.....		2,470,700	2,000,000	2,499,280	2,492,728		(2,564)		(2,564)		2,490,164		(19,464)	(19,464)	17,778	11/01/2026	
613340 V8 8	MONTGOMERY CNTY MD.....			08/01/2018	RAYMOND JAMES.....		5,105,628	4,950,000	5,972,918	5,414,786		(57,656)		(57,656)		5,357,130		(251,502)	(251,502)	269,500	07/01/2022	
625506 MV 9	MULTNOMAHNTY OR.....			01/16/2018	MORGAN STANLEY.....		3,739,948	3,465,000	4,021,202	3,756,048		(5,602)		(5,602)		3,750,445		(10,497)	(10,497)	22,619	06/01/2020	
63165N 7N 2	NASSAU CNTY NY.....			12/17/2018	STIEFL.....		2,695,089	2,595,000	3,133,463	2,772,509		(75,368)		(75,368)		2,697,141		(2,052)	(2,052)	157,863	04/01/2020	
64966H SH 4	NEW YORK N Y.....			06/25/2018	MORGAN STANLEY.....		3,112,860	3,000,000	3,646,800	3,142,429		(43,527)		(43,527)		3,098,902		13,958	13,958	135,833	08/01/2019	
64966L DV 0	NEW YORK N Y.....			11/26/2018	JP MORGAN.....		10,484,700	10,000,000	11,868,500	10,780,406		(270,186)		(270,186)		10,510,221		(25,521)	(25,521)	662,500	08/01/2020	
64966M SU 4	NEW YORK NY.....			02/27/2018	PERSHING DLJ.....		2,963,325	2,500,000	3,061,875	3,060,041		(9,995)		(9,995)		3,050,046		(86,721)	(86,721)	24,653	08/01/2026	
64972F M6 0	NEW YORK N Y CITY MUN WTR.....			06/15/2018	MATURITY.....		1,500,000	1,500,000	1,695,840	1,513,396		(13,396)		(13,396)		1,500,000			0	37,500	06/15/2018	
731197 R2 7	POLK CNTY IA.....			03/06/2018	JEFFERIES & CO.....		1,871,400	1,610,000	1,950,177	1,924,088		(8,630)		(8,630)		1,915,457		(44,058)	(44,058)	21,690	06/01/2024	
76541V KZ 9	RICHMOND VA.....			01/03/2018	CITIGROUP.....		282,998	250,000	291,290	289,126		(47)		(47)		289,079		(6,081)	(6,081)	4,306	03/01/2026	
76541V RR 0	RICHMOND VA.....			03/26/2018	JEFFERIES & CO.....		1,140,480	1,000,000	1,173,050	1,171,422		(7,149)		(7,149)		1,164,272		(23,792)	(23,792)	35,278	07/15/2023	
927734 G6 4	VIRGINIA BEACH VA.....			01/23/2018	BANK AMERICA MERRILL.....		2,695,795	2,240,000	2,696,870	2,696,379		(3,932)		(3,932)		2,692,447		3,348	3,348	8,400	04/01/2025	
971567 QT 2	WILMINGTON DE.....			03/20/2018	STIEFL.....		989,120	860,000	1,026,290	1,006,376		(5,272)		(5,272)		1,001,104		(11,984)	(11,984)	13,258	12/01/2023	
986438 MA 4	YORK CNTY.....			03/21/2018	GOLDMAN SACHS.....		1,930,398	1,765,000	1,959,221	1,956,039		(13,044)		(13,044)		1,942,996		(12,597)	(12,597)	42,164	04/01/2021	
2499999	Total - Bonds - U.S. Political Subdivisions of States.....						77,384,490	70,410,000	83,648,596	78,730,142	0	(862,888)	0	(862,888)	0	78,436,090	0	(1,051,601)	(1,051,601)	2,621,833	XXX	

Bonds - U.S. Special Revenue and Special Assessment

E14.2

010268 BP 4	ALABAMA FED AID HIGHWAY FIN AUTH.....			11/19/2018	GOLDMAN SACHS.....		5,176,908	4,450,000	5,517,221	5,479,216		(67,684)		(67,684)		5,411,532		(234,625)	(234,625)	271,944	09/01/2029
010609 AN 5	ALABAMA ST PUB SCH & COLL.....			04/06/2018	VARIOUS.....		6,147,510	6,000,000	6,973,380	6,222,282		(59,192)		(59,192)		6,163,091		(15,581)	(15,581)	230,139	01/01/2019
010652 BW 4	ALABAMA 21ST CENTY A.....			07/17/2018	CITIGROUP.....		3,056,545	2,975,000	3,395,505	3,119,866		(55,897)		(55,897)		3,063,969		(7,424)	(7,424)	94,208	06/01/2019
01757L FP 6	ALLEN CNTY OH HOSP FACS REVENUE.....			09/24/2018	PERSHING DLJ.....		2,016,270	1,800,000	2,090,448	2,089,307		(30,238)		(30,238)		2,059,069		(42,799)	(42,799)	68,750	08/01/2024
02765U ND 2	AMERICAN MUNI PWR-OHIO INC.....			01/04/2018	CITIGROUP.....		2,185,642	1,830,000	2,171,515	2,170,794		(315)		(315)		2,170,479		15,163	15,163	9,658	02/15/2034
02765U NP 5	AMERICAN MUNI PWR-OHIO INC.....			11/13/2018	PERSHING DLJ.....		1,418,977	1,230,000	1,498,017	1,497,300		(20,478)		(20,478)		1,476,823		(57,845)	(57,845)	55,521	02/15/2028
040654 WL 5	ARIZONA ST. TRA.....			08/15/2018	JEFFERIES & CO.....		11,512,800	10,000,000	12,237,900	11,728,916		(114,727)		(114,727)		11,614,189		(101,389)	(101,389)	563,889	07/01/2026
040688 HM 8	ARIZONA WTR INFRASTRUCTUR.....			10/01/2018	DAIN BOS.....		4,000,000	4,000,000	4,420,560	4,076,841		(32,275)		(32,275)		4,044,566		(44,566)	(44,566)	200,000	10/01/2019
052476 ZC 5	AUSTIN TX WTR & WSTWTR SYS.....			03/06/2018	MORGAN STANLEY.....		2,005,091	1,770,000	2,075,573	2,060,877		(10,734)		(10,734)		2,050,143		(45,052)	(45,052)	27,779	11/15/2022
091096 BG 1	BIRMINGHAM ALA WTRWKS BRD.....			11/13/2018	BANK AMERICA MERRILL.....		1,982,505	1,975,000	2,153,975	1,996,864		(19,043)		(19,043)		1,977,820		4,685	4,685	135,507	01/01/2019
09182N AJ 9	BLACK BELT ENERGY GA.....			01/26/2018	RBC CAP.....		2,649,700	2,500,000	2,785,575	2,776,563		(469)		(469)		2,776,095		(126,395)	(126,395)	16,389	07/01/2046
10146R JB 1	BOULDER CNTY CO OPEN SPACE.....			01/24/2018	MORGAN STANLEY.....		1,065,444	915,000	1,088,804	1,069,744		(1,847)		(1,847)		1,067,897		(2,453)	(2,453)	24,273	07/15/2023
13032U NQ 7	CALIFORNIA ST HLTH FAC FING AUTH.....			02/08/2018	HSBC.....		235,260	200,000	240,114	239,121		(233)		(233)		238,888		(3,628)	(3,628)	2,417	11/15/2032
13032U QC 5	CALIFORNIA ST HLTH FAC FING AUTH.....			01/31/2018	MORGAN STANLEY.....		898,820	745,000	902,344	902,190		(1,593)		(1,593)		900,597		(1,777)	(1,777)	3,518	11/15/2025
13033L KP 1	CALIFORNIA HEALTH FACS FI.....			09/14/2018	MORGAN STANLEY.....		3,161,732	3,070,000	3,190,743	3,096,604		(11,479)		(11,479)		3,085,125		76,606	76,606	167,571	08/15/2019
13048T 3X 9	CALIFORNIA ST MUNI FIN AUTH.....			04/23/2018	USBCORP.....		482,864	425,000	505,886	501,384		(2,966)		(2,966)		498,418		(15,554)	(15,554)	17,059	07/01/2025
13068L VM 4	CALIFORNIA ST PUBLIC WKS BRD LEASE.....			08/02/2018	CIT GROUP.....		5,842,900	5,000,000	6,023,000	5,831,701		(53,523)		(53,523)		5,778,178		64,722	64,722	190,972	05/01/2026
139391 DM 5	CAPE FEAR NC PUBLIC UTILITY AUTH.....			01/19/2018	BANK AMERICA MERRILL.....		1,916,250	1,675,000	1,951,224	1,940,957		(3,423)		(3,423)		1,937,534		(21,284)	(21,284)	40,014	08/01/2022
176553 GP 4	CITIZENS PROPERTY INS CORP FL.....			02/12/2018	RAYMOND JAMES.....		8,047,125	7,500,000	8,329,125	7,775,987		(12,863)		(12,863)		7,763,124		284,001	284,001	75,000	06/01/2020
176553 HB 4	CITIZENS PROPERTY INSURANCE CORP.....			11/09/2018	VARIOUS.....		25,449,880	22,000,000	25,221,020	24,486,666		(130,428)		(130,428)		24,356,238		1,093,642	1,093,642	569,583	06/01/2025
18452G AB 5	CLEAN WTR SVCS OR REVENUE.....			05/16/2018	WACHOVIA.....		1,140,433	1,040,000	1,196,083	1,164,948		(12,323)		(12,323)		1,152,625		(12,192)	(12,192)	32,789	10/01/2021
19648A 5X 9	COLORADO HEALTH FACS.....			02/14/2018	PERSHING DLJ.....		916,285	795,000	987,008	954,694		(2,516)		(2,516)		952,178		(35,893)	(35,893)	10,048	05/15/2025
19648A WU 5	COLORADO ST HLTH FACS AUTH.....			10/25/2018	STIEFL.....		2,972,040	2,885,000	3,371,267	3,075,489		(69,930)		(69,930)		3,005,558		(33,518)	(33,518)	179,511	02/01/2020
20775Y AH 9	CONNECTICUT ST REVOLVING.....			07/12/2018	MERRILL LYNCH.....		2,020,537	1,860,000	2,107,015	2,049,224		(31,009)		(31,009)		2,018,216		2,321	2,321	80,342	03/01/2021
20775Y BS 4	CONNECTICUT ST REVOLVING.....			08/01/2018	NATIONAL BANK.....		1,354,275	1,250,000	1,418,725	1,376,630		(23,034)		(23,034)		1,353,596		679	679	57,639	03/01/2021
213187 BT 3	COOK CNTY ILL CMNTY COLLE.....			12/01/2018	MATURITY.....		1,000,000	1,000,000	1,142,360	1,026,646		(26,646)		(26,646)		1,000,000			0	50,000	12/01/2018

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
215579 FD 0	COOK CNTY IL HIGH SCH DIST #209.....		12/01/2018.	MATURITY.....		1,000,000	1,000,000	1,024,570	1,021,574		(21,574)		(21,574)		1,000,000			0	40,000	12/01/2018.
220147 2Q 4	CORPUS CHRISTI TX INDEP SCH DIST.....		02/02/2018.	BARCLAYS.....		3,075,619	2,605,000	3,129,621	3,068,005		(5,807)		(5,807)		3,062,198		13,421	13,421	61,869	02/15/2025.
232760 3F 3	CYPRESS-FAIRBANKS TEX IND.....		08/08/2018.	USB SECURITIES.....		11,212,000	10,000,000	12,158,700	11,397,757		(108,713)		(108,713)		11,289,044		(77,044)	(77,044)	493,056	02/15/2025.
246352 GH 5	DELAWARE RIVER PORT AUTH PA & NJ.....		02/14/2018.	GOLDMAN SACHS.....		978,759	870,000	1,001,448	1,001,219		(1,115)		(1,115)		1,000,104		(21,346)	(21,346)	27,188	01/01/2030.
249015 B8 0	DENTON TX UTILITY SYS REVENUE.....		11/19/2018.	MESIROW.....		7,207,883	6,195,000	7,383,821	7,284,904		(97,062)		(97,062)		7,187,842		20,040	20,040	301,146	12/01/2026.
249182 KZ 8	DENVER CITY & CNTY CO ARPT.....		10/05/2018.	CIT GROUP.....		1,136,830	1,000,000	1,151,600			(1,922)		(1,922)		1,149,678		(12,848)	(12,848)	5,833	12/01/2026.
25477G AN 5	DISTRICT COLUMBIA INCOME.....		09/14/2018.	BARCLAYS.....		3,112,860	3,000,000	3,102,870	3,044,453		(5,853)		(5,853)		3,038,600		74,260	74,260	119,583	12/01/2022.
25477G NJ 0	DISTRICT COLUMBIA INCOME.....		04/18/2018.	JP MORGAN.....		1,147,650	1,000,000	1,171,850	1,147,353		(7,065)		(7,065)		1,140,288		7,362	7,362	19,306	12/01/2023.
267045 GK 2	DUTCHESS CNTY NY LOCAL DEV CORP.....		01/29/2018.	RAYMOND JAMES.....		1,462,605	1,240,000	1,463,994	1,450,182		(1,843)		(1,843)		1,448,339		14,266	14,266	36,167	07/01/2026.
275282 MZ 1	EAST SIDE CA UNION HIGH SCH.....		02/07/2018.	MORGAN STANLEY.....		1,706,488	1,400,000	1,701,938	1,678,359		(3,078)		(3,078)		1,675,282		31,206	31,206	36,556	08/01/2026.
3128K1 B7 5	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		75,404	75,404	73,660	75,328		75		75		75,404		0	0	899	12/01/2030.
3128K2 JM 2	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		7,842	7,842	7,661	7,843				0		7,842		0	0	241	01/01/2031.
3128K4 YG 4	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		111,715	111,715	114,089	111,778		(63)		(63)		111,715		0	0	3,036	04/01/2036.
3128K7 4Z 8	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		13,367	13,367	13,948	13,363		4		4		13,367		0	0	462	09/01/2033.
3128K9 F2 5	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		9,254	9,254	8,844	9,242		12		12		9,254		0	0	220	02/01/2036.
3128KD 5D 3	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		1,969	1,969	1,999	1,970		0		0		1,969		0	0	71	08/01/2036.
3128KF J3 5	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		126,174	126,174	129,545	126,564		(390)		(390)		126,174		0	0	5,853	10/01/2036.
3128KF L2 4	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		2,075	2,075	2,134	2,075		(1)		(1)		2,075		0	0	80	10/01/2036.
3128KM UW 3	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		65,804	65,804	65,085	65,784		20		20		65,804		0	0	1,817	03/01/2037.
3128KQ HL 3	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		14,256	14,256	13,755	14,245		11		11		14,256		0	0	430	05/01/2037.
3128LX FW 5	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		306,465	306,465	285,060	304,543		1,922		1,922		306,465		0	0	8,211	12/01/2035.
3128M7 5T 9	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		230,573	230,573	241,741	230,890		(317)		(317)		230,573		0	0	6,213	08/01/2040.
3128M7 EK 8	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		87,764	87,764	86,129	87,687		77		77		87,764		0	0	2,043	02/01/2039.
3128M8 NC 4	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		319,529	319,529	351,282	320,036		(507)		(507)		319,529		0	0	9,590	11/01/2039.
3128MJ 2M 1	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		425,390	425,390	418,677			171		171		425,390		0	0	4,132	09/01/2047.
3128MJ B8 2	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		110,691	110,691	110,587	110,674		17		17		110,691		0	0	3,033	06/01/2035.
3128MJ E8 9	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		98,071	98,071	100,883	98,364		(293)		(293)		98,071		0	0	4,242	10/01/2036.
3128MJ QG 8	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		453,729	453,729	485,915	453,389		340		340		453,729		0	0	9,985	07/01/2041.
3128MM EC 3	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		17,820	17,820	17,940	17,834		(14)		(14)		17,820		0	0	555	07/01/2021.
3128P8 DF 5	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		1,192,681	1,192,681	1,219,144			(2,485)		(2,485)		1,192,681		0	0	18,223	10/01/2036.
3128P8 E2 3	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		673,814	673,814	718,085	678,156		(4,343)		(4,343)		673,814		0	0	13,439	08/01/2037.
3128PC DJ 8	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		52,728	52,728	53,717	52,846		(118)		(118)		52,728		0	0	1,627	01/01/2021.
3128PC MS 8	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		8,286	8,286	8,417	8,302		(15)		(15)		8,286		0	0	272	02/01/2021.
3128PC TV 4	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		39,286	39,286	39,924	39,358		(72)		(72)		39,286		0	0	1,228	03/01/2021.
3128PC TW 2	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		49,142	49,142	49,940	49,231		(89)		(89)		49,142		0	0	1,431	03/01/2021.
3128PH N9 8	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		60,274	60,274	61,451	60,404		(130)		(130)		60,274		0	0	1,572	01/01/2021.
3128PH PL 9	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		33,913	33,913	34,549	33,989		(76)		(76)		33,913		0	0	1,047	01/01/2021.
3128PY DL 5	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		486,487	486,487	510,735	488,090		(1,603)		(1,603)		486,487		0	0	8,055	02/01/2027.
31292G 5W 2	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		6,435	6,435	6,452	6,436		(1)		(1)		6,435		0	0	220	09/01/2029.
31292H AK 0	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		666	666	641	663		2		2		666		0	0	29	01/01/2030.
31292H QN 7	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		21,769	21,769	21,439	21,759		10		10		21,769		0	0	740	05/01/2032.

E14.3

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31292K	ZP 5		12/01/2018	MORTGAGE PAYDOWN		1,036,667	1,036,667	1,078,458	1,039,500		(2,833)		(2,833)		1,036,667			0	24,121	03/01/2040.
312930	5P 1		12/01/2018	MORTGAGE PAYDOWN		170,242	170,242	170,208	170,235		6		6		170,242			0	2,915	03/01/2039.
312939	PM 7		12/01/2018	MORTGAGE PAYDOWN		404,180	404,180	424,726	405,321		(1,141)		(1,141)		404,180			0	3,553	03/01/2040.
312940	4Q 9		12/01/2018	MORTGAGE PAYDOWN		534,338	534,338	565,647	533,368		971		971		534,338			0	14,991	06/01/2040.
312940	PZ 6		12/01/2018	MORTGAGE PAYDOWN		479,208	479,208	482,989	479,487		(279)		(279)		479,208			0	10,748	05/01/2040.
312941	NL 7		12/01/2018	MORTGAGE PAYDOWN		217,172	217,172	226,487	217,649		(477)		(477)		217,172			0	5,091	07/01/2040.
312944	PJ 4		12/01/2018	MORTGAGE PAYDOWN		309,802	309,802	327,567	309,802				0		309,802			0	6,098	12/01/2040.
31294B	6P 5		12/01/2018	MORTGAGE PAYDOWN		1,012	1,012	1,010	1,012				0		1,012			0	39	01/01/2030.
31294F	PT 7		12/01/2018	MORTGAGE PAYDOWN		65	65	62	65				0		65			0	3	05/01/2030.
31294F	T5 5		12/01/2018	MORTGAGE PAYDOWN		3	3	3	3				0		3			0		05/01/2030.
31294K	TD 7		09/01/2018	MORTGAGE PAYDOWN		63,264	63,264	63,452	63,264				0		63,264			0	1,125	09/01/2018.
312962	GT 4		10/01/2018	MORTGAGE PAYDOWN		36,155	36,155	37,375	36,231		(76)		(76)		36,155			0	859	10/01/2018.
312963	AY 7		11/01/2018	MORTGAGE PAYDOWN		13,609	13,609	14,190	13,657		(48)		(48)		13,609			0	324	11/01/2018.
31296M	3Z 0		12/01/2018	MORTGAGE PAYDOWN		112,809	112,809	112,615	112,794		15		15		112,809			0	3,147	09/01/2033.
31296S	M3 7		12/01/2018	MORTGAGE PAYDOWN		137,611	137,611	140,557	137,718		(107)		(107)		137,611			0	5,465	01/01/2034.
31296S	M5 2		12/01/2018	MORTGAGE PAYDOWN		88,313	88,313	91,678	88,150		162		162		88,313			0	3,028	01/01/2034.
31297M	AQ 1		12/01/2018	MORTGAGE PAYDOWN		59,385	59,385	59,858	59,395		(11)		(11)		59,385			0	1,064	03/01/2035.
31297M	XV 5		12/01/2018	MORTGAGE PAYDOWN		14,319	14,319	13,715	14,289		30		30		14,319			0	391	04/01/2030.
31297P	ME 8		12/01/2018	MORTGAGE PAYDOWN		1,927	1,927	2,005	1,924		3		3		1,927			0	69	10/01/2034.
31297T	WF 6		12/01/2018	MORTGAGE PAYDOWN		79,392	79,392	75,906	79,036		356		356		79,392			0	1,685	09/01/2035.
31297U	SF 8		12/01/2018	MORTGAGE PAYDOWN		6,071	6,071	5,815	6,071				0		6,071			0	166	10/01/2030.
31297V	Y8 5		12/01/2018	MORTGAGE PAYDOWN		39,768	39,768	38,249	39,725		43		43		39,768			0	1,460	11/01/2035.
31298N	FU 4		12/01/2018	MORTGAGE PAYDOWN		8,331	8,331	7,050	6,920		1,411		1,411		8,331			0	338	05/01/2031.
31306X	2A 0		12/01/2018	MORTGAGE PAYDOWN		2,280,709	2,280,709	2,379,098	2,291,595		(10,886)		(10,886)		2,280,709			0	30,134	10/01/2027.
31307M	2H 8		12/01/2018	MORTGAGE PAYDOWN		746,733	746,733	761,901	747,383		(650)		(650)		746,733			0	11,450	05/01/2030.
31307P	Q5 1		12/01/2018	MORTGAGE PAYDOWN		906,216	906,216	936,766	905,977		239		239		906,216			0	14,591	11/01/2030.
31307Q	RE 9		12/01/2018	MORTGAGE PAYDOWN		1,906,756	1,906,756	2,000,902	1,913,983		(7,227)		(7,227)		1,906,756			0	29,828	05/01/2031.
31307R	6V 2		12/01/2018	MORTGAGE PAYDOWN		1,447,630	1,447,630	1,502,595	1,454,099		(6,469)		(6,469)		1,447,630			0	20,350	10/01/2031.
31307U	EL 8		12/01/2018	MORTGAGE PAYDOWN		1,336,201	1,336,201	1,375,869	1,340,307		(4,106)		(4,106)		1,336,201			0	21,625	07/01/2032.
31307V	5J 1		12/01/2018	MORTGAGE PAYDOWN		555,867	555,867	561,773			(204)		(204)		555,867			0	5,409	05/01/2033.
31307V	YN 0		12/01/2018	MORTGAGE PAYDOWN		641,481	641,481	652,907			(545)		(545)		641,481			0	8,650	04/01/2033.
3132GG	A2 1		12/01/2018	MORTGAGE PAYDOWN		551,526	551,526	572,294	553,131		(1,606)		(1,606)		551,526			0	11,014	08/01/2041.
3132GS	BF 5		12/01/2018	MORTGAGE PAYDOWN		1,214,518	1,214,518	1,255,318	1,216,008		(1,490)		(1,490)		1,214,518			0	24,130	03/01/2042.
3132GV	L6 7		12/01/2018	MORTGAGE PAYDOWN		985,129	985,129	1,022,379	986,879		(1,750)		(1,750)		985,129			0	17,020	08/01/2042.
3132HP	KK 9		12/01/2018	MORTGAGE PAYDOWN		313,765	313,765	322,492	313,930		(165)		(165)		313,765			0	3,556	11/01/2042.
3132HP	NB 6		12/01/2018	MORTGAGE PAYDOWN		715,826	715,826	748,429	716,392		(567)		(567)		715,826			0	12,419	11/01/2042.
3132HQ	EG 3		12/01/2018	MORTGAGE PAYDOWN		370,593	370,593	387,964	370,662		(69)		(69)		370,593			0	5,378	12/01/2042.
3132J6	E6 7		12/01/2018	MORTGAGE PAYDOWN		1,179,521	1,179,521	1,211,405	1,181,641		(2,120)		(2,120)		1,179,521			0	19,429	02/01/2043.
3132J7	K6 8		12/01/2018	MORTGAGE PAYDOWN		185,971	185,971	193,932	186,090		(119)		(119)		185,971			0	3,050	03/01/2043.
3132J9	GT 7		12/01/2018	MORTGAGE PAYDOWN		761,850	761,850	794,229	763,961		(2,111)		(2,111)		761,850			0	12,474	05/01/2043.
3132J9	TD 0		12/01/2018	MORTGAGE PAYDOWN		1,453,842	1,453,842	1,504,727	1,457,767		(3,925)		(3,925)		1,453,842			0	27,626	05/01/2043.
3132QR	QE 3		12/01/2018	MORTGAGE PAYDOWN		733,813	733,813	757,662	734,051		(238)		(238)		733,813			0	9,409	07/01/2045.

E14.4

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3132QU RS 4	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		1,060,552	1,060,552	1,095,213	1,061,731		(1,180)		(1,180)		1,060,552			0	15,427	12/01/2045.
3132QU UZ 4	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		282,719	282,719	281,217	282,692		28		28		282,719			0	3,732	12/01/2045.
3132WD MZ 4	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		1,147,950	1,147,950	1,210,190	1,146,617		1,333		1,333		1,147,950			0	23,165	05/01/2046.
3132WK KE 7	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		127,453	127,453	130,171	127,381		72		72		127,453			0	2,416	01/01/2047.
3132XS ED 8	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		1,405,927	1,405,927	1,453,102	1,409,067		(3,140)		(3,140)		1,405,927			0	26,315	08/01/2047.
3132XS KG 4	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		110,261	110,261	114,189	110,344		(83)		(83)		110,261			0	2,108	08/01/2047.
3132XT MS 4	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		664,705	681,274	696,894	682,575		(1,004)		(1,004)		681,571		(16,866)	(16,866)	15,410	10/01/2047.
3132XU NA 9	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		709,145	709,145	730,309	710,376		(1,231)		(1,231)		709,145			0	12,855	11/01/2047.
3132XW BJ 9	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		672,664	672,664	672,927			(14)		(14)		672,664			0	11,976	01/01/2048.
3132XX GL 7	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		315,287	315,287	312,184			50		50		315,287			0	2,491	03/01/2048.
3132XY G8 4	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		124,853	124,853	127,721			(59)		(59)		124,853			0	1,668	04/01/2048.
3132Y0 4E 7	FEDERAL NATL MTG.....		12/01/2018.	MORTGAGE PAYDOWN.....		257,731	257,731	261,597			(52)		(52)		257,731			0	1,644	07/01/2048.
31371H X9 4	FEDERAL NATL MTG.....		11/01/2018.	MORTGAGE PAYDOWN.....		25,208	25,208	22,688	23,904		1,304		1,304		25,208			0	834	10/01/2029.
31371J BD 5	FEDERAL NATL MTG.....		11/01/2018.	MORTGAGE PAYDOWN.....		8,902	8,902	8,721	8,882		21		21		8,902			0	341	02/01/2030.
31371L T9 0	FEDERAL NATL MTG.....		11/01/2018.	MORTGAGE PAYDOWN.....		24,747	24,747	26,000	24,877		(130)		(130)		24,747			0	745	08/01/2019.
31371N MC 6	FNMA PASS-THRU INT 15 Y.....		11/01/2018.	MORTGAGE PAYDOWN.....		113,485	113,485	116,570	114,040		(555)		(555)		113,485			0	4,695	10/01/2022.
31379R WW 4	FEDERAL NATL MTG.....		11/01/2018.	MORTGAGE PAYDOWN.....		1,416	1,416	1,367	1,413		3		3		1,416			0	54	06/01/2028.
31383T JH 2	FEDERAL NATL MTG.....		11/01/2018.	MORTGAGE PAYDOWN.....		4,863	4,863	4,652	4,852		10		10		4,863			0	173	09/01/2029.
31385W X8 7	FNMA PASS-THRU LNG 30 Y.....		11/01/2018.	MORTGAGE PAYDOWN.....		152,481	152,481	159,557	153,027		(546)		(546)		152,481			0	4,937	09/01/2032.
31387C XK 2	FEDERAL NATL MTG.....		02/28/2018.	MORTGAGE PAYDOWN.....		28,743	28,743	29,121	29,031		(287)		(287)		28,743			0	501	04/01/2031.
31389F S4 5	FNMA PASS-THRU LNG 30 Y.....		11/01/2018.	MORTGAGE PAYDOWN.....		7,991	7,991	8,018	7,997		(6)		(6)		7,991			0	284	02/01/2032.
3138A7 4J 4	FNMA PASS-THRU LNG 30 Y.....		11/01/2018.	MORTGAGE PAYDOWN.....		574,628	574,628	608,963	576,830		(2,202)		(2,202)		574,628			0	12,448	03/01/2041.
3138AB Z3 6	FNMA PASS-THRU LNG 30 Y.....		11/01/2018.	MORTGAGE PAYDOWN.....		498,687	498,687	518,245	498,197		489		489		498,687			0	12,140	04/01/2041.
3138AH 7B 6	FNMA PASS-THRU LNG 30 Y.....		11/01/2018.	MORTGAGE PAYDOWN.....		22,058	22,058	23,540	22,075		(17)		(17)		22,058			0	596	07/01/2041.
3138AS PL 0	FEDERAL NATL MTG.....		11/01/2018.	MORTGAGE PAYDOWN.....		242,964	242,964	256,885	239,339		3,625		3,625		242,964			0	6,281	09/01/2041.
3138E0 AE 9	FEDERAL NATL MTG.....		11/01/2018.	MORTGAGE PAYDOWN.....		250,202	250,202	265,471	250,204		(3)		(3)		250,202			0	8,933	01/01/2042.
3138E2 VY 8	FEDERAL NATL MTG.....		11/01/2018.	MORTGAGE PAYDOWN.....		161,523	161,523	174,344	158,900		2,623		2,623		161,523			0	3,103	12/01/2041.
3138E5 CL 0	FNMA PASS-THRU INT 15 Y.....		11/01/2018.	MORTGAGE PAYDOWN.....		309,858	309,858	326,222	310,687		(829)		(829)		309,858			0	5,095	01/01/2027.
3138ED WV 9	FEDERAL NATL MTG.....		11/01/2018.	MORTGAGE PAYDOWN.....		482,901	482,901	507,311	483,502		(601)		(601)		482,901			0	7,663	05/01/2042.
3138EN LD 9	FH1CHC.....		11/01/2018.	MORTGAGE PAYDOWN.....		1,155,432	1,155,432	1,249,678	1,157,047		(1,615)		(1,615)		1,155,432			0	22,628	09/01/2044.
3138EP 2D 5	FEDERAL NATL MTG.....		11/01/2018.	MORTGAGE PAYDOWN.....		1,160,929	1,160,929	1,218,885	1,164,708		(3,779)		(3,779)		1,160,929			0	21,775	07/01/2045.
3138LS KA 7	FEDERAL NATL MTG.....		11/01/2018.	MORTGAGE PAYDOWN.....		1,369,969	1,369,969	1,450,668	1,374,457		(4,488)		(4,488)		1,369,969			0	29,426	05/01/2042.
3138LT Q6 8	FEDERAL NATL MTG.....		11/01/2018.	MORTGAGE PAYDOWN.....		575,226	575,226	610,099	577,560		(2,334)		(2,334)		575,226			0	8,526	06/01/2027.
3138M7 YZ 2	FEDERAL NATL MTG.....		11/01/2018.	MORTGAGE PAYDOWN.....		882,122	882,122	942,079	882,903		(781)		(781)		882,122			0	17,052	12/01/2042.
3138NX 5Z 6	FNMA PASS-THRU LNG 30 Y.....		11/01/2018.	MORTGAGE PAYDOWN.....		1,555,753	1,555,753	1,638,402	1,555,411		342		342		1,555,753			0	37,916	02/01/2043.
3138WE MM 8	FEDERAL NATL MTG.....		11/01/2018.	MORTGAGE PAYDOWN.....		618,391	618,391	641,387	620,510		(2,120)		(2,120)		618,391			0	8,998	05/01/2030.
3138WK KB 0	FEDERAL NATL MTG.....		11/01/2018.	MORTGAGE PAYDOWN.....		566,477	566,477	554,262			555		555		566,477			0	5,485	03/01/2037.
3138WQ Q5 4	FNMA PASS-THRU LNG 30 Y.....		11/01/2018.	MORTGAGE PAYDOWN.....		857,200	857,200	848,360	856,191		1,009		1,009		857,200			0	11,900	05/01/2043.
3138WV S7 7	FNMA PASS-THRU INT 15 Y.....		11/01/2018.	MORTGAGE PAYDOWN.....		272,849	272,849	281,546	273,191		(342)		(342)		272,849			0	4,433	06/01/2028.
3138XP QX 4	FEDERAL NATL MTG.....		11/01/2018.	MORTGAGE PAYDOWN.....		163,768	163,768	177,817	163,980		(211)		(211)		163,768			0	4,858	02/01/2044.
3138XP VH 3	FNMA PASS-THRU INT 15 Y.....		11/01/2018.	MORTGAGE PAYDOWN.....		649,919	649,919	687,441	653,059		(3,141)		(3,141)		649,919			0	12,995	05/01/2029.
3138Y4 SJ 9	FNMA PASSTHRU AX3220.....		11/01/2018.	MORTGAGE PAYDOWN.....		955,147	955,147	1,004,994	957,833		(2,686)		(2,686)		955,147			0	19,047	10/01/2029.

E14.5

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	F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3138Y6 F3 3	FNMA PASSTHRU AX4685		11/01/2018	MORTGAGE PAYDOWN		1,010,854	1,010,854	1,072,966	1,024,493			(13,639)	(13,639)		1,010,854			0	21,769	11/01/2044.
3138YE JM 0	FEDERAL NATL MTG		11/01/2018	MORTGAGE PAYDOWN		785,992	785,992	803,493	784,633		1,359		1,359		785,992			0	11,188	06/01/2030.
3138YJ Z3 3	FNMA PASSTHRU AY5261		11/01/2018	MORTGAGE PAYDOWN		75,156	75,156	78,761	74,662		494		494		75,156			0	1,414	04/01/2045.
3138YJ ZJ 8	FNMA PASSTHRU AY5244		11/01/2018	MORTGAGE PAYDOWN		799,794	799,794	839,003	802,436		(2,642)		(2,642)		799,794			0	9,107	03/01/2045.
3138YJ ZX 7	FNMA PASSTHRU AY5257		11/01/2018	MORTGAGE PAYDOWN		670,167	670,167	702,314	669,436		731		731		670,167			0	6,652	04/01/2045.
3138YK WE 9	FEDERAL NATL MTG		11/01/2018	MORTGAGE PAYDOWN		1,011,016	1,011,016	1,046,718	1,000,526		10,490		10,490		1,011,016			0	16,463	05/01/2045.
3138YU UG 4	FEDERAL NATL MTG		11/01/2018	MORTGAGE PAYDOWN		1,456,183	1,456,183	1,547,422	1,425,007		31,176		31,176		1,456,183			0	32,269	07/01/2045.
3138YU UU 3	FEDERAL NATL MTG		11/01/2018	MORTGAGE PAYDOWN		460,362	460,362	491,616	461,576		(1,214)		(1,214)		460,362			0	5,781	10/01/2045.
3138YW LC 9	FEDERAL NATL MTG		11/01/2018	MORTGAGE PAYDOWN		611,449	611,449	649,378	594,566		16,883		16,883		611,449			0	14,764	07/01/2045.
31390F 4E 6	FNMA PASS-THRU LNG 30 Y		11/01/2018	MORTGAGE PAYDOWN		10,399	10,399	10,752	10,387		12		12		10,399			0	402	05/01/2032.
31390G CE 5	FNMA PASS-THRU LNG 30 Y		11/01/2018	MORTGAGE PAYDOWN		5,013	5,013	5,183	5,007		6		6		5,013			0	192	05/01/2032.
31390J 3P 4	FNMA PASS-THRU LNG 30 Y		11/01/2018	MORTGAGE PAYDOWN		37,634	37,634	40,139	37,725		(91)		(91)		37,634			0	577	07/01/2032.
31391Q JP 0	FNMA PASS-THRU LNG 30 Y		11/01/2018	MORTGAGE PAYDOWN		194,479	194,479	200,070	195,421		(942)		(942)		194,479			0	4,218	11/01/2032.
31398Q HB 6	FHLMC		11/25/2018	MORTGAGE PAYDOWN		136,752	136,752	138,109	136,811		(59)		(59)		136,752			0	4,363	03/25/2020.
31400S CJ 6	FEDERAL NATL MTG		04/01/2018	MORTGAGE PAYDOWN		23,052	23,052	23,171	23,052				0		23,052			0	227	04/01/2018.
31401B P4 1	FNMA PASS-THRU INT 15 Y		05/01/2018	MORTGAGE PAYDOWN		37,922	37,922	39,327	37,922				0		37,922			0	516	05/01/2018.
31402E R7 5	FNMA PASS-THRU LNG 30 Y		11/01/2018	MORTGAGE PAYDOWN		96,101	96,101	97,250	96,261		(160)		(160)		96,101			0	3,277	08/01/2033.
31402G R4 7	FNMA PASS-THRU LNG 30 Y		11/01/2018	MORTGAGE PAYDOWN		245,216	245,216	248,051	245,614		(398)		(398)		245,216			0	5,750	07/01/2033.
31402K VX 9	FNMA PASS-THRU INT 15 Y		07/01/2018	MORTGAGE PAYDOWN		27,426	27,426	28,262	27,426				0		27,426			0	370	07/01/2018.
31402L QU 9	FNMA PASS-THRU LNG 30 Y		11/01/2018	MORTGAGE PAYDOWN		83,133	83,133	84,094	83,229		(96)		(96)		83,133			0	2,247	08/01/2033.
31403F PK 4	FEDERAL NATL MTG		11/01/2018	MORTGAGE PAYDOWN		150,240	150,240	158,825	150,804		(565)		(565)		150,240			0	4,152	10/01/2033.
31403J W6 9	FEDERAL NATL MTG		11/01/2018	MORTGAGE PAYDOWN		137,870	137,870	140,875	137,999		(129)		(129)		137,870			0	3,401	12/01/2033.
31403N GB 7	FEDERAL NATL MTG		11/01/2018	MORTGAGE PAYDOWN		21,508	21,508	22,046	21,531		(23)		(23)		21,508			0	375	11/01/2033.
31404G 2B 6	FEDERAL NATL MTG		11/01/2018	MORTGAGE PAYDOWN		40,672	40,672	41,790	40,814		(142)		(142)		40,672			0	933	02/01/2019.
31404M L4 8	FEDERAL NATL MTG		11/01/2018	MORTGAGE PAYDOWN		86,538	86,538	88,756	86,615		(77)		(77)		86,538			0	1,293	03/01/2034.
31404P LS 8	FNMA PASS-THRU INT 15 Y		11/01/2018	MORTGAGE PAYDOWN		176,658	176,658	171,966	175,705		953		953		176,658			0	3,958	04/01/2019.
31404W TV 8	FNMA PASS-THRU INT 15 Y		11/01/2018	MORTGAGE PAYDOWN		80,083	80,083	78,532	79,753		330		330		80,083			0	1,790	05/01/2019.
31405R AM 8	FNMA PASS-THRU LNG 30 Y		11/01/2018	MORTGAGE PAYDOWN		130,735	130,735	133,104	130,789		(54)		(54)		130,735			0	3,369	10/01/2034.
31405R AN 6	FNMA PASS-THRU LNG 30 Y		11/01/2018	MORTGAGE PAYDOWN		20,521	20,521	20,893	20,528		(7)		(7)		20,521			0	622	10/01/2034.
31405R G3 4	FEDERAL NATL MTG		11/01/2018	MORTGAGE PAYDOWN		3,224	3,224	3,224	3,224		(1)		(1)		3,224			0	97	09/01/2034.
31406B F2 1	FEDERAL NATL MTG		11/01/2018	MORTGAGE PAYDOWN		42,033	42,033	42,654	42,050		(17)		(17)		42,033			0	346	01/01/2035.
31406C TB 4	FNMA PASS-THRU LNG 30 Y		11/01/2018	MORTGAGE PAYDOWN		27,541	27,541	27,997	27,550		(9)		(9)		27,541			0	816	12/01/2034.
31406E ML 5	FNMA PASS-THRU LNG 30 Y		11/01/2018	MORTGAGE PAYDOWN		31,507	31,507	32,029	31,517		(10)		(10)		31,507			0	956	01/01/2035.
31406E Z5 6	FNMA PASS-THRU LNG 30 Y		11/01/2018	MORTGAGE PAYDOWN		9,291	9,291	9,131	9,287		3		3		9,291			0	248	03/01/2035.
31406K LR 9	FEDERAL NATL MTG		11/01/2018	MORTGAGE PAYDOWN		27,031	27,031	27,475	27,040		(9)		(9)		27,031			0	812	01/01/2035.
31406L JC 3	FED NATL MTG ASSN #813059		11/01/2018	MORTGAGE PAYDOWN		20,723	20,723	20,135	20,707		16		16		20,723			0	620	03/01/2035.
31406M LG 9	FNMA PASS-THRU LNG 30 Y		11/01/2018	MORTGAGE PAYDOWN		157,335	157,335	158,368	157,417		(82)		(82)		157,335			0	3,101	01/01/2035.
31407B HM 4	FNMA PASS-THRU LNG 30 Y		11/01/2018	MORTGAGE PAYDOWN		7,064	7,064	6,863	7,060		4		4		7,064			0	213	06/01/2035.
31407E VE 0	FNMA PASS-THRU INT 15 Y		11/01/2018	MORTGAGE PAYDOWN		183,208	183,208	186,958	183,560		(353)		(353)		183,208			0	5,492	07/01/2020.
31407F DK 3	FNMA PASS-THRU INT 15 Y		11/01/2018	MORTGAGE PAYDOWN		67,691	67,691	64,100	67,136		554		554		67,691			0	1,567	10/01/2020.
31407L MV 6	FNMA PASS-THRU LNG 30 Y		11/01/2018	MORTGAGE PAYDOWN		57,791	57,791	57,303	57,778		13		13		57,791			0	1,741	06/01/2035.
31407S A2 8	FNMA PASS-THRU LNG 30 Y		11/01/2018	MORTGAGE PAYDOWN		40,385	40,385	38,435	40,283		102		102		40,385			0	1,407	08/01/2035.

E14.6

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
31408H	KX 2		11/01/2018	MORTGAGE PAYDOWN		16,698	16,698	16,098	16,689		10		10		16,698			0	501	02/01/2036
31409F	E6 1		11/01/2018	MORTGAGE PAYDOWN		108,213	108,213	107,333	108,106		107		107		108,213			0	2,595	03/01/2036
31409T	RE 0		11/01/2018	MORTGAGE PAYDOWN		165,079	165,079	159,907	164,624		455		455		165,079			0	2,948	04/01/2036
31409X	5A 3		11/01/2018	MORTGAGE PAYDOWN		5,978	5,978	6,050	5,979		(1)		(1)		5,978			0	213	05/01/2036
3140E5	3K 8		11/01/2018	MORTGAGE PAYDOWN		1,038,644	1,038,644	1,081,163	1,040,722		(2,078)		(2,078)		1,038,644			0	20,685	10/01/2045
3140E8	V6 2		11/01/2018	MORTGAGE PAYDOWN		1,559,579	1,559,579	1,629,882	1,563,690		(4,111)		(4,111)		1,559,579			0	28,810	11/01/2045
3140EB	MN 8		11/01/2018	MORTGAGE PAYDOWN		2,642,140	2,642,140	2,788,077	2,654,576		(12,437)		(12,437)		2,642,140			0	62,264	04/01/2046
3140EU	TK 5		11/01/2018	MORTGAGE PAYDOWN		1,728,603	1,728,603	1,812,197	1,734,248		(5,645)		(5,645)		1,728,603			0	24,989	01/01/2046
3140EW	7A 7		11/01/2018	MORTGAGE PAYDOWN		1,124,328	1,124,328	1,152,173	1,125,739		(1,410)		(1,410)		1,124,328			0	17,493	03/01/2046
3140EY	XJ 5		11/01/2018	MORTGAGE PAYDOWN		241,372	241,372	253,101	241,683		(311)		(311)		241,372			0	3,360	04/01/2031
3140F0	BP 8		11/01/2018	MORTGAGE PAYDOWN		291,361	291,361	314,761	289,673		1,688		1,688		291,361			0	10,473	07/01/2046
3140F0	JZ 8		11/01/2018	MORTGAGE PAYDOWN		120,004	120,004	114,941			30		30		120,004			0	250	10/25/2031
3140F3	6F 0		11/01/2018	MORTGAGE PAYDOWN		1,095,420	1,095,420	1,121,351	1,096,670		(1,250)		(1,250)		1,095,420			0	17,862	06/01/2046
3140F5	NN 9		11/01/2018	MORTGAGE PAYDOWN		817,327	817,327	809,537	817,167		160		160		817,327			0	14,689	07/01/2046
3140F8	JK 4		11/01/2018	MORTGAGE PAYDOWN		1,679,697	1,679,697	1,730,219	1,680,522		(825)		(825)		1,679,697			0	29,712	10/01/2046
3140FA	5J 7		11/01/2018	MORTGAGE PAYDOWN		3,272,386	3,272,386	3,512,191	3,337,526		(65,140)		(65,140)		3,272,386			0	78,420	06/01/2047
3140FB	EK 2		11/01/2018	MORTGAGE PAYDOWN		773,460	773,460	808,387	773,060		401		401		773,460			0	18,793	08/01/2046
3140FK	BZ 2		11/01/2018	MORTGAGE PAYDOWN		584,861	584,861	589,156	585,145		(285)		(285)		584,861			0	8,821	11/01/2031
3140FK	JB 7		11/01/2018	MORTGAGE PAYDOWN		140,718	140,718	138,365	140,720		(3)		(3)		140,718			0	2,305	10/01/2046
3140FL	N5 3		11/01/2018	MORTGAGE PAYDOWN		81,247	81,247	80,606	81,246		1		1		81,247			0	1,316	11/01/2046
3140FM	BD 7		11/01/2018	MORTGAGE PAYDOWN		44,356	44,356	42,520			10		10		44,356			0	111	11/25/2036
3140FM	R9 9		11/01/2018	MORTGAGE PAYDOWN		761,512	761,512	753,332	761,314		198		198		761,512			0	11,266	01/01/2047
3140FP	2K 4		11/01/2018	MORTGAGE PAYDOWN		81,367	81,367	77,897			55		55		81,367			0	603	01/01/2047
3140FS	C4 3		11/01/2018	MORTGAGE PAYDOWN		825,491	825,491	847,869	826,867		(1,376)		(1,376)		825,491			0	13,497	04/01/2047
3140FS	CJ 0		11/01/2018	MORTGAGE PAYDOWN		246,740	246,740	259,684	247,546		(806)		(806)		246,740			0	6,130	02/01/2047
3140FS	CU 5		11/01/2018	MORTGAGE PAYDOWN		81,172	81,172	83,845	81,288		(116)		(116)		81,172			0	1,497	03/01/2047
3140FS	DB 6		11/01/2018	MORTGAGE PAYDOWN		425,734	425,734	439,953	426,178		(444)		(444)		425,734			0	5,929	05/01/2047
3140FS	MH 3		11/01/2018	MORTGAGE PAYDOWN		552,154	552,154	580,280	553,649		(1,494)		(1,494)		552,154			0	11,439	08/01/2047
3140GR	XK 5		11/01/2018	MORTGAGE PAYDOWN		1,801,608	1,801,608	1,856,079	1,807,369		(5,761)		(5,761)		1,801,608			0	29,994	07/01/2032
3140GW	P5 6		11/01/2018	MORTGAGE PAYDOWN		107,239	107,239	107,624	107,260		(21)		(21)		107,239			0	1,707	09/01/2047
3140H5	T3 5		11/01/2018	MORTGAGE PAYDOWN		18,042	18,042	18,717			(14)		(14)		18,042			0	135	06/01/2048
3140H5	TW 1		11/01/2018	MORTGAGE PAYDOWN		16,834	16,834	17,497			(12)		(12)		16,834			0	95	06/01/2048
3140H5	UF 6		11/01/2018	MORTGAGE PAYDOWN		576,397	576,397	610,035			(592)		(592)		576,397			0	2,431	07/01/2048
3140HB	LY 2		11/01/2018	MORTGAGE PAYDOWN		590,804	590,804	612,913			(811)		(811)		590,804			0	7,492	03/01/2048
3140HB	MQ 8		11/01/2018	MORTGAGE PAYDOWN		202,425	202,425	206,252			(75)		(75)		202,425			0	2,515	04/01/2048
3140HD	HV 9		11/01/2018	MORTGAGE PAYDOWN		21,700	21,700	21,931			(1)		(1)		21,700			0	72	05/01/2048
3140HE	HR 6		11/01/2018	MORTGAGE PAYDOWN		46,158	46,158	47,344			(30)		(30)		46,158			0	618	03/01/2048
3140HE	HZ 8		11/01/2018	MORTGAGE PAYDOWN		53,071	53,071	54,414			(34)		(34)		53,071			0	700	04/01/2048
3140HE	Q9 6		11/01/2018	MORTGAGE PAYDOWN		271,394	271,394	281,560			(120)		(120)		271,394			0	1,181	06/01/2048
3140HK	ZB 7		11/01/2018	MORTGAGE PAYDOWN		269,150	269,150	280,001			(258)		(258)		269,150			0	1,986	07/01/2048
3140HL	BA 3		11/01/2018	MORTGAGE PAYDOWN		16,284	16,284	16,925			(11)		(11)		16,284			0	87	06/01/2048

E14.7

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
3140JG	WF 8		11/01/2018	MORTGAGE PAYDOWN		29,352	29,352	30,824			(4)		(4)		29,352			0	122	09/01/2048
3140Q7	AB 3		11/01/2018	MORTGAGE PAYDOWN		642,089	642,089	646,478			(158)		(158)		642,089			0	5,491	07/01/2037
3140Q7	E9 4		11/01/2018	MORTGAGE PAYDOWN		603,165	603,165	615,039	604,130		(966)		(966)		603,165			0	9,756	08/01/2037
3140Q7	PD 3		11/01/2018	MORTGAGE PAYDOWN		1,633,382	1,633,382	1,648,184	1,635,283		(1,901)		(1,901)		1,633,382			0	23,870	09/01/2032
31410E	2N 7		11/01/2018	MORTGAGE PAYDOWN		1,411	1,411	1,400	1,411				0		1,411			0	45	07/01/2036
31410G	PQ 0		11/01/2018	MORTGAGE PAYDOWN		76,148	76,148	81,443	76,783		(635)		(635)		76,148			0	2,427	11/01/2037
31410S	4X 2		11/01/2018	MORTGAGE PAYDOWN		4,579	4,579	4,580	4,580		(1)		(1)		4,579			0	163	09/01/2036
31410U	GK 2		11/01/2018	MORTGAGE PAYDOWN		115,535	115,535	110,227	115,406		128		128		115,535			0	4,535	03/01/2037
31410W	3E 6		11/01/2018	MORTGAGE PAYDOWN		42,411	42,411	43,564	42,530		(118)		(118)		42,411			0	1,292	09/01/2022
31411A	JG 1		11/01/2018	MORTGAGE PAYDOWN		100,269	100,269	100,919	100,254		14		14		100,269			0	3,890	11/01/2036
31411H	P7 9		11/01/2018	MORTGAGE PAYDOWN		47,267	47,267	47,666	47,277		(10)		(10)		47,267			0	2,410	01/01/2037
31411N	XZ 5		11/01/2018	MORTGAGE PAYDOWN		263,362	263,362	255,914	261,959		1,403		1,403		263,362			0	6,053	03/01/2037
31411W	AU 1		11/01/2018	MORTGAGE PAYDOWN		75,850	75,850	76,449	75,928		(77)		(77)		75,850			0	2,208	04/01/2037
31411W	FH 5		11/01/2018	MORTGAGE PAYDOWN		74,848	74,848	74,877	74,848				0		74,848			0	2,408	05/01/2022
31412L	D2 3		11/01/2018	MORTGAGE PAYDOWN		214,826	214,826	206,569	213,766		1,060		1,060		214,826			0	10,567	03/01/2037
31412S	4L 6		11/01/2018	MORTGAGE PAYDOWN		2,692	2,692	2,723	2,692				0		2,692			0	88	04/01/2038
31412S	5T 8		11/01/2018	MORTGAGE PAYDOWN		331,891	331,891	335,365	331,966		(75)		(75)		331,891			0	14,726	05/01/2038
31414U	5K 0		11/01/2018	MORTGAGE PAYDOWN		8,741	8,741	8,794	8,741		(1)		(1)		8,741			0	287	05/01/2038
31416R	QR 7		11/01/2018	MORTGAGE PAYDOWN		891,091	891,091	890,951	891,186		(95)		(95)		891,091			0	22,721	06/01/2039
31416X	LY 4		11/01/2018	MORTGAGE PAYDOWN		581,471	581,471	622,628	587,247		(5,776)		(5,776)		581,471			0	13,717	01/01/2026
31416X	NA 4		11/01/2018	MORTGAGE PAYDOWN		962,103	962,103	981,044	962,510		(407)		(407)		962,103			0	23,636	02/01/2041
31418A	SC 3		11/01/2018	MORTGAGE PAYDOWN		1,766,301	1,766,301	1,809,079	1,769,710		(3,409)		(3,409)		1,766,301			0	38,832	04/01/2043
31418B	S8 0		11/01/2018	MORTGAGE PAYDOWN		773,825	773,825	826,058	778,149		(4,324)		(4,324)		773,825			0	15,829	07/01/2045
31418C	M4 3		11/01/2018	MORTGAGE PAYDOWN		103,603	103,603	101,531	101,531		22		22		103,603			0	358	07/01/2037
31418P	UE 3		11/01/2018	MORTGAGE PAYDOWN		419,529	419,529	429,060	419,679		(150)		(150)		419,529			0	14,559	03/01/2040
31418U	4W 1		11/01/2018	MORTGAGE PAYDOWN		726,912	726,912	802,102	732,406		(5,494)		(5,494)		726,912			0	18,390	07/01/2040
31419A	DS 3		11/01/2018	MORTGAGE PAYDOWN		235,383	235,383	255,979	237,148		(1,765)		(1,765)		235,383			0	8,276	09/01/2039
31419J	SH 2		11/01/2018	MORTGAGE PAYDOWN		758,306	758,306	754,396	758,121		185		185		758,306			0	17,282	11/01/2040
31419M	AU 5		11/01/2018	MORTGAGE PAYDOWN		1,201,832	1,201,832	1,267,369	1,222,192		(20,360)		(20,360)		1,201,832			0	20,721	12/01/2025
341507	E7 2		11/15/2018	STERNE AGE		4,073,960	4,000,000	4,535,640	4,104,609		(61,048)		(61,048)		4,043,560		30,400	30,400	276,667	07/01/2019
342816	J9 7		10/01/2018	JP MORGAN		4,245,000	4,245,000	4,322,562	4,300,459		(10,290)		(10,290)		4,290,169		(45,169)	(45,169)	222,863	10/01/2021
342816	L5 2		10/01/2018	JP MORGAN		755,000	755,000	768,795	764,864		(1,830)		(1,830)		763,034		(8,034)	(8,034)	39,638	10/01/2021
346843	JH 9		08/22/2018	PERSHING DLJ		8,787,938	7,650,000	9,579,789	9,235,112		(147,235)		(147,235)		9,087,877		(299,940)	(299,940)	392,063	08/15/2025
37358M	DF 5		08/15/2018	MORGAN STANLEY		10,963,900	10,000,000	12,443,000	10,972,127		(157,020)		(157,020)		10,815,107		148,793	148,793	438,889	10/01/2021
38122N	GA 4		05/30/2018	VARIOUS		2,000,000	2,000,000	1,605,940	2,000,000				0		2,000,000			0	46,000	06/01/2023
38122N	ZC 9		08/01/2018	GOLDMAN SACHS		3,749,167	3,265,000	3,923,812	3,895,276		(30,919)		(30,919)		3,864,356		(115,190)	(115,190)	109,740	06/01/2028
40727T	CA 0		05/03/2018	GOLDMAN SACHS		1,264,102	1,225,000	1,320,648	1,283,093		(14,231)		(14,231)		1,268,861		(4,759)	(4,759)	26,542	06/01/2019
414009	JM 3		08/07/2018	OPPENHEIMER		851,019	780,000	924,737	872,511		(14,539)		(14,539)		857,971		(6,952)	(6,952)	33,367	10/01/2021
44244C	HS 9		08/20/2018	STERNE		6,828,178	6,640,000	7,630,442	7,490,528		(52,501)		(52,501)		7,438,027		(609,849)	(609,849)	281,001	11/15/2026
45203H	KV 3		10/16/2018	GOLDMAN SACHS		1,016,560	1,000,000	1,148,230	1,043,863		(25,270)		(25,270)		1,018,593		(2,033)	(2,033)	46,111	05/15/2019
45505M	AJ 5		05/18/2018	STIEFL		2,448,696	2,295,000	2,706,379	2,486,289		(26,647)		(26,647)		2,459,642		(10,946)	(10,946)	73,631	10/01/2020
45505M	EY 8		01/17/2018	WACHOVIA		2,588,058	2,200,000	2,577,982	2,577,447		(963)		(963)		2,576,484		11,574	11,574	33,000	10/01/2032

E14.8

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
45506D PT 6	INDIANA ST FIN AUTH REVENUE.....		01/26/2018.	BANC OF AMERICA.....		3,149,216	2,735,000	3,225,522	3,209,051		(7,237)		(7,237)		3,201,814		(52,598)	(52,598)	67,995	02/01/2023.
455167 2A 3	INDIANA UNIV REVENUES.....		05/02/2018.	MORGAN STANLEY.....		938,168	905,000	985,319	973,727		(3,912)		(3,912)		969,815		(31,647)	(31,647)	20,061	06/01/2023.
46246K 4M 1	IOWA ST FIN AUTH REVENUE.....		07/10/2018.	CIT GROUP.....		1,623,511	1,385,000	1,631,641	1,631,213		(4,639)		(4,639)		1,626,574		(3,063)	(3,063)	40,011	08/01/2037.
46246P LF 6	IOWA FIN AUTH HEALTH CARE.....		07/01/2018.	MATURITY.....		2,500,000	2,500,000	2,661,200	2,511,638		(11,638)		(11,638)		2,500,000		0	0	125,000	07/01/2018.
46613P 2F 2	JEA FLA WTR & SWR SYS REV.....		01/09/2018.	ISSUE CALLED at 118.682.....		4,747,280	4,000,000	4,747,280	4,542,586		(1,728)		(1,728)		4,540,858		(540,858)	(540,858)	747,280	10/01/2025.
485424 PZ 2	KANSAS ST DEPT OF TRANSPRTN.....		05/08/2018.	PERSHING DLJ.....		3,294,776	3,010,000	3,457,738	3,371,841		(34,438)		(34,438)		3,337,403		(42,627)	(42,627)	104,096	09/01/2021.
486063 QH 6	HAMILTON CO OH HLTH CARE FACS REV.....		01/03/2018.	JP MORGAN.....		2,674,075	2,500,000	2,766,425	2,661,123		(1,261)		(1,261)		2,659,863		14,212	14,212	48,611	06/01/2019.
490728 YP 1	KENT STATE UNIV OHIO UNIV REVS.....		08/29/2018.	PERSHING DLJ.....		8,230,723	8,050,000	8,487,940	8,317,003		(74,121)		(74,121)		8,242,882		(12,159)	(12,159)	335,417	05/01/2020.
513877 BA 7	LANCASTER CNTY NE CORRNL FAC JT.....		01/08/2018.	BANK AMERICA MERRILL.....		1,449,221	1,170,000	1,436,409	1,436,031		(680)		(680)		1,435,352		13,869	13,869	3,088	12/01/2026.
542424 UC 8	LONG BEACH CA HARBOR REVENUE.....		01/09/2018.	PERSHING DLJ.....		832,408	705,000	832,993	828,344		(283)		(283)		828,062		4,346	4,346	5,483	05/15/2028.
542690 4F 6	LONG ISLAND NY PWR AUTH.....		09/27/2018.	JP MORGAN.....		2,500,000	2,500,000	2,500,000	2,500,000		0		0		2,500,000		0	0	44,217	05/01/2033.
542690 7U 0	LONG ISLAND NY PWR AUTH.....		03/26/2018.	OPPENHEIMER.....		1,729,010	1,570,000	1,790,962	1,754,578		(11,812)		(11,812)		1,742,766		(13,756)	(13,756)	45,138	09/01/2021.
544495 F3 3	LOS ANGELES CALIF DE.....		11/26/2018.	CIT GROUP.....		9,747,460	8,500,000	10,422,870	9,958,370		(140,402)		(140,402)		9,817,968		(70,508)	(70,508)	598,542	07/01/2026.
55844P TJ 7	MADISON WI AREA TECH.....		01/10/2018.	BANK AMERICA MERRILL.....		2,541,375	2,250,000	2,594,003	2,592,918		(1,193)		(1,193)		2,591,726		(50,351)	(50,351)	5,250	03/01/2026.
574204 YL 1	MARYLAND ST DEPT TRANSN.....		09/05/2018.	BANK AMERICA MERRILL.....		2,194,180	2,000,000	2,469,820	2,239,153		(46,644)		(46,644)		2,192,510		1,670	1,670	84,333	06/01/2021.
574218 3W 1	MARYLAND ST HLTH & HGH.....		01/24/2018.	PERSHING DLJ.....		340,296	285,000	343,545	342,849		(332)		(332)		342,517		(2,221)	(2,221)	3,048	07/01/2028.
574218 BK 3	MARYLAND SST HLTH & HGH.....		11/09/2018.	CITIGROUP.....		1,044,239	1,025,000	1,237,534	1,071,916		(27,047)		(27,047)		1,044,870		(630)	(630)	70,184	07/01/2019.
57430Y GF 1	MARYLAND WTR QUALITY.....		03/26/2018.	JANNEY MONTGOME.....		3,002,399	2,755,000	3,305,532	3,042,161		(21,391)		(21,391)		3,020,770		(18,371)	(18,371)	79,206	03/01/2021.
575579 FD 4	MASSACHUSETTS BAY TRANSN.....		12/03/2018.	BANK AMERICA MERRILL.....		3,679,375	3,500,000	4,361,945	3,760,057		(95,189)		(95,189)		3,664,868		14,507	14,507	262,865	07/01/2020.
57563C CC 4	MASSACHUSETTS DEPT T.....		08/01/2018.	BARCLAYS.....		1,317,632	1,260,000	1,382,270	1,351,740		(17,493)		(17,493)		1,334,247		(16,614)	(16,614)	68,600	01/01/2021.
57584X XT 3	MASSACHUSETTS ST DEV FIN AGY.....		03/09/2018.	BANK AMERICA MERRILL.....		118,631	100,000	121,244	121,208		(524)		(524)		120,684		(2,053)	(2,053)	3,306	07/15/2025.
57586C YT 6	MASSACHUSETTS ST HEALTH & EDL.....		02/05/2018.	ISSUE CALLED at 100.000.....		1,150,000	1,150,000	1,206,316	1,153,189		(638)		(638)		1,152,551		(2,551)	(2,551)	34,500	07/01/2018.
576000 MS 9	MASSACHUSETTS ST SCH BLDG.....		08/15/2018.	JEFFERIES & CO.....		10,925,700	10,000,000	11,931,200	10,907,585		(151,699)		(151,699)		10,755,886		169,814	169,814	502,778	08/15/2021.
57604T EK 8	MASSACHUSETTS ST TRANSPRTN FUND.....		01/26/2018.	PERSHING DLJ.....		1,835,673	1,525,000	1,844,503	1,809,973		(2,856)		(2,856)		1,807,117		28,556	28,556	12,497	06/01/2025.
57604T EL 6	MASSACHUSETTS ST TRANSPRTN FUND.....		01/26/2018.	VARIOUS.....		1,788,833	1,470,000	1,797,825	1,768,385		(2,572)		(2,572)		1,765,813		23,020	23,020	11,990	06/01/2026.
57604T FL 5	MASSACHUSETTS ST TRANSPRTN FUND.....		01/02/2018.	BANC OF AMERICA.....		2,190,516	1,820,000	2,172,334	2,171,394		(69)		(69)		2,171,324		19,191	19,191	12,133	06/01/2043.
581664 GD 5	MCKINNEY TX INDEP SCH DIST.....		10/18/2018.	BARCLAYS.....		2,322,708	2,035,000	2,420,164	2,416,061		(40,378)		(40,378)		2,375,683		(52,975)	(52,975)	120,687	02/15/2025.
591852 E6 1	MET COUNCIL MINNPOLIS-SAINTPAUL.....		01/08/2018.	PERSHING DLJ.....		1,845,375	1,500,000	1,854,075	1,831,073		(930)		(930)		1,830,143		15,232	15,232	26,875	03/01/2026.
59259N 8Q 9	MET TRANSPRTN AUTH NY.....		06/04/2018.	VARIOUS.....		17,275,000	17,275,000	17,275,000				0		17,275,000		0	0	16,219	11/01/2031.	
59259Y FP 9	METROPOLITAN TRANSN AUTH.....		11/15/2018.	MATURITY.....		5,000,000	5,000,000	5,541,400	5,066,802		(66,802)		(66,802)		5,000,000		0	0	250,000	11/15/2018.
59447P 6F 3	MICHIGAN FIN AUTH RE.....		11/20/2018.	JANNEY MONTGOME.....		10,793,720	9,675,000	11,592,875	11,164,938		(138,405)		(138,405)		11,026,533		(232,813)	(232,813)	634,250	08/01/2026.
59447P NG 2	MICHIGAN ST FIN AUTH REVENUE.....		07/02/2018.	ISSUE CALLED at 100.000.....		8,660,000	8,660,000	10,237,384	9,325,084		(91,777)		(91,777)		9,233,307		(573,307)	(573,307)	433,000	07/01/2021.
59447T LY 7	MICHIGAN ST FIN AUTH REVENUE.....		03/13/2018.	RAYMOND JAMES.....		2,154,809	1,900,000	2,259,865	2,201,489		(9,963)		(9,963)		2,191,526		(36,717)	(36,717)	31,667	11/15/2023.
613340 5V 6	MONTGOMERY CNTY MD.....		08/01/2018.	JEFFERIES & CO.....		5,730,650	5,000,000	5,892,550	5,766,572		(71,923)		(71,923)		5,694,649		36,001	36,001	168,056	12/01/2023.
64542R AN 1	NEW HOPE CULTURAL ED FACS.....		04/01/2018.	MATURITY.....		100,000	100,000	108,627	100,577		(577)		(577)		100,000		0	0	2,000	04/01/2018.
64577B KL 7	NEW JERSEY ECONOMIC DEV AUTH.....		08/08/2018.	PERSHING DLJ.....		5,814,083	5,245,000	5,497,232	5,482,903		(12,408)		(12,408)		5,470,495		343,587	343,587	179,751	06/15/2027.
646140 BY 8	NJ STATE TURNPIKKE AUTH TURNPIKE.....		01/04/2018.	WACHOVIA.....		1,339,798	1,095,000	1,317,449	1,316,622		(336)		(336)		1,316,286		23,513	23,513	3,650	01/01/2029.
647207 AM 1	NEW MEXICO ST MUNI ENERGY.....		01/26/2018.	RBC CAPITAL.....		2,500,000	2,500,000	2,509,375	2,502,571		(190)		(190)		2,502,381		(2,381)	(2,381)	6,679	02/01/2019.
649674 JD 1	NEW YORK N Y CITY HEALTH.....		02/15/2018.	MATURITY.....		10,000,000	10,000,000	11,415,100	10,026,016		(26,016)		(26,016)		10,000,000		0	0	250,000	02/15/2018.
64971W AW 0	NEW YORK NY CITY TRANSITIONAL.....		02/01/2018.	NATL FINANCIAL SERV.....		3,542,927	3,015,000	3,630,633	3,578,448		(7,269)		(7,269)		3,571,179		(28,252)	(28,252)	39,363	11/01/2024.
64972G PT 5	NEW YORK CITY NY MUNI WTR FIN AUTH.....		01/09/2018.	BANK OF AMERICA.....		1,295,283	1,100,000	1,289,365	1,289,059		(89)		(89)		1,288,969		6,314	6,314	6,417	06/15/2048.
64990A FQ 3	NEW YORK STATE DORM AUTH.....		02/08/2018.	BANK AMERICA MERRILL.....		2,378,860	2,000,000	2,395,920	2,363,939		(4,543)		(4,543)		2,359,396		19,464	19,464	40,833	03/15/2026.

E14.9

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	For 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
64990B DD 2	NEW YORK ST DORM AUT.....		04/09/2018	BANK AMERICA MERRILL.....		469,066	440,000	513,889	476,508				(3,952)		472,556		(3,490)	(3,490)	17,050	07/01/2020
64990F BY 9	NEW YORK ST DORM AUTH ST.....		08/22/2018	WACHOVIA.....		9,678,993	9,510,000	9,916,891	9,875,494				(72,108)		9,803,386		(124,394)	(124,394)	511,757	02/15/2021
650010 AD 3	NEW YORK ST TWY AUTH GEN.....		11/13/2018	BANK AMERICA MERRILL.....		6,394,036	6,265,000	7,150,182	6,494,765				(122,609)		6,372,157		21,880	21,880	380,995	05/01/2019
650035 VS 4	NEW YORK ST URBAN DEV CORP.....		05/02/2018	MORGAN STANLEY.....		2,721,157	2,575,000	2,981,824	2,765,104				(28,781)		2,736,323		(15,166)	(15,166)	81,542	03/15/2020
650116 AC 0	NEW YORK ST TRNSPRTN DEV CORP.....		06/25/2018	CIT GROUP.....		7,626,150	7,500,000	8,249,325	7,751,935				(122,677)		7,629,258		(3,108)	(3,108)	370,833	01/01/2019
65820P GZ 2	NORTH CAROLINA SST MED CARE.....		01/22/2018	NATL FINANCIAL SERV.....		1,547,646	1,275,000	1,561,913	1,552,788				(1,428)		1,551,360		(3,714)	(3,714)	20,010	10/01/2028
65820P HE 8	NORTH CAROLINA SST MED CARE.....		01/18/2018	BANK AMERICA MERRILL.....		1,809,608	1,530,000	1,812,866	1,809,602				(779)		1,808,823		785	785	23,588	10/01/2033
66285W LL 8	NORTH TEX TWY AUTH R.....		06/19/2018	STIEFL.....		3,146,850	3,000,000	3,420,030	3,199,979				(46,380)		3,153,599		(6,749)	(6,749)	145,417	01/01/2020
662903 MT 7	B TEXAS ST MUNI WTR DIST WTR SIYS.....		05/08/2018	MORGAN STANLEY.....		644,040	600,000	704,868	657,434				(7,581)		649,853		(5,813)	(5,813)	21,788	09/01/2020
665245 XL 5	NORTHERN ILL UNIV REVS.....		04/01/2018	MATURITY.....		3,240,000	3,240,000	3,481,639	3,249,471				(9,471)		3,240,000		0	0	81,000	04/01/2018
677561 JX 1	OHIO ST HOSP REV.....		08/07/2018	MORGAN STANLEY.....		1,514,566	1,410,000	1,548,913	1,546,817				(27,085)		1,519,732		(5,167)	(5,167)	66,583	01/01/2021
67756B DK 3	OHIO ST HIGHER EDL FAC REV.....		10/01/2018	MATURITY.....		1,000,000	1,000,000	1,174,400	1,013,405				(13,405)		1,000,000		0	0	62,500	10/01/2018
67766W XQ 0	OHIO ST WTR DEV AUTH WTR POLL.....		09/11/2018	GOLDMAN SACHS.....		2,381,580	2,000,000	2,408,620	2,383,773				(25,351)		2,358,423		23,157	23,157	78,333	06/01/2027
679111 UH 5	OKLAHOMA TRANSN AUTH OK F.....		05/12/2018	JP MORGAN.....		3,570,490	3,500,000	4,130,035	3,593,559				(34,369)		3,559,190		11,300	11,300	152,153	01/01/2019
682001 EY 4	OMAHA NE PUBLIC PWR DIST.....		11/13/2018	FTN FINANCIAL.....		1,794,047	1,560,000	2,003,898	1,944,551				(38,990)		1,905,561		(111,514)	(111,514)	100,533	02/01/2027
709223 WP 2	PENNSYLVANIA ST TURNPIKE COMM.....		05/08/2018	MORGAN STANLEY.....		1,032,200	1,000,000	1,048,460	1,045,624				(11,436)		1,034,189		(1,989)	(1,989)	22,083	06/01/2019
709224 A6 6	PENNSYLVANIA ST TPK COMMN OIL.....		11/28/2018	MESIROW.....		7,263,295	6,500,000	7,821,775	7,815,257				(69,717)		7,745,540		(482,245)	(482,245)	325,000	12/01/2031
71883R LQ 4	PHOENIX AR CIVIC.....		09/10/2018	PERSHING DLJ.....		757,631	700,000	797,090	776,403				(14,798)		761,605		(3,974)	(3,974)	41,806	07/01/2021
725304 TV 1	PITTSBURGH PA WTR & SWR AUTH.....		11/13/2018	PERSHING DLJ.....		3,545,224	3,060,000	3,659,546	3,658,020				(47,981)		3,610,039		(64,815)	(64,815)	137,700	09/01/2027
735389 VC 9	PORT OF SEATTLE WA REVENUE.....		05/03/2018	BARCLAYS.....		2,108,300	2,000,000	2,303,220	2,146,406				(23,326)		2,123,080		(14,780)	(14,780)	68,333	03/01/2020
736742 XA 0	PORTLAND OR SWR SYS REVENUE.....		05/22/2018	JP MORGAN.....		2,142,848	1,970,000	2,327,654	2,186,209				(24,495)		2,161,714		(18,866)	(18,866)	47,335	06/01/2021
744434 EF 4	PUBLIC PWR GENERATION AGY NE.....		01/02/2018	JANNEY MONTGOME.....		2,207,401	1,900,000	2,191,080	2,189,012				(111)		2,188,901		18,500	18,500	48,292	01/01/2034
75076P AG 0	RAILSPLITTER TOB SETTLEME.....		05/29/2018	CITIGROUP.....		5,000,000	5,000,000	5,061,800	5,004,060				(4,033)		5,000,027		(27)	(27)	124,306	06/01/2018
75076P AS 4	RAILSPLITTER TOB SETTLEME.....		07/31/2018	CIT GROUP.....		12,763,016	11,600,000	13,610,898	12,772,879				(116,975)		12,655,904		107,112	107,112	427,106	06/01/2023
75076P AZ 8	RAILSPLITTER IL TOBACCO SETTL AUTH.....		11/15/2018	JEFFERIES & CO.....		4,030,920	3,600,000	4,138,344	4,137,793				(44,070)		4,093,723		(62,803)	(62,803)	161,000	06/01/2027
751073 KT 3	RALEIGH DURHAM NC AOT AUTH.....		01/03/2018	MORGAN STANLEY.....		1,578,207	1,470,000	1,627,217	1,587,831				(552)		1,587,279		(9,072)	(9,072)	13,067	05/01/2020
751073 KU 0	RALEIGH DURHAM NC AOT AUTH.....		05/16/2018	NATL FINANCIAL SERV.....		1,682,576	1,600,000	1,745,488	1,718,162				(13,145)		1,705,017		(22,441)	(22,441)	35,022	05/01/2021
759911 2V 1	REGL TRANPRTN AUTH IL.....		04/24/2018	RBC CAP.....		2,280,779	2,015,000	2,416,670	2,395,181				(17,642)		2,377,538		(96,760)	(96,760)	71,644	07/01/2024
759911 PK 0	REGIONAL TRANSN AUTH ILL.....		07/01/2018	MATURITY.....		1,760,000	1,760,000	2,131,958	1,789,411				(29,411)		1,760,000		0	0	110,000	07/01/2018
779240 MH 0	ROUNDROCK TX INDEP SCH DIST.....		01/08/2018	GOLDMAN SACHS.....		1,908,159	1,535,000	1,899,470	1,897,014				(850)		1,896,164		11,994	11,994	8,954	08/01/2027
786107 LJ 9	SACRAMENTO CNTY CALIF ARP.....		07/02/2018	VARIOUS.....		5,935,000	5,935,000	6,020,108	5,958,497				(4,503)		5,953,994		(18,994)	(18,994)	296,750	07/01/2020
791319 JZ 0	SAINT LOUIS CNTY MO PARKWAYSCH.....		02/14/2018	FIRST TENNESSEE.....		1,043,640	900,000	1,084,068	1,069,172				(3,242)		1,065,930		(22,290)	(22,290)	20,625	03/01/2024
79574C BK 8	SALT RIVER PROJ.....		01/11/2018	BANK AMERICA MERRILL.....		2,308,929	2,165,000	2,315,121	2,309,183				(2,968)		2,306,215		2,714	2,714	58,635	01/01/2020
79575D B3 3	SALT RIVER AZ PROJ AGRIC IMPT & PWR.....		01/03/2018	BANK AMERICA MERRILL.....		2,506,504	2,425,000	2,507,086	2,506,982				(52)		2,506,930		(426)	(426)	60,423	01/01/2031
796269 VP 0	SAN ANTONIO TEX INDP.....		08/22/2018	RBC CAP.....		10,953,002	9,480,000	11,614,043	11,224,469				(126,472)		11,097,996		(144,994)	(144,994)	485,850	02/15/2026
79730A GC 6	SAN DIEGO CALIF PUB FACS.....		12/03/2018	BARCLAYS.....		3,044,670	3,000,000	3,156,810	3,052,652				(13,757)		3,038,894		5,776	5,776	158,750	05/15/2021
797683 GX 1	SAN FRANCISCO CA CMNTY CLG DIST.....		10/30/2018	PERSHING DLJ.....		4,512,080	4,000,000	4,792,920	4,550,654				(79,763)		4,470,892		41,188	41,188	175,556	06/15/2023
842039 CG 2	S ESTRN PA TRANSPRTN AUTH.....		08/07/2018	BAIRD, ROBERT W.....		1,114,882	1,030,000	1,206,274	1,139,807				(18,991)		1,120,816		(5,934)	(5,934)	35,478	06/01/2021
876448 BM 2	TARRANT TX REGL WTR DIST WTR.....		03/20/2018	RBC CAP.....		2,901,030	2,635,000	3,053,543	2,948,434				(25,966)		2,922,468		(21,439)	(21,439)	88,273	09/01/2020
882117 2E 3	TEXAS ST A&M UNIV PERM UNIV FUND.....		02/14/2018	DAVIDSON.....		2,419,260	2,000,000	2,594,808	2,538,287				(8,461)		2,529,826		(110,566)	(110,566)	68,750	07/01/2025
89602N WL 4	TRIBOROUGH BRDG & TUNL AU.....		06/04/2018	BANK AMERICA MERRILL.....		1,019,590	1,000,000	1,191,010	1,028,239				(12,094)		1,016,145		3,445	3,445	46,528	01/01/2019
91412F 5J 2	UNIVERSITY CALIF REVS.....		09/14/2018	VARIOUS.....		7,763,300	7,500,000	8,072,325	7,730,804				(23,400)		7,707,403		55,897	55,897	252,542	05/15/2022

E14.10

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			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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Dividends Received During Year	Bond Interest / Stock Contractual Maturity Date	
91412G RT 4	UNIVERSITY CALIF REVS FOR.....			08/29/2018.	MORGAN STANLEY.....		8,986,973	8,005,000	10,020,339	9,016,060		(148,664)		(148,664)		8,867,396		119,577	119,577	317,976	05/15/2022.	
91417K U8 2	UNIV OF COLORADO O ENTERPRISE REV.....			01/18/2018.	PERSHING DLJ.....		549,142	440,000	558,092	552,721		(563)		(563)		552,158		(3,016)	(3,016)	3,117	06/01/2028.	
91417K X4 8	UNIV OF COLORADO O ENTERPRISE REV.....			11/13/2018.	PERSHING DLJ.....		3,518,370	3,000,000	3,708,870	3,706,048		(46,917)		(46,917)		3,659,131		(140,761)	(140,761)	138,750	06/01/2029.	
914302 AZ 7	UNIV HOUSTON TX.....			04/25/2018.	VARIOUS.....		6,596,925	6,430,000	6,936,198	6,663,659		(62,517)		(62,517)		6,601,143		(4,218)	(4,218)	218,601	02/15/2019.	
914639 HY 8	UNIV OF NEBRASKA NE FACS CORP.....			01/29/2018.	WACHOVIA.....		1,826,464	1,580,000	1,871,494	1,861,748		(4,066)		(4,066)		1,857,682		(31,218)	(31,218)	22,383	07/15/2023.	
914641 7W 9	UNIV OF NEBRASKA, NE.....			04/18/2018.	FIRST TENNESSEE.....		396,939	350,000	405,706	397,305		(2,512)		(2,512)		394,793		2,146	2,146	7,535	05/15/2023.	
91514A DC 6	UNIV OF TEXAS TX UNIV REVENUES.....			08/29/2018.	JP MORGAN.....		2,930,598	2,475,000	3,192,478	3,071,345		(42,620)		(42,620)		3,028,725		(98,127)	(98,127)	129,250	08/15/2026.	
91514A GK 5	UNIV OF TEXAS TX UNIV REVENUES.....			05/22/2018.	PERSHING DLJ.....		545,955	500,000	570,840	558,653		(6,266)		(6,266)		552,387		(6,432)	(6,432)	19,375	08/15/2021.	
924166 HP 9	VERMONT ST EDUCTNL & HLTH BLDGS.....			03/20/2018.	BANK AMERICA MERRILL.....		527,140	500,000	556,760	534,788		(2,631)		(2,631)		532,157		(5,017)	(5,017)	6,167	12/01/2020.	
927781 YR 9	VIRGINIA COLLEGE BLDG AUT.....			08/08/2018.	HUNTINGTON.....		6,199,765	5,750,000	6,868,548	6,226,942		(67,600)		(67,600)		6,159,342		40,423	40,423	294,688	02/01/2022.	
938782 FK 0	WASHINGTON DC MET AREA TRANSIT.....			10/03/2018.	VARIOUS.....		4,754,650	4,050,000	4,947,642	4,933,669		(34,795)		(34,795)		4,898,874		(144,224)	(144,224)	193,944	07/01/2030.	
940157 P6 1	WASHINGTON MD SUBURBAN SAN DIST.....			01/08/2018.	JEFFERIES & CO.....		1,870,665	1,500,000	1,871,940	1,867,423		(780)		(780)		1,866,643		4,022	4,022	12,708	06/15/2028.	
940157 P7 9	WASHINGTON MD SUBURBAN SAN DIST.....			01/04/2018.	PERSHING DLJ.....		2,985,024	2,400,000	2,990,400	2,983,989		(859)		(859)		2,983,130		1,894	1,894	19,667	06/15/2029.	
95649A CH 5	W VIRGINIA ST COMM OF HIGHWAY SP.....			01/17/2018.	RBC CAP.....		1,703,282	1,465,000	1,739,248	1,731,137		(2,246)		(2,246)		1,728,891		(25,609)	(25,609)	16,888	09/01/2023.	
95649A CK 8	W VIRGINIA ST COMM OF HIGHWAY SP.....			01/12/2018.	BARCLAYS.....		1,670,858	1,400,000	1,709,260	1,702,632		(1,631)		(1,631)		1,701,001		(30,143)	(30,143)	15,750	09/01/2025.	
97710B P3 0	WISCONSIN ST HLTH & EDUCTNL.....			08/15/2018.	MATURITY.....		600,000	600,000	683,022	608,820		(8,820)		(8,820)		600,000		0	0	30,000	08/15/2018.	
977123 U2 2	WISCONSIN ST TRANSPRTN REVENUE.....			01/12/2018.	PERSHING DLJ.....		2,235,386	1,810,000	2,269,975	2,268,748		(1,955)		(1,955)		2,266,793		(31,407)	(31,407)	6,536	07/01/2027.	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....						621,845,502	577,742,288	654,808,763	602,064,496	0	(4,630,088)	0	(4,630,088)	0	623,721,072	0	(2,622,858)	(2,622,858)	20,622,822	XXX	
Bonds - Industrial and Miscellaneous																						
001546 AS 9	AK STL CORP.....			06/07/2018.	JEFFERIES & CO.....		563,313	550,000	575,438	573,160		(2,434)		(2,434)		570,726		(7,414)	(7,414)	28,848	10/01/2021.	
001546 AV 2	AK STL CORP.....			02/22/2018.	MORGAN STANLEY.....		148,125	150,000	150,000	149,250	750			750		150,000		(1,875)	(1,875)	3,480	10/15/2025.	
00164V AE 3	AMC NETWORKS INC.....			09/27/2018.	VARIOUS.....		531,625	550,000	550,000	546,563	3,438			3,438		550,000		(18,375)	(18,375)	27,464	08/01/2025.	
00191A AC 0	ARD FIN S A.....			04/10/2018.	CITIGROUP.....		2,062,500	2,000,000	2,061,438	2,050,747	2,317			(3,625)		2,049,439		13,061	13,061	81,938	09/15/2023.	
00206R AM 4	AT&T INC.....			05/15/2018.	MATURITY.....		2,000,000	2,000,000	1,998,320	1,999,920		80		80		2,000,000		0	0	56,000	05/15/2018.	
00206R AR 3	AT&T INC.....			04/03/2018.	USBCORP.....		2,050,340	2,000,000	1,993,780	1,999,122		200		200		1,999,322		51,018	51,018	74,111	02/15/2019.	
00766T AB 6	AECOM TECHNOLOGY COR.....			03/14/2018.	ISSUE CALLED at 104.313.....		260,783	250,000	250,000	250,000				0		250,000		0	0	16,812	10/15/2022.	
00766T AD 2	AECOM TECHNOLOGY COR.....			05/24/2018.	VARIOUS.....		668,688	650,000	663,655	662,064	(564)			(564)		661,500		7,188	7,188	23,072	10/15/2024.	
007903 BC 0	ADVANCED MICRO DEVICES.....			10/23/2018.	BANK AMERICA MERRILL.....		943,750	900,000	913,530	907,429	6,455			(3,592)		910,293		33,457	33,457	81,608	07/01/2024.	
013817 AK 7	ALCOA INC.....			06/06/2018.	RBC CAP.....		337,750	350,000	362,938	362,736	(166)			(166)		362,570		(24,820)	(24,820)	17,759	02/01/2037.	
02005N AT 7	ALLY FINL INC.....			11/08/2018.	USBCORP.....		150,030	150,000	147,188	148,963	836			836		149,799		231	231	6,796	01/27/2019.	
02005N AW 0	ALLY FINANCIAL INC.....			11/08/2018.	PERSHING DLJ.....		601,026	600,000	612,375	607,570	1,562			(4,148)		604,984		(3,958)	(3,958)	22,188	11/18/2019.	
02005N AZ 3	ALLY FINL INC.....			12/03/2018.	MITSUBISHI.....		505,500	500,000	501,526	500,845	(342)			(342)		500,503		4,997	4,997	24,349	03/30/2020.	
02154C AD 5	ALTICE FINANCING S.A.....			04/02/2018.	CS FIRST.....		493,750	500,000	499,750	499,802	9			9		499,811		(6,061)	(6,061)	16,839	02/15/2023.	
02154E AB 5	ALTICE FINANCING S.A.....			11/20/2018.	VARIOUS.....		1,011,250	1,000,000	1,065,750	1,045,724	12,065			(3,098)		1,054,691		(43,441)	(43,441)	72,222	01/15/2024.	
022249 AU 0	ALUMINUM CO AMER.....			12/18/2018.	RBC CAP.....		97,375	100,000	113,250	112,715		(964)		(964)		111,751		(14,376)	(14,376)	9,638	01/15/2028.	
02406P AR 1	AMERICAN AXLE & MFG INC.....			11/07/2018.	CS FIRST.....		707,813	750,000	750,000	750,000				0		750,000		(42,188)	(42,188)	51,823	04/01/2025.	
0258M0 DJ 5	AMERICAN EXPRESS CR CORP.....			07/27/2018.	MATURITY.....		1,000,000	1,000,000	998,960	999,875		125		125		1,000,000		0	0	21,250	07/27/2018.	
02665W AC 5	AMERICAN HONDA FIN CORP.....			10/10/2018.	MATURITY.....		1,000,000	1,000,000	996,140	999,374		626		626		1,000,000		0	0	21,250	10/10/2018.	
02666Q M2 6	AMERICAN HONDA FINANCE.....			02/16/2018.	MATURITY.....		1,000,000	1,000,000	999,430	999,985		15		15		1,000,000		0	0	8,000	02/16/2018.	
03523T AV 0	ANHEUSER BUSCH INBEV WORLD.....			06/04/2018.	ISSUE CALLED at 104.071.....		1,040,710	1,000,000	993,810	998,298		305		305		998,604		1,396	1,396	72,793	04/15/2020.	
03523T BE 7	ANHEUSER BUSCH INBEV WORLD.....			03/17/2018.	ISSUE CALLED at 103.936.....		2,078,720	2,000,000	1,998,460	1,999,784		44		44		1,999,828		172	172	183,776	01/15/2019.	

E14.11

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	For 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
035287 AG 6	ANIXTER INC.....		10/25/2018.	mitsubishi.....		759,630	750,000	761,375	758,759				(1,259)		757,500		2,130	2,130	47,896	03/01/2023.
03674P AL 7	ANTERO RES FIN CORP.....		11/15/2018.	MATURITY.....		399,438	400,000	406,173	404,678	192			(1,017)		403,852		(4,414)	(4,414)	22,321	11/01/2021.
03674X AJ 5	ANTERO RESOURCES CORP.....		04/12/2018.	MATURITY.....		404,125	400,000	396,000	396,292		112		112		396,404		7,721	7,721	11,854	03/01/2025.
03938L AQ 7	ARCELORMITTAL.....		06/27/2018.	RBC CAPITAL.....		154,688	150,000	157,500	155,025		(910)		(910)		154,115		573	573	7,275	08/05/2020.
03938L AU 8	ARCELORMITTAL.....		06/28/2018.	RBC CAPITAL.....		1,042,250	1,000,000	1,013,425	1,012,877		(1,567)		(1,567)		1,011,310		30,940	30,940	47,053	03/01/2021.
03938L AY 0	ARCELORMITTAL SA LUX.....		06/26/2018.	CIT GROUP.....		851,788	830,000	884,243	871,360	7,442		(9,686)	(2,244)		869,116		(17,328)	(17,328)	24,459	06/01/2020.
03969A AJ 9	ARDAGH PKG FIN/HLDGS USA.....		10/02/2018.	JEFFERIES & CO.....		523,750	500,000	500,000	500,000				0		500,000		23,750	23,750	32,122	05/15/2024.
04021L AA 8	ARGOS MERGER SUB INC.....		05/14/2018.	JP MORGAN.....		385,250	700,000	664,250	418,250	249,063	1,854		250,917		669,167		(283,917)	(283,917)	32,706	03/15/2023.
04964V AA 5	ATRIUM WINDOWS AND DOORS.....		05/01/2018.	ISSUE CALLED at 100.000.....		850,000	850,000	803,107	828,003		5,073		5,073		833,076		16,924	16,924	32,938	05/01/2019.
055604 AA 0	BMC EAST LLC.....		09/19/2018.	BANK AMERICA MERRILL.....		97,250	100,000	103,250	102,938		(269)		(269)		102,668		(5,418)	(5,418)	5,347	10/01/2024.
05578M AA 0	BMC SOFTWARE FINANCE INC.....		10/09/2018.	JP MORGAN.....		1,683,512	1,650,000	1,587,250	1,606,458	1,262	7,899		9,161		1,615,619		34,381	34,381	198,110	07/15/2021.
060505 DR 2	BANK OF AMERICA CORP.....		05/09/2018.	JP MORGAN.....		751,560	750,000	766,455	753,488	12,968			12,968		766,455		(14,895)	(14,895)	40,558	01/01/9999.
060505 DT 8	BANK OF AMERICA CORP.....		05/13/2018.	ISSUE CALLED at 100.000.....		150,000	150,000	151,688	151,688		(1)		(1)		151,687		(1,687)	(1,687)	6,094	12/15/2049.
060505 EH 3	BANK AMER CORP.....		11/05/2018.	BANK AMERICA MERRILL.....		621,000	600,000	606,625	606,604		(2,023)		(2,023)		604,581		16,419	16,419	43,958	09/29/2049.
060505 EU 4	BANK AMER CORP.....		10/23/2018.	DEUTSCHE BANK.....		158,655	150,000	150,000	150,000				0		150,000		8,655	8,655	10,631	01/01/9999.
06406H BP 3	BANK NEW YORK MTN BK ENT.....		04/03/2018.	WELLS FARGO.....		1,029,510	1,000,000	998,050	999,519		59		59		999,579		29,931	29,931	33,222	01/15/2020.
07330N AD 7	BB&T BRH BKG & TR CO GLOB.....		09/17/2018.	ISSUE CALLED at 100.000.....		2,000,000	2,000,000	1,999,600	1,999,937		57		57		1,999,994		6	6	42,167	10/15/2018.
073685 AD 1	BEACON ROOFING SUPPL.....		11/21/2018.	BARCLAYS.....		920,313	1,000,000	1,000,000	1,000,000				0		1,000,000		(79,688)	(79,688)	50,578	11/01/2025.
07556Q BM 6	BEAZER HOMES USA INC.....		12/04/2018.	BARCLAYS.....		350,000	400,000	400,000	400,000				0		400,000		(50,000)	(50,000)	33,075	03/15/2025.
07556Q BR 5	BEAZER HOMES USA INC.....		07/26/2018.	CS FIRST.....		43,875	50,000	50,000	50,000				0		50,000		(6,125)	(6,125)	2,366	10/15/2027.
097751 BF 7	BOMBARDIER INC.....		11/06/2018.	RBC CAP.....		198,000	200,000	199,430			13		13		199,443		(1,443)	(1,443)	3,845	01/15/2023.
097751 BM 2	BOMBARDIER INC.....		04/16/2018.	RBC CAP.....		367,500	350,000	375,500	354,375	20,165	(1,445)		18,720		373,095		(5,595)	(5,595)	15,531	03/15/2025.
10112R AQ 7	BOSTON PPTYS LTD PARTNERS.....		12/13/2018.	J P MORGAN.....		1,022,820	1,000,000	1,096,060	1,023,088		(12,039)		(12,039)		1,011,049		(11,049)	(11,049)	91,035	10/15/2019.
11102A AA 9	BRITISH TELECOMMUNICATION.....		01/15/2018.	MATURITY.....		1,500,000	1,500,000	1,447,500	1,499,726		274		274		1,500,000		0	0	44,625	01/15/2018.
11283W AA 2	BROOKFIELD RESIDENTIAL.....		11/20/2018.	JANNEY MONTGOME.....		250,000	250,000	251,688	251,125	409	(439)		(30)		251,095		(1,095)	(1,095)	15,257	12/15/2020.
12189T BA 1	BURLINGTON NORTHN SANTA F.....		03/15/2018.	MATURITY.....		2,000,000	2,000,000	1,995,030	1,999,868		132		132		2,000,000		0	0	57,500	03/15/2018.
1248EP BP 7	CCO HLDGS LLC/CAP CORP.....		10/29/2018.	VARIOUS.....		1,720,000	1,700,000	1,712,188	1,711,250	830	(533)		297		1,711,547		8,453	8,453	83,221	04/01/2024.
12505F AF 8	CBS OUTDOOR AMERS CA.....		10/25/2018.	CS FIRST.....		452,813	450,000	450,000	450,000				0		450,000		2,813	2,813	29,669	03/15/2025.
12513G BC 2	CDW LLC / CDW FIN CO.....		02/07/2018.	BANK AMERICA MERRILL.....		808,000	800,000	810,625	809,803				(179)		809,624		(1,624)	(1,624)	17,556	09/01/2025.
12543D AU 4	CHS/COMMUNITY HEALTH SYS.....		03/21/2018.	BARCLAYS.....		46,625	50,000	47,250			6		6		47,256		(631)	(631)	370	08/01/2021.
12543D AY 6	CHS/COMMUNITY HEALTH SYS.....		03/22/2018.	BARCLAYS.....		505,563	550,000	525,188	497,750	27,831	882		28,713		526,463		(20,901)	(20,901)	16,675	03/31/2023.
12543D AZ 3	CHS/COMMUNITY HEALTH SYS.....		05/09/2018.	VARIOUS.....		923,125	1,000,000	936,000	852,500	101,489	3,354		104,843		957,342		(34,217)	(34,217)	19,422	11/15/2019.
12543D BA 7	CHS/COMMUNITY HEALTH SYS.....		06/27/2018.	VARIOUS.....		757,813	900,000	883,125	677,250	209,153	1,748		210,901		888,152		(130,339)	(130,339)	49,280	07/15/2020.
125581 GH 5	CIT GROUP INC.....		01/23/2018.	CITIGROUP.....		153,470	149,000	156,569	153,470	1,746	(365)		1,381		154,851		(1,381)	(1,381)	3,642	02/15/2019.
126307 AC 1	CSC HLDGS INC.....		12/03/2018.	mitsubishi.....		707,133	700,000	766,851	740,250	9,930	(41,424)		(31,494)		708,756		(1,623)	(1,623)	78,823	02/15/2019.
126307 AU 1	CSC HOLDINGS INC.....		10/02/2018.	CS FIRST.....		1,050,000	1,050,000	1,075,625	1,067,206	7,555	(2,661)		4,894		1,072,100		(22,100)	(22,100)	52,818	05/15/2026.
126670 QT 8	COUNTRYWIDE ASSET-BACKED.....		11/25/2018.	VARIOUS.....		1,011,460	506,346	706,409	708,682		(16,560)		(16,560)		692,122		319,337	319,337	75,119	05/25/2036.
126685 DX 1	CWHEQ HEQ LN TR 2006-S2 A-3.....		11/25/2018.	VARIOUS.....		380,700	293,432	73,033	54,416		217,573		217,573		271,989		108,711	108,711	20,408	07/25/2027.
12668G AC 6	COUNTRYWIDE HOMES CMO.....		04/23/2018.	VARIOUS.....		155,180	155,180	74,184	74,184		0		0		74,184		80,996	80,996	1,961	08/25/2036.
12768X AB 0	CAESARS ENTERTMENT RESORT PROP.....		01/19/2018.	ISSUE CALLED at 105.500.....		1,107,750	1,050,000	1,140,875	1,106,427		(2,012)		(2,012)		1,104,415		(54,415)	(54,415)	93,363	10/01/2021.
13057Q AF 4	CALIFORNIA RES CORP.....		05/31/2018.	MIZUHO.....		40,875	50,000	24,625	26,740		773		773		27,513		13,362	13,362	1,658	11/15/2024.
131347 CE 4	CALLPINE CORP.....		03/01/2018.	CS FIRST.....		291,750	300,000	279,985	284,918		453		453		285,371		6,379	6,379	6,271	01/15/2023.

E14.12

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	For 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
131347 CF 1	CALPINE CORP.....		11/15/2018.	MORGAN STANLEY.....		273,000	300,000	297,000	286,125	11,165	285		11,450		297,576		(24,576)	(24,576)	18,879	01/15/2025.
131347 CJ 3	CALPINE CORP.....		10/11/2018.	CS FIRST.....		449,375	500,000	493,188	480,000	14,318	629		14,947		494,947		(45,572)	(45,572)	33,153	02/01/2024.
131347 CK 0	CALPINE CORP.....		04/18/2018.	JP MORGAN.....		722,938	750,000	746,500	737,718	8,932	96		9,028		746,746		(23,808)	(23,808)	14,000	06/01/2026.
144577 AF 0	CARRIZO OIL & GAS INC.....		11/02/2018.	VARIOUS.....		493,699	487,000	457,814	467,880	420	5,062		5,482		473,362		13,811	13,811	30,219	09/15/2020.
14912L 5P 2	CATERPILLAR FINANCIAL SE.....		03/01/2018.	VARIOUS.....		500,000	500,000	499,035	499,967		33		33		500,000		0	0	3,250	03/01/2018.
15135B AH 4	CENTENE CORP.....		04/24/2018.	CITIGROUP.....		172,013	165,000	165,000	165,000				0		165,000		7,013	7,013	7,046	02/15/2024.
15137T AA 8	CENTENE ESCROW I CORP.....		05/21/2018.	VARIOUS.....		500,625	500,000	500,000	500,000				0		500,000		625	625	0	06/01/2026.
15911N AA 3	CHANGE HEALTHCARE HL.....		02/01/2018.	VARIOUS.....		305,250	300,000	309,209	100,375	3,107	(85)		3,022		308,647		(3,397)	(3,397)	7,243	03/01/2025.
16411Q AB 7	CHENIERE ENERGY PARTNERS.....		11/30/2018.	VARIOUS.....		1,132,375	1,150,000	1,161,963	1,159,067	2,395	(1,236)		1,159		1,160,226		(27,851)	(27,851)	60,915	10/01/2025.
165167 CG 0	CHESAPEAKE ENERGY CO.....		11/13/2018.	BANK AMERICA MERRILL.....		100,500	100,000	80,750	85,622		3,522		3,522		89,145		11,355	11,355	7,656	02/15/2021.
17027N AA 0	CHOBANI LLC/FINANCE CORP.....		10/11/2018.	JEFFERIES & CO.....		174,000	200,000	209,250	206,375	2,577	(1,179)		1,398		207,774		(33,774)	(33,774)	15,000	04/15/2025.
171871 AP 1	CINCINNATI BELL INC.....		02/15/2018.	CS FIRST.....		716,719	750,000	762,500	746,250	14,309	(238)		14,071		760,321		(43,602)	(43,602)	31,103	07/15/2024.
172967 GF 2	CITIGROUP INC.....		04/20/2018.	VARIOUS.....		619,125	600,000	621,171	617,744		(413)		(413)		617,332		1,793	1,793	18,913	02/15/2023.
172967 HQ 7	CITIGROUP INC.....		04/20/2018.	CITIGROUP.....		207,500	200,000	205,000	205,000				0		205,000		2,500	2,500	5,565	01/01/9999.
184502 BG 6	CLEAR CHANNEL COMMUNICATION.....		03/02/2018.	BANC OF AMERICA.....		561,750	700,000	527,375	504,000	54,161	6,080		60,241		564,241		(2,491)	(2,491)	0	03/01/2021.
184502 BL 5	IHEART COMMUNICATIONS.....		03/02/2018.	MORGAN STANLEY.....		484,000	605,000	430,170	426,255	7,004	619		7,623		433,878		50,122	50,122	0	12/15/2019.
18451Q AH 1	CLEAR CHANNEL VW HLDGS INC.....		02/14/2018.	JEFFERIES & CO.....		794,000	800,000	811,500	787,000	21,751	(458)		21,293		808,294		(14,294)	(14,294)	25,586	03/15/2020.
185401 AG 1	CLEAVER BROOKS INC.....		03/08/2018.	RBC CAP.....		522,875	500,000	500,000	500,000				0		500,000		22,875	22,875	9,953	03/01/2023.
18683K AA 9	CLIFFS NATURAL RESOURCES INC.....		10/05/2018.	JP MORGAN.....		363,822	350,000	306,563	320,965		9,299		9,299		330,264		19,736	19,736	35,619	03/15/2020.
18683K AB 7	CLIFFS NATURAL RESOURCES INC.....		10/05/2018.	JP MORGAN.....		412,536	400,000	331,060	350,281		12,410		12,410		362,691		37,309	37,309	31,949	10/01/2020.
18683K AM 3	CLEVELAND-CLIFFS INC.....		06/27/2018.	BANC OF AMERICA.....		95,000	100,000	99,135	95,750	3,406	13		3,419		99,169		(4,169)	(4,169)	4,760	03/01/2025.
20030N AW 1	COMCAST CORP NEW.....		05/15/2018.	MATURITY.....		500,000	500,000	499,880	499,995		5		5		500,000		0	0	14,250	05/15/2018.
201723 AL 7	COMMERCIAL METALS CO.....		03/23/2018.	CITIGROUP.....		355,500	360,000	360,000	360,000				0		360,000		(4,500)	(4,500)	13,760	07/15/2038.
210518 CQ 7	CONSUMERS ENERGY CO.....		05/16/2018.	ISSUE CALLED at 101.031.....		1,010,310	1,000,000	996,170	999,667		178		178		999,845		155	155	48,448	09/15/2018.
210795 QA 1	CONTINENTAL AIRLN PT.....		06/25/2018.	VARIOUS.....		25,084	24,476	26,006	25,439		(188)		(188)		25,251		(167)	(167)	1,058	10/11/2021.
210795 QD 5	CONTINENTAL AIRLN PT TR 2.....		04/29/2018.	VARIOUS.....		1,000,000	1,000,000	1,051,000	1,009,071		(9,071)		(9,071)		1,000,000		0	0	30,625	04/29/2018.
212015 AH 4	CONTINENTAL RESOURCES INC.....		10/23/2018.	VARIOUS.....		809,707	800,000	749,530	762,438		5,677		5,677		768,114		38,926	38,926	45,578	09/15/2022.
212015 AL 5	CONTINENTAL RESOURCES INC.....		06/14/2018.	BARCLAYS.....		759,450	750,000	679,750	693,792		4,133		4,133		697,925		61,525	61,525	22,781	04/15/2023.
216762 AF 1	COOPER-STANDARD AUTO.....		10/09/2018.	CS FIRST.....		384,000	400,000	405,000	404,412		(422)		(422)		403,990		(19,990)	(19,990)	20,375	11/15/2026.
23131J AA 0	CURO FINL TECHNOLOGI.....		09/07/2018.	ISSUE CALLED at 112.000.....		718,075	650,000	640,555	641,831		1,128		1,128		642,959		7,041	7,041	142,335	03/01/2022.
23311R AA 4	DCP MIDSTREAM LLC.....		06/27/2018.	BARCLAYS.....		53,125	50,000	52,000	51,948		(25)		(25)		51,923		1,202	1,202	2,663	09/15/2037.
23311R AC 0	DCP MIDSTREAM LLC.....		08/09/2018.	ISSUE CALLED at 104.008.....		1,716,132	1,650,000	1,782,610	1,732,365		(41,358)		(41,358)		1,691,007		(41,007)	(41,007)	210,920	03/15/2019.
23311V AF 4	DCP MIDSTREAM OPERAT.....		06/28/2018.	BARCLAYS.....		803,250	850,000	781,563	782,483		528		528		783,012		20,238	20,238	35,832	04/01/2044.
23371D AC 8	DAE FUNDING LLC.....		06/25/2018.	JP MORGAN.....		793,000	800,000	800,000	800,000				0		800,000		(7,000)	(7,000)	28,711	08/01/2020.
233851 AU 8	DAIMLER FINANCE NA LLC.....		01/11/2018.	MATURITY.....		500,000	500,000	497,915	499,988		12		12		500,000		0	0	4,688	01/11/2018.
24718P AA 5	DELPHI JERSEY HOLDINGS.....		11/14/2018.	CS FIRST.....		44,000	50,000	49,750	49,756		23		23		49,779		(5,779)	(5,779)	0	10/01/2025.
247916 AD 1	DENBURY RESORCES INC.....		03/27/2018.	BARCLAYS.....		158,625	200,000	139,250	137,750	2,969	2,426		5,395		143,145		15,480	15,480	4,507	05/01/2022.
251526 BN 8	DEUTSCHE BANK NY.....		03/31/2018.	JP MORGAN.....		462,885	500,000	499,880	498,250	1,630	1		1,631		499,882		(36,997)	(36,997)	8,091	12/01/2032.
25243Y AT 6	DIAGEO CAP PLC.....		04/29/2018.	VARIOUS.....		500,000	500,000	497,150	499,808		192		192		500,000		0	0	2,813	04/29/2018.
25272K AG 8	DIAMOND 1 FIN CORP.....		02/01/2018.	VARIOUS.....		1,129,086	1,050,000	1,072,478	1,069,687		(274)		(274)		1,069,413		59,672	59,672	7,539	06/15/2023.
25272K AU 7	DIAMOND 1 FIN CORP.....		12/20/2018.	VARIOUS.....		612,104	610,000	639,950	571,641		528		(9,365)		624,600		(12,497)	(12,497)	36,533	06/15/2021.
25380W AF 3	DIGICEL GROUP LTD.....		07/03/2018.	BARCLAYS.....		130,000	200,000	200,000	185,954		14,046		14,046		200,000		(70,000)	(70,000)	10,885	04/01/2022.

E14.13

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
25470X AB 1	DISH DBS CORP		12/07/2018	VARIOUS		1,998,945	1,950,000	2,149,375	2,091,375	16,935	(88,260)		(71,325)		2,020,050		(21,105)	(21,105)	195,300	09/01/2019
25470X AW 5	DISH DBS CORP		02/15/2018	VARIOUS		1,263,275	1,330,000	1,352,275	1,298,413	52,024	(195)		51,829		1,350,242		(86,967)	(86,967)	17,290	11/15/2024
260003 AH 1	DOVER CORP		03/15/2018	MATURITY		1,000,000	1,000,000	1,000,299	1,000,008		(8)		(8)		1,000,000			0	27,250	03/15/2018
26817R AN 8	DYNERGY FINANCE I/II INC		04/03/2018	CS FIRST		1,261,500	1,200,000	1,186,563	1,188,346		526		526		1,188,872		72,628	72,628	37,858	11/01/2022
26817R AP 3	DYNEGY HOLDINGS INC		12/11/2018	VARIOUS		585,978	550,000	551,813	551,661		(279)		(279)		551,382		34,595	34,595	46,525	11/01/2024
26817R AS 7	DYNEGY HOLDINGS INC		08/15/2018	TENDER/EXCHANGE		605,000	550,000	600,687	597,846	959	(8,150)		(7,191)		590,655		14,345	14,345	48,522	01/15/2025
26884A AY 9	ERP OPER LTD PARTNERSHIP		04/03/2018	WELLS FARGO		1,035,290	1,000,000	992,370	997,721		227		227		997,947		37,343	37,343	14,514	07/15/2020
29273E AC 2	ENDO FIN/ENDO LTD/E FINC		03/28/2018	BARCLAYS		150,500	200,000	188,000	158,000	31,983	377		32,360		190,361		(39,861)	(39,861)	8,567	07/15/2023
29273V AD 2	ENERGY TRANSFER EQUITY		08/02/2018	RBC CAP		372,688	350,000	337,375	339,443		873		873		340,316		32,372	32,372	21,762	01/15/2024
29273V AF 7	ENERGY TRANSFER EQUITY		03/16/2018	CITIGROUP		51,125	50,000	45,000	45,496		76		76		45,573		5,552	5,552	833	06/01/2027
29358Q AC 3	ENSCO PLC		01/11/2018	DEUTSCHE BANK		220,625	250,000	193,125	194,826		250		250		195,075		25,550	25,550	3,281	10/11/2024
29358Q AH 2	ENSCO PLC		01/12/2018	VARIOUS		356,250	350,000	350,000					0		350,000		6,250	6,250		02/01/2026
29365K AC 7	ENTERGY TEXAS RESTOR FUNDING LLC		08/01/2018	PRINCIPAL PAYDOWN		441,028	441,028	510,766	481,139		(3,554)		(3,554)		477,585		(36,556)	(36,556)	19,317	11/01/2023
29444U AP 1	EQUINIX INC		10/31/2018	MORGAN STANLEY		356,563	350,000	351,688	351,362		(436)		(436)		350,926		5,637	5,637	26,889	01/01/2025
29444U AQ 9	EQUINIX INC		10/03/2018	BANK AMERICA MERRILL		412,000	400,000	435,500	430,500	2,993	(2,675)		318		430,819		(18,819)	(18,819)	28,722	01/15/2026
29444U AR 7	EQUINIX INC		09/12/2018	MORGAN STANLEY		990,281	975,000	992,088	990,905		(450)		(450)		990,455		(173)	(173)	34,879	05/15/2027
315786 AA 1	FIDELITY & GTY LIFE HLDGS		05/14/2018	ISSUE CALLED at 101.594		203,188	200,000	200,250	200,205		(22)		(22)		200,183		(183)	(183)	11,157	04/01/2021
31677Q AV 1	FIFTH THIRD BANK		02/28/2018	VARIOUS		1,500,000	1,500,000	1,497,270	1,499,911		89		89		1,500,000			0	10,875	02/28/2018
35671D AZ 8	FREEMPORT-MCMORAN INC		05/03/2018	BANK AMERICA MERRILL		627,438	650,000	612,125	616,832		1,804		1,804		618,635		8,802	8,802	15,473	03/15/2023
35802X AD 5	FRESENIUS MED CARE US FIN		10/25/2018	BANK AMERICA MERRILL		508,250	500,000	538,625	511,637		(6,011)		(6,011)		505,627		2,623	2,623	35,078	07/31/2019
35906A AL 2	FRONTIER COMMUNICATIONS		03/13/2018	TENDER/EXCHANGE		588,000	600,000	485,688	474,000	14,439	5,105		19,544		493,544		106,456	106,456	27,929	07/01/2021
36164Q 6M 5	GEN ELEC CAPITAL CORP		01/29/2018	JP MORGAN		2,424,574	2,465,000	2,443,942	2,453,198		90		90		2,453,288		(28,714)	(28,714)	17,553	11/15/2025
361841 AD 1	GLP CAPITAL LP/FIN II		10/23/2018	VARIOUS		201,806	200,000	195,500	197,173		769		769		197,942		3,864	3,864	9,588	11/01/2020
361841 AH 2	GLP CAPITAL LP/FIN II		10/23/2018	VARIOUS		552,200	550,000	551,750	551,513		(123)		(123)		551,389		811	811	30,384	04/15/2026
36740P AA 1	GATES GLOBAL LLC		02/07/2018	ISSUE CALLED at 103.000		700,400	680,000	671,663	673,505		127		127		673,632		6,368	6,368	43,425	07/15/2022
37045V AD 2	GENERAL MTRS CO		04/02/2018	KEYBANC		1,003,900	1,000,000	1,000,000	1,000,000				0		1,000,000		3,900	3,900	17,694	10/02/2018
37045X AJ 5	GENERAL MTRS FINL CO INC		05/15/2018	MATURITY		100,000	100,000	100,000	100,000				0		100,000		0	0	1,625	05/15/2018
37185L AF 1	GENESIS ENERGY LP		11/14/2018	VARIOUS		557,000	600,000	603,085	602,955		(356)		(356)		602,600		(45,600)	(45,600)	48,470	10/01/2025
374689 AJ 4	GIBRALTAR INDUSTRIES INC		11/02/2018	PERSHING DLJ		350,949	350,000	357,386	354,152		(1,082)		(1,082)		353,070		(2,121)	(2,121)	27,648	02/01/2021
382550 BF 7	GOODYEAR TIRE & RUB		04/25/2018	CS FIRST		623,188	650,000	650,000	650,000				0		650,000		(26,813)	(26,813)	13,271	05/31/2026
384637 AA 2	GRAHAM HOLDINGS CO		12/18/2018	VARIOUS		152,625	150,000	150,000					0		150,000		2,625	2,625	4,784	06/01/2026
404119 BN 8	HCA INC		10/19/2018	CIT GROUP		1,008,750	1,000,000	1,013,750	1,012,142	131	(1,406)		(1,275)		1,010,867		(2,117)	(2,117)	55,111	03/15/2024
404119 BQ 1	HCA INC CALLABLE NOTES		12/17/2018	VARIOUS		560,125	550,000	550,665	500,000		(13)		(13)		550,652		9,473	9,473	14,350	04/15/2025
404121 AC 9	HCA INC		12/17/2018	VARIOUS		515,125	500,000	546,240	531,250	9,218	(16,404)		(7,186)		524,064		(8,939)	(8,939)	40,661	02/15/2020
404121 AD 7	HCA INC		12/17/2018	NATL FINANCIAL SERV		536,875	500,000	572,500	563,750	14	(14,014)		(14,000)		549,749		(12,874)	(12,874)	50,417	02/15/2022
428040 CP 2	HDTFS INC		03/17/2018	MORGAN STANLEY		398,000	400,000	387,815	389,507		741		741		390,248		7,572	7,572	10,143	10/15/2020
428040 CT 4	HERTZ CORP		05/09/2018	MORGAN STANLEY		527,375	500,000	503,750	503,380		(20)		(20)		503,361		24,014	24,014	5,316	06/01/2022
428236 BV 4	HEWLETT PACKARD CO		03/26/2018	CORPORATE REORG		1,058,200	1,000,000	997,070	998,682		73		73		998,755		59,445	59,445	13,821	12/09/2021
42824C AU 3	HP ENTERPRISE CO		10/05/2018	VARIOUS		3,653,589	3,650,000	3,645,328	3,648,776		963		963		3,649,739		261	261	90,802	10/05/2018
436440 AK 7	HOLOGIC INC		12/14/2018	JEFFERIES & CO		48,313	50,000	50,000					0		50,000		(1,688)	(1,688)	2,601	10/15/2025
45031U CC 3	ISTAR INC		01/23/2018	JP MORGAN		304,875	300,000	300,000	300,000				0		300,000		4,875	4,875	4,818	09/15/2020
45688C AA 5	INGEVITY CORP		10/11/2018	BANK AMERICA MERRILL		283,063	300,000	300,000					0		300,000		(16,938)	(16,938)	9,769	02/01/2026

E14.14

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
458204 AP 9	INTELSAT BERMUDA LTD.		03/01/2018	VARIOUS		448,875	800,000	322,875	377,628	4,063	8,399		12,462		390,089		58,786	58,786	15,661	06/01/2021
45824T AC 9	INTELSAT JACKSONHLDG		09/12/2018	TENDER EX		829,000	800,000	767,500	756,000	12,756	7,160		19,916		775,916		53,084	53,084	29,000	10/15/2020
45824T AG 0	INTELSAT JACKSONHLDG		09/06/2018	CS FIRST		861,035	850,000	812,435	777,750	37,291	6,513		43,804		821,555		39,480	39,480	59,031	04/01/2021
45827A AA 1	INTELSAT CONNECT FIN		08/31/2018	ISSUE CALLED at 100.000		850,000	850,000	512,125	545,199		29,187		29,187		574,385		275,615	275,615	75,556	04/01/2022
47009L AA 3	JAGGED PEAK ENERGY LLC		12/18/2018	JP MORGAN		528,000	550,000	550,000					0		550,000		(22,000)	(22,000)	19,926	05/01/2026
48019T AB 0	JONES ENERGY HLDGS/FIN		10/25/2018	DEUTSCHE BANK		175,875	350,000	310,500	264,250	53,260	5,341		58,601		322,850		(146,975)	(146,975)	25,463	04/01/2022
48250N AA 3	KFC HLD/PIZZA HUT/TACO		01/08/2018	BANK AMERICA MERRILL		114,125	110,000	110,000	110,000				0		110,000		4,125	4,125	596	06/01/2024
49327M 2A 1	KEY BANK NA		02/01/2018	VARIOUS		1,000,000	1,000,000	999,040	999,983		17		17		1,000,000		0	0	8,250	02/01/2018
50077D AE 4	KRATON POLYMERS LLC		06/22/2018	MORGAN STANLEY		258,750	250,000	250,000	250,000				0		250,000		8,750	8,750	16,576	04/15/2025
526057 CD 4	LENNAR CORP		05/15/2018	VARIOUS		95,250	100,000	97,030			19		19		97,049		(1,799)	(1,799)	2,177	11/29/2027
527298 BH 5	LEVEL 3 FINANCING INC		11/06/2018	CITIGROUP		492,500	500,000	508,750	500,625	6,694	(719)		5,975		506,600		(14,100)	(14,100)	31,877	05/01/2025
549463 AE 7	NOKIA OF AMERICA CORP		06/01/2018	BANK OF		207,750	200,000	209,500	52,606		(172)		(172)		209,183		(1,433)	(1,433)	5,798	03/15/2029
55181X AA 0	LYNX II CORP		10/26/2018	VARIOUS		825,504	800,000	839,696	829,000	7,099	(12,343)		(5,244)		823,757		(23,757)	(23,757)	73,844	04/15/2023
552704 AB 4	MEG ENERGY CORP		10/01/2018	VARIOUS		388,125	400,000	400,000	342,000	58,000			58,000		400,000		(11,875)	(11,875)	25,288	01/30/2023
552704 AD 0	MEG ENERGY CORP		10/01/2018	RBC CAP		262,500	250,000	248,125	246,934	1,250	146		1,396		248,330		14,170	14,170	19,771	01/15/2025
552953 BW 0	MGM RESORTS INTERNATIONAL		11/09/2018	JANNEY MONTGOME		2,626,000	2,600,000	2,854,625	2,769,000	18,981	(150,172)		(131,191)		2,637,809		(11,809)	(11,809)	287,788	02/01/2019
552953 BY 6	MGM RESORTS INTERNATIONAL		06/14/2018	CIT GROUP		738,500	700,000	775,313	757,750	7,239	(10,573)		(3,334)		754,416		(15,916)	(15,916)	33,731	10/01/2020
552953 CE 9	MGM RESORTS INTERNATIONAL		06/15/2018	VARIOUS		500,688	500,000	500,000					0		500,000		688	688	80	06/15/2025
55303X AB 1	MGM GROWTH LP/MGP ESCROW		06/22/2018	VARIOUS		705,875	750,000	752,500	750,000	2,405	(92)		2,313		752,314		(46,439)	(46,439)	26,906	09/01/2026
55303X AC 9	MGP ESCROW ISSUER/CO-ISS		10/26/2018	VARIOUS		863,688	850,000	888,188	321,000	583	(2,326)		(1,743)		882,319		(18,632)	(18,632)	25,094	05/01/2024
55303X AF 2	MGM GROWTH LP/MGP ESCROW		02/14/2018	BANC OF AMERICA		378,675	405,000	405,000	397,913	7,088			7,088		405,000		(26,325)	(26,325)	7,341	01/15/2028
553283 AB 8	MPH ACQUISITION HOLDINGS		07/18/2018	BANK AMERICA MERRILL		360,500	350,000	375,625	373,625	1,706	(2,866)		(1,160)		372,466		(11,966)	(11,966)	15,863	06/01/2024
55342U AF 1	MPT OPER PARTNERESP / FINL		11/01/2018	VARIOUS		523,965	500,000	535,625	530,985		(2,266)		(2,266)		528,719		(4,754)	(4,754)	27,227	03/01/2024
55342U AH 7	MPT OPERATING PARTNER		12/12/2018	VARIOUS		997,438	1,050,000	1,058,313	1,055,312	2,850	(802)		2,048		1,057,361		(59,924)	(59,924)	63,236	10/15/2027
575385 AA 7	MASONITE CORP		09/12/2018	ISSUE CALLED at 104.219		177,172	170,000	176,900	176,139		(735)		(735)		175,404		(5,404)	(5,404)	16,655	03/15/2023
57629W BS 8	MASSMUTUAL GLOBAL FUNDING		01/17/2018	JP MORGAN		2,953,127	2,950,000	2,944,572	2,949,334		56		56		2,949,390		3,737	3,737	28,738	08/02/2018
58013M EE 0	MCDONALDS CORP MED TERM N		03/01/2018	VARIOUS		500,000	500,000	504,090	500,087		(87)		(87)		500,000		0	0	13,375	03/01/2018
588056 AR 2	MERCER INTL INC		01/03/2018	ISSUE CALLED at 105.813		580,913	549,000	559,888	557,892		(17)		(17)		557,875		(8,875)	(8,875)	35,932	12/01/2022
589433 AA 9	MEREDITH CORP		11/08/2018	CS FIRST		71,400	70,000	71,225			(132)		(132)		71,093		307	307	3,783	02/01/2026
59217G AZ 2	METLIFE INC		06/22/2018	VARIOUS		2,000,000	2,000,000	1,997,260	1,999,728		272		272		2,000,000		0	0	37,500	06/22/2018
595620 AH 8	MIDAMERICAN ENERGY CO		03/15/2018	MATURITY		3,000,000	3,000,000	3,011,230	3,000,290		(290)		(290)		3,000,000		0	0	79,500	03/15/2018
608328 BF 6	MOHEGAN TRIBAL GAMING		11/15/2018	VARIOUS		643,375	650,000	659,657	656,498	2,159	(346)		1,813		658,311		(14,936)	(14,936)	31,150	10/15/2024
61166W AF 8	MONSANTO CO NEW		04/15/2018	MATURITY		1,000,000	1,000,000	993,825	999,775		225		225		1,000,000		0	0	25,625	04/15/2018
617446 6Q 7	MORGAN STANLEY		04/01/2018	MATURITY		500,000	500,000	500,000	500,000				0		500,000		0	0	16,563	04/01/2018
62886E AH 1	NCR CORP NEW		08/01/2018	PERSHING DLJ		49,548	50,000	48,188	49,145		151		151		49,296		252	252	2,235	02/15/2021
62886E AJ 7	NCR CORP NEW		09/28/2018	RBC CAP		247,500	250,000	235,875	241,831		1,213		1,213		243,044		4,456	4,456	15,174	07/15/2022
62886E AR 9	NCR ESCROW CORP		08/01/2018	PERSHING DLJ		505,480	500,000	510,000	507,228		(982)		(982)		506,245		(765)	(765)	18,604	12/15/2021
62912X AE 4	NGPL PIPECO LLC		03/14/2018	MORGAN STANLEY		125,313	125,000	125,000	125,000				0		125,000		313	313	3,418	08/15/2022
62912X AF 1	NGPL PIPECO LLC		10/25/2018	CS FIRST		416,971	430,000	430,000	430,000				0		430,000		(13,029)	(13,029)	26,087	08/15/2027
629377 CA 8	NRG ENERGY INC		10/25/2018	RBC CAP		319,500	300,000	330,875	328,122	2,337	(2,412)		(75)		328,048		(8,548)	(8,548)	20,783	05/15/2026
629377 CE 0	NRG ENERGY INC		10/11/2018	VARIOUS		702,188	700,000	700,000	700,000				0		700,000		2,188	2,188	33,837	01/15/2028

E14.15

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		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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	
637432 NB 7	NATIONAL RURAL UTILS.....		02/08/2018	WELLS FARGO.....		996,870	1,000,000	998,640	999,473		31		31		999,504		(2,634)	(2,634)	5,558	11/15/2019	
63860U AH 3	NATIONSTAR MORT/CAP CORP.....		08/15/2018	ISSUE CALLED at 101.969.....		662,799	650,000	660,063	649,724	3,591	(729)		2,862	652,586		(2,586)	(2,586)	57,445	10/01/2020		
64110L AS 5	NETFLIX INC.....		08/02/2018	RBC CAP.....		429,625	450,000	450,000	441,563	8,438			8,438	450,000		(20,375)	(20,375)	15,478	04/15/2028		
65409Q BB 7	NIELSEN FIN LLC/ NIELSEN.....		08/08/2018	CS FIRST.....		146,813	150,000	150,990			(74)		(74)	150,916		(4,103)	(4,103)	2,396	04/15/2022		
654740 AD 1	NISSAN MTR ACCEP CORP.....		03/15/2018	MATURITY.....		500,000	500,000	498,885	499,952		48		48	500,000			0	4,500	03/15/2018		
654740 AF 6	NISSAN MTR ACCEP CORP.....		03/27/2018	WELLS FARGO.....		2,849,858	2,850,000	2,846,808	2,849,504		163		163	2,849,667			190	38,392	09/26/2018		
65504L AC 1	NOBLE HOLDINGS INTL LTD.....		01/22/2018	TENDER EX.....		59,305	58,000	42,123	47,551		222		222	47,773		10,227	10,227	190	08/01/2020		
65504L AQ 0	NOBLE HOLDINGS INTL LTD.....		01/17/2018	VARIOUS.....		171,988	170,000	170,000					0	170,000		1,988	1,988		02/01/2026		
67020Y AD 2	NUANCE COMMUNICATIONS.....		09/07/2018	ISSUE CALLED at 100.000.....		166,000	166,000	168,895	167,691	49	(433)		(384)	167,307		(1,307)	(1,307)	9,468	08/15/2020		
67054L AB 3	NUMERICABLE GROUP SA.....		08/15/2018	ISSUE CALLED at 103.000.....		257,500	250,000	240,000	242,747		910		910	243,657		6,343	6,343	22,500	05/15/2022		
674215 AD 0	OASIS PETE INC NEW.....		05/05/2018	TENDER EX.....		358,750	350,000	352,438	352,313		(188)		(188)	352,124		6,626	6,626	12,197	11/01/2021		
674215 AG 3	OASIS PETROLEUM INC.....		05/12/2018	TENDER EX.....		54,822	53,000	54,590	54,383		(108)		(108)	54,276		547	547	2,419	03/15/2022		
674599 CD 5	OCCIDENTAL PETROLEUM CORP.....		02/15/2018	MATURITY.....		1,000,000	1,000,000	999,180	999,981		19		19	1,000,000			0	7,500	02/15/2018		
68245X AE 9	1011778 B.C. UNLIMIT.....		09/25/2018	JEFFERIES & CO.....		286,500	300,000	301,500	301,461		(227)		(227)	301,234		(14,734)	(14,734)	17,338	10/15/2025		
688239 AE 2	OSHKOSH CORP.....		04/12/2018	BANK AMERICA MERRILL.....		518,375	500,000	498,125	498,470		50		50	498,521		19,854	19,854	15,841	03/01/2025		
69352P AG 8	PPL CAP FDG INC.....		06/01/2018	MATURITY.....		500,000	500,000	499,500	499,957		43		43	500,000			0	4,750	06/01/2018		
699320 AH 0	PARAMOUNT RESOURCES LTD.....		03/12/2018	VARIOUS.....		734,188	700,000	621,250	638,627		1,568		1,568	640,195		93,993	93,993	32,685	06/30/2023		
70014L AA 8	PARK AEROSPACE HOLDINGS.....		02/23/2018	MORGAN STANLEY.....		941,601	950,000	957,875	947,625	9,991	(120)		9,871	957,496		(15,895)	(15,895)	23,559	08/15/2022		
700677 AR 8	PARK OHIO INDS INC-O.....		12/12/2018	VARIOUS.....		304,813	300,000	314,250			(835)		(835)	313,415		(8,603)	(8,603)	17,151	04/15/2027		
708130 AC 3	J.C. PENNY CO INC.....		06/06/2018	VARIOUS.....		219,813	350,000	270,484	210,000	61,618	493		62,111	272,111		(52,299)	(52,299)	10,798	10/15/2036		
708160 BS 4	J.C. PENNY CO INC.....		06/18/2018	VARIOUS.....		543,250	800,000	732,625	520,000	214,417	345		214,762	734,763		(191,513)	(191,513)	27,930	04/01/2037		
71376L AB 6	PERFORMANCE FOOD GROUP.....		01/18/2018	BARCLAYS.....		413,000	400,000	407,875	405,768		(91)		(91)	405,677		7,323	7,323	3,117	06/01/2024		
737446 AM 6	POST HLDGS INC.....		07/27/2018	BARCLAYS.....		121,563	125,000	131,875	127,500	4,081	(455)		3,626	131,126		(9,564)	(9,564)	6,589	03/01/2027		
74736K AB 7	QORVO INC.....		06/27/2018	TENDER EX.....		480,375	450,000	450,000	450,000				0	450,000		30,375	30,375	17,550	12/01/2023		
74736K AD 3	QORVO INC.....		08/15/2018	BARCLAYS.....		489,713	450,000	499,875	491,782	770	(5,489)		(4,719)	487,063		2,649	2,649	22,400	12/01/2025		
748767 AF 7	QUINTILES TRANSNATION.....		10/25/2018	JP MORGAN.....		496,350	500,000	500,000	500,000				0	500,000		(3,650)	(3,650)	23,292	05/15/2023		
75281A AS 8	RANGE RESOURCES CORP.....		01/30/2018	DEUTSCHE BANK.....		243,125	250,000	223,750	227,832		198		198	228,030		15,095	15,095	2,573	05/15/2025		
761735 AD 1	THE REYNOLDS GROUP INC.....		01/10/2018	VARIOUS.....		364,293	550,000	364,293	367,737		1,067		1,067	368,804		(4,511)	(4,511)	10,364	02/15/2021		
762515 AA 2	RIALTO HLDS LLC/ RIALTO.....		03/03/2018	ISSUE CALLED at 100.000.....		650,000	650,000	650,000	650,000				0	650,000			0	11,071	12/01/2018		
767754 CH 5	RITE AID CORP.....		02/23/2018	VARIOUS.....		1,800,494	1,800,000	1,789,563	1,631,250	159,195	250		159,445	1,790,695		9,799	9,799	61,628	04/01/2023		
76882A AB 6	RIVERS PITTSBURGH LP/FIN.....		11/07/2018	VARIOUS.....		1,195,875	1,200,000	1,226,063	1,194,000	24,287	(4,385)		19,902	1,213,901		(18,026)	(18,026)	81,360	08/15/2021		
779382 AU 4	ROWAN COMPANIES.....		05/02/2018	CS FIRST.....		191,000	200,000	200,000	200,000				0	200,000		(9,000)	(9,000)	5,695	06/15/2025		
78008S 7D 2	ROYAL BK OF CDA BD CDS.....		03/26/2018	MK TAXES SYS.....		1,998,540	2,000,000	2,000,000	2,000,000				0	2,000,000		(1,460)	(1,460)	29,456	07/27/2018		
78442F EH 7	SLM CORP MTN BOOK ENTRY.....		04/25/2018	ISSUE CALLED at 100.835.....		504,175	500,000	552,125	505,683		(4,020)		(4,020)	501,663		(1,663)	(1,663)	19,667	06/15/2018		
78442F EH 5	SLM CORP.....		06/18/2018	VARIOUS.....		1,668,638	1,650,000	1,597,738	1,631,976		7,936		7,936	1,639,912		28,725	28,725	83,485	01/15/2019		
78442F ES 3	SLM CORP.....		06/07/2018	USBCORP.....		606,096	600,000	588,025	594,926		1,486		1,486	596,412		9,684	9,684	14,138	06/17/2019		
78454L AD 2	SM ENERGY CO.....		07/16/2018	VARIOUS.....		1,226,004	1,200,000	1,201,274	1,200,617	1,455	(266)		1,189	1,201,806		(1,806)	(1,806)	78,221	11/15/2021		
78454L AH 3	SM ENERGY CO.....		02/26/2018	VARIOUS.....		617,188	650,000	633,625	629,310	4,704	336		5,040	634,350		(17,163)	(17,163)	19,632	01/15/2024		
78454L AM 2	SM ENERGY CO.....		03/09/2018	BARCLAYS.....		234,168	250,000	278,423	245,780	26,130	(1,285)		24,845	270,625		(36,457)	(36,457)	2,625	07/01/2021		
78467J AC 4	SS&C TECH HOLDINGS INC.....		04/14/2018	ISSUE CALLED at 105.172.....		525,860	500,000	507,875	506,927		(321)		(321)	506,605		(6,605)	(6,605)	47,973	07/15/2023		
78468V AA 0	SPL LOGISTICS ESCROW LLC.....		11/13/2018	BAIRD, ROBERT W.....		437,260	500,000	513,000	407,500	98,267	(1,821)		96,446	503,946		(66,686)	(66,686)	57,139	08/01/2020		
79970Y AD 7	SANCHEZ ENERGY CORP.....		08/15/2018	BANK AMERICA MERRILL.....		254,563	500,000	441,250	426,250	16,387	5,864		22,251	448,501		(193,939)	(193,939)	33,343	01/15/2023		

E14.16

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	For 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
80627D AA 4	IHO VERWALTUNGS GMBH.....		06/14/2018	JP MORGAN.....		569,185	570,000	572,138			(125)		(125)		572,013		(2,828)	(2,828)	13,912	09/15/2021
82088N AA 0	SHEARERES FOOD / CHIP FI		04/16/2018	ISSUE CALLED at 102.250.....		613,500	600,000	642,913	608,299	5,942	(2,184)		3,758		612,057		(12,057)	(12,057)	38,550	11/01/2019
82967N AS 7	SIRIUS XM RADIO INC.....		04/04/2018	VARIOUS.....		361,188	350,000	350,000	350,000				0		350,000		11,188	11,188	14,692	07/15/2024
82967N AY 4	SIRIUS XM RADIO INC.....		03/08/2018	BNP PARIBAS.....		293,160	300,000	300,000	300,000				0		300,000		(6,840)	(6,840)	7,976	02/01/2022
82967N BA 5	SIRIUS XM RADIO INC.....		12/13/2018	RBC CAP.....		377,500	400,000	407,625	403,000	4,305	(789)		3,516		406,515		(29,015)	(29,015)	29,000	08/01/2027
83404D AA 7	SOFTBANK CORP.....		05/19/2018	VARIOUS.....		1,737,133	1,700,000	1,746,875	1,731,685	7,598	(4,622)		2,976		1,734,662		(2,787)	(2,787)	43,283	04/15/2020
84755T AA 5	SPECTRA ENERGY CAP LLC.....		04/15/2018	MATURITY.....		500,000	500,000	499,110	499,966			34	34		500,000				15,500	04/15/2018
84762L AQ 8	SPEC BRNDS ESCROW CORP		11/02/2018	MITSUBISHI.....		404,875	395,000	409,731	402,313	2,406	(1,511)		895		403,208		1,667	1,667	25,515	11/15/2022
84762L AS 4	SPECTRUM BRANDS INC.....		06/14/2018	JP MORGAN.....		253,128	250,000	267,188	263,072		(1,239)		(1,239)		261,833		(8,706)	(8,706)	7,784	12/15/2024
852060 AT 9	SPRINT CAPITAL CORP		05/18/2018	VARIOUS.....		81,360	50,000	58,125	56,875	1,204	(10)		1,194		58,069		23,291	23,291	1,422	03/15/2032
852061 AK 6	SPRINT NEXTEL CORP.....		11/15/2018	VARIOUS.....		617,490	600,000	600,000	600,000				0		600,000		17,490	17,490	27,450	11/15/2018
852061 AR 1	SPRINT NEXTEL CORP		12/07/2018	VARIOUS.....		1,669,483	1,600,000	1,502,500	1,533,836		21,953		21,953		1,555,788		113,694	113,694	117,668	08/15/2020
85207U AJ 4	SPRINT CORP.....		05/30/2018	VARIOUS.....		672,125	650,000	743,750	682,500	58,590	(4,108)		54,482		736,982		(64,857)	(64,857)	39,145	02/15/2025
853496 AC 1	STANDARD INDS INC.....		01/18/2018	VARIOUS.....		313,775	305,000	308,000	307,500	331	(9)		322		307,822		5,953	5,953	6,482	02/15/2027
85571B AL 9	STARWOOD PROPERTY TRUST.....		11/28/2018	CIT GROUP.....		187,500	200,000	198,498	198,504		159		159		198,662		(11,162)	(11,162)	9,381	03/15/2025
858119 BC 3	STEEL DYNAMICS INC		12/07/2018	VARIOUS.....		301,875	300,000	300,000	300,000				0		300,000		1,875	1,875	15,297	10/01/2021
858119 BD 1	STEEL DYNAMICS INC		07/12/2018	BANK AMERICA MERRILL		461,250	450,000	447,000	447,604		160		160		447,765		13,485	13,485	19,594	10/01/2024
858119 BH 2	STEEL DYNAMICS INC.....		06/20/2018	JP MORGAN.....		96,900	100,000	100,000	100,000				0		100,000		(3,100)	(3,100)	3,168	09/15/2025
86614R AG 2	SUMMIT MATERIALS LLC		08/06/2018	VARIOUS.....		1,733,363	1,700,000	1,712,122	1,711,603	399	(389)		10		1,711,612		21,750	21,750	85,444	07/15/2023
871503 AU 2	SYMANTEC CORP.....		09/20/2018	VARIOUS.....		1,334,788	1,350,000	1,368,688	1,365,896		(1,068)		(1,068)		1,364,828		(30,040)	(30,040)	40,896	04/15/2025
871829 AL 1	SYSCO CORP.....		02/12/2018	MATURITY.....		2,000,000	2,000,000	2,049,740	2,000,716		(716)		(716)		2,000,000		0	0	52,500	02/12/2018
87264A AE 5	T-MOBILE USA INC.....		04/28/2018	ISSUE CALLED at 103.418.....		258,545	250,000	269,688	260,917		406		406		261,323		(11,323)	(11,323)	21,363	04/28/2023
87264A AL 9	T-MOBILE USA IN.....		03/29/2018	ISSUE CALLED at 103.313.....		1,188,100	1,150,000	1,224,750	1,201,750	16,043	(2,798)		13,245		1,214,996		(64,996)	(64,996)	76,193	04/01/2023
87264A AR 6	T-MOBILE USA INC.....		01/23/2018	DEUTSCHE BANK.....		102,375	100,000	100,000	100,000				0		100,000		2,375	2,375	1,111	04/15/2022
87422V AA 6	TALEN ENERGY SUPPLY LLC.....		04/06/2018	CS FIRST.....		480,375	700,000	590,875	163,000	8,816	2,714		11,530		593,905		(113,530)	(113,530)	15,862	06/01/2025
87422V AE 8	TALEN ENERGY SUPPLY LLC.....		05/24/2018	VARIOUS.....		182,125	200,000	195,000	195,041		210		210		195,251		(13,126)	(13,126)	9,552	01/15/2026
875127 AX 0	TAMPA ELEC CO.....		05/15/2018	MATURITY.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000		0	0	61,000	05/15/2018
87612B AP 7	TARGA RES PARTNERS /.....		03/13/2018	CS FIRST.....		97,125	100,000	99,500	99,250	291	14		305		99,555		(2,430)	(2,430)	1,411	11/15/2023
878742 AZ 8	TECK RESOURCRES LIMITED.....		08/02/2018	BARCLAYS.....		233,125	250,000	231,438	231,813		184		184		231,998		1,127	1,127	13,688	02/01/2043
878744 AB 7	TECK RESOURCRES LIMITED		08/07/2018	BANK AMERICA MERRILL.....		641,875	700,000	575,938	578,208	6	1,131		1,137		579,344		62,531	62,531	34,082	03/01/2042
87927V AF 5	TELECOM ITALIA CAPITAL.....		04/25/2018	BTIG.....		981,000	900,000	999,125	997,267		(1,272)		(1,272)		995,995		(14,995)	(14,995)	25,819	11/15/2033
87927V AM 0	TELECOM ITALIA CAPITAL.....		04/25/2018	MERRILL LYNCH.....		209,000	200,000	200,000	200,000				0		200,000		9,000	9,000	6,900	09/30/2034
87927V AR 9	TELECOM ITALIA CAPITAL.....		05/31/2018	STIEFL.....		159,375	150,000	186,375	186,258		(502)		(502)		185,757		(26,382)	(26,382)	9,480	07/18/2036
87927Y AA 0	TELECOM ITALIA CAPITAL.....		03/06/2018	VARIOUS.....		1,544,400	1,500,000	1,493,063	1,494,056		156		156		1,494,212		50,188	50,188	20,387	05/30/2024
88033G CN 8	TENET HEALTHCARE CORP		01/09/2018	VARIOUS.....		342,875	350,000	348,250	340,812	7,861	4		7,865		348,677		(5,802)	(5,802)	1,463	06/15/2023
88033G CP 3	TENET HEALTHCARE CORP.....		03/07/2018	RBC CAP.....		389,640	370,000	370,000	370,000				0		370,000		19,640	19,640	19,063	01/01/2022
88033G CU 2	THC ESCROW CORPORATION.....		11/19/2018	VARIOUS.....		1,158,125	1,200,000	1,200,500	1,174,500	25,960	(9)		25,951		1,200,451		(42,326)	(42,326)	40,959	05/01/2025
88047P AA 2	TENN MERGER SUB INC.....		04/04/2018	VARIOUS.....		540,750	600,000	600,000	538,500	61,500			61,500		600,000		(59,250)	(59,250)	19,940	02/01/2025
88947E AN 0	TOLL BROS FIN CORP.....		03/23/2018	VARIOUS.....		847,438	850,000	858,546	857,020		(253)		(253)		856,766		(9,329)	(9,329)	16,200	04/15/2023
89231T AE 0	TOYOTA AUTO RECV OWNER TRUST.....		12/15/2018	MORTGAGE PAYDOWN.....		3,037,753	3,037,753	3,037,378	3,036,135		1,618		1,618		3,037,753		0	0	44,030	12/15/2020
89352H AF 6	TRANSCANADA PIPELINES LTD.....		08/15/2018	MATURITY.....		500,000	500,000	499,630	499,970		30		30		500,000		0	0	32,500	08/15/2018
893830 BE 8	TRANSOCEAN INC.....		09/21/2018	BARCLAYS.....		541,850	500,000	522,500	520,836		(2,897)		(2,897)		517,939		23,911	23,911	53,750	07/15/2023

E14.17

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
896047	AH 0		04/05/2018	VARIOUS		761,250	750,000	743,500	745,066			239	239		745,305		15,945	15,945	30,757	07/15/2022.
90320M	AA 3		11/08/2018	BARCLAYS		295,125	300,000	308,250	303,570	3,877	(1,159)		2,718		306,289		(11,164)	(11,164)	21,410	01/15/2025.
903293	BE 7		05/03/2018	VARIOUS		854,188	850,000	855,875	855,508		(211)		(211)		855,298		(1,110)	(1,110)	17,570	06/01/2027.
904764	AK 3		03/26/2018	WELLS FARGO		1,528,605	1,500,000	1,498,455	1,499,789		44		44		1,499,834		28,771	28,771	44,600	02/15/2019.
911365	BE 3		05/17/2018	MORGAN STANLEY		308,063	300,000	300,000	300,000				0		300,000		8,063	8,063	11,970	09/15/2026.
911365	BH 6		10/29/2018	VARIOUS		1,069,750	1,150,000	1,150,000	1,150,000				0		1,150,000		(80,250)	(80,250)	54,414	10/15/2025.
914906	AR 3		05/08/2018	VARIOUS		520,625	550,000	559,125	550,000	8,261	(487)		7,774		557,774		(37,149)	(37,149)	13,702	05/15/2023.
91911K	AD 4		12/31/2018	ISSUE CALLED at 100.000		172,000	172,000	172,000					0		172,000				5,644	12/01/2021.
91911X	AQ 7		06/29/2018	ISSUE CALLED at 101.125		606,750	600,000	572,938	575,103		3,047		3,047		578,149		21,851	21,851	42,413	08/15/2021.
91911X	AS 3		01/09/2018	BARCLAYS		1,375,750	1,350,000	1,157,313	1,187,930		742		742		1,188,672		187,078	187,078	47,780	07/15/2022.
92047W	AB 7		07/09/2018	VARIOUS		421,375	450,000	456,905	455,063	1,586	(519)		1,067		456,129		(34,754)	(34,754)	17,561	08/15/2025.
92343E	AL 6		12/19/2018	JP MORGAN		191,000	200,000	200,000	200,000				0		200,000		(9,000)	(9,000)	13,881	07/15/2027.
92532W	AA 1		10/11/2018	DEUTSCHE BANK		350,875	350,000	358,538	357,220		(869)		(869)		356,351		(5,476)	(5,476)	20,816	09/30/2024.
92676X	AD 9		01/31/2018	VARIOUS		402,000	400,000	402,000					0		402,000				8,813	09/15/2027.
927804	FM 1		01/15/2018	MATURITY		500,000	500,000	498,690	499,990		10		10		500,000				3,000	01/15/2018.
92840V	AA 0		11/06/2018	VARIOUS		496,375	500,000	500,000					0		500,000		(3,625)	(3,625)	4,629	09/01/2026.
92857W	AZ 0		07/15/2018	MATURITY		100,000	100,000	107,979	100,636		(636)		(636)		100,000				4,625	07/15/2018.
931142	CE 4		01/12/2018	TENDER EX.		3,086,880	3,000,000	3,000,750	3,000,238		(5)		(5)		3,000,233		(233)	(233)	111,255	10/25/2020.
931142	DJ 9		01/12/2018	TENDER EX.		2,149,807	2,150,000	2,145,915	2,149,229		54		54		2,149,283		717	717	4,465	12/15/2018.
94155U	AA 7		04/18/2018	ISSUE CALLED at 101.906		1,019,060	1,000,000	1,016,750	1,006,525	1,252	(1,077)		175		1,006,700		(6,700)	(6,700)	73,918	02/01/2020.
947075	AJ 6		12/06/2018	BANK AMERICA MERRILL		165,000	200,000	213,000	204,624	6,656	(2,826)		3,830		208,454		(43,454)	(43,454)	15,156	06/15/2021.
94707V	AC 4		02/05/2018	VARIOUS		467,250	500,000	478,750	455,000	26,922	351		27,273		482,272		(15,022)	(15,022)	6,850	04/15/2022.
94973B	AA 9		03/27/2018	ISSUE CALLED at 101.688		610,128	600,000	613,996	607,249		(807)		(807)		606,441		(6,441)	(6,441)	36,903	02/01/2020.
958102	AL 9		02/11/2018	TENDER EX.		2,276,138	1,950,000	2,264,163	2,205,104		(9,493)		(9,493)		2,195,611		(245,611)	(245,611)	401,213	04/01/2024.
958102	AM 7		10/03/2018	VARIOUS		539,750	550,000	550,000					0		550,000		(10,250)	(10,250)	12,746	02/15/2026.
962178	AL 3		10/25/2018	CIT GROUP		349,346	350,000	346,129	348,782		683		683		349,466		(120)	(120)	13,356	06/15/2019.
966387	AG 7		01/24/2018	ISSUE CALLED at 102.976		1,132,736	1,100,000	788,438	955,924		7,232		7,232		963,156		136,844	136,844	52,750	03/15/2019.
96926D	AR 1		05/17/2018	VARIOUS		974,219	1,000,000	1,005,003	1,003,104	1,761	(133)		1,628		1,004,732		(30,514)	(30,514)	42,896	01/31/2025.
96926J	AA 5		06/25/2018	MITSUBISHI		456,750	450,000	452,525	451,321		(165)		(165)		451,156		5,594	5,594	20,475	08/15/2021.
969457	BB 5		05/17/2018	NATL FINANCIAL SERV		420,219	350,000	390,750	389,129		(786)		(786)		388,342		31,876	31,876	22,313	01/15/2031.
969457	BD 1		05/17/2018	NATL FINANCIAL SERV		1,461,000	1,200,000	1,407,813	1,400,495		(3,879)		(3,879)		1,396,616		64,384	64,384	40,300	06/15/2031.
973147	AD 3		07/09/2018	VARIOUS		551,250	600,000	605,500	573,600	31,718	(525)		31,193		604,792		(53,542)	(53,542)	20,639	01/20/2026.
97381L	AA 6		03/02/2018	VARIOUS		303,000	580,000	507,817	350,900	158,289	1,768		160,057		510,957		(207,957)	(207,957)	12,325	08/01/2023.
97381L	AB 4		01/10/2018	VARIOUS		531,250	550,000	544,500	532,125	12,453	12		12,465		544,590		(13,340)	(13,340)	8,290	10/31/2025.
97381W	AN 4		03/05/2018	CS FIRST		168,840	201,000	160,428	163,280		1,989		1,989		165,269		3,571	3,571		10/15/2020.
98213C	AA 8		10/10/2018	BARCLAYS		305,250	300,000	300,000	300,000				0		300,000		5,250	5,250	18,700	10/01/2025.
988498	AK 7		11/27/2018	VARIOUS		708,480	821,000	704,008	706,517		1,573		1,573		708,090		390	390	45,865	11/01/2043.
BL0782	01 3		04/10/2018	VARIOUS		1,127,057	1,185,688	974,266	1,056,718	38,949	12,783		51,732		1,108,450		18,607	18,607	31,948	10/18/2019.
BL1335	11 8		02/21/2018	BANK LOAN		272,008	732,036	203,259	203,259				0		203,259		68,749	68,749		08/04/2020.
BL1335	13 4		02/08/2018	VARIOUS		4,300	215,000	46,300	6,450	15,050			15,050		21,500		(17,200)	(17,200)	1	08/04/2021.
BL2414	51 6		02/28/2018	VARIOUS		565,734	565,734	564,023	564,302		41		41		564,343		1,391	1,391	6,353	11/03/2023.

E14.18

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		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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	
BL2434	13	4	EAGLECLAW MIDSTREAM LOAN.....	03/14/2018.	VARIOUS.....		250,175	248,625	246,139		246,318		74		246,392		3,783	3,783	4,909	06/08/2024.	
BL2463	49	7	INTRAWEST RESORTS HOLDINGS, INC.	05/04/2018.	VARIOUS.....		689,828	684,706	681,494		681,717		160		681,876		7,952	7,952	15,218	07/31/2024.	
BL2494	34	4	NATURE'S BOUNTY CO 081124.....	06/26/2018.	VARIOUS.....		587,073	625,000	621,875		603,125	18,918	198		622,242		(35,168)	(35,168)	23,676	08/15/2024.	
BL2512	76	4	WRANGLER BUYER CORP.....	11/02/2018.	VARIOUS.....		150,186	150,000	150,000		150,000		0		150,000		186	186	7,072	09/28/2024.	
BL2589	02	8	TRUE RELIGION APPAREL.....	02/15/2018.	VARIOUS.....		121,919	131,423	748,200		128,795	575,852	(29,341)		675,306		(553,387)	(553,387)	5,979	10/27/2022.	
BL2590	36	4	INTELSAT JACKSON HLDG.....	01/19/2018.	VARIOUS.....		1,280,813	1,265,000	1,265,000		1,265,000		0		1,265,000		15,813	15,813	3,427	01/15/2024.	
BL2694	70	3	AVOLON TLB BORROWER 1 US LLC.....	01/18/2018.	VARIOUS.....		844,703	847,875	843,636		841,067	3,197	66		844,329		374	374	3,541	01/15/2025.	
316701	AA	9	FIFTH AVENUE LP.....	10/24/2018.	VARIOUS.....		448,750	441,077	441,077		441,077		0		441,077		7,673	7,673	25,100	08/05/2021.	
335934	AK	1	FIRST QUANTUM MINERALS.....	03/28/2018.	VARIOUS.....		541,438	550,000	550,000		550,000		0		550,000		(8,563)	(8,563)	19,414	04/01/2023.	
335934	AL	9	FIRST QUANTUM MINERALS.....	03/22/2018.	MORGAN STANLEY.....		245,625	250,000	250,000		250,000		0		250,000		(4,375)	(4,375)	9,115	04/01/2025.	
40427H	SZ	7	HSBC BANK CDA.....	11/26/2018.	VARIOUS.....		3,670,000	3,670,000	3,671,224		3,670,377		(377)		3,670,000		0	0	76,263	11/26/2018.	
443628	AG	7	HUDBAY MINERALS INC.....	06/07/2018.	DEUTSCHE BANK.....		473,250	450,000	454,500		454,296		(215)		454,080		19,170	19,170	30,811	01/15/2025.	
448814	DZ	3	HYDRO-QUEBEC.....	01/05/2018.	SCOTIA BANK.....		17,081,350	13,000,000	17,585,750		17,256,334		(16,955)		17,239,379		(158,029)	(158,029)	606,771	07/15/2022.	
552704	AC	2	MEG ENERGY CORP.....	10/01/2018.	VARIOUS.....		541,125	550,000	524,813		466,812	60,672	1,797		529,281		11,844	11,844	33,444	03/31/2024.	
575385	AB	5	MASONITE INTL CORP.....	08/13/2018.	STIEFL.....		50,125	50,000	50,000		50,000		0		50,000		125	125	0	09/15/2026.	
667869	AA	9	NORTHWESTCONNECT GROUP.....	10/23/2018.	VARIOUS.....		405,965	355,005	357,337		357,011		(33)		356,978		48,987	48,987	20,759	04/30/2041.	
68245X	AC	3	1011778 B.C. UNLIMIT.....	04/11/2018.	JP MORGAN.....		1,073,875	1,100,000	1,100,750		1,100,000	651	(37)		1,100,614		(26,730)	(26,730)	34,803	05/15/2024.	
683715	AB	2	OPEN TEXT CORP.....	11/02/2018.	MORGAN STANLEY.....		301,500	300,000	300,000		300,000		0		300,000		1,500	1,500	16,401	06/01/2026.	
75585R	PY	5	REAL ESTATE ASSET LIQUIDITY TRUST.....	12/12/2018.	VARIOUS.....		42,778	6	6		6		0		42,772		42,772	42,772	17	11/12/2052.	
780086	GH	1	ROYAL BK CDA MONTREAL QUE.....	08/28/2018.	T D SECURITES.....		8,370,457	8,349,000	8,550,383		8,407,292		(40,652)		8,366,640		3,817	3,817	165,689	12/11/2018.	
780086	KY	9	ROYAL BANK OF CANADA.....	10/09/2018.	RBC DEXIA.....		1,564,688	1,589,000	1,578,274		1,583,118		1,766		1,584,884		(20,196)	(20,196)	37,697	07/17/2020.	
780086	MN	1	ROYAL BANK OF CANADA.....	12/06/2018.	CIBC WORLD MKTS.....		4,986,000	5,000,000	4,998,400		4,999,290		506		4,999,796		(13,796)	(13,796)	78,654	04/26/2019.	
780086	MZ	4	ROYAL BANK OF CANADA.....	10/09/2018.	RBC DEXIA.....		5,953,488	6,200,000	6,200,000		6,200,000		0		6,200,000		(246,512)	(246,512)	105,675	09/13/2021.	
878742	AS	4	TECK RESOURCES LTD.....	06/20/2018.	MIZUHO.....		199,500	200,000	209,313		209,282		(100)		209,182		(9,682)	(9,682)	10,233	08/15/2040.	
896356	AE	2	TRINIDAD DRILLING LT.....	12/10/2018.	RBC CAP.....		858,500	850,000	848,590		764,000	35,122	109		848,821		9,679	9,679	70,087	02/15/2025.	
91831A	AA	9	VRX ESCROW CORP.....	03/23/2018.	VARIOUS.....		1,215,901	1,203,000	1,010,788		1,075,828		7,964		1,083,792		132,109	132,109	28,581	03/15/2020.	
92912E	AA	1	BAUSCH HEALTH CO.....	11/07/2018.	VARIOUS.....		254,620	250,000	230,375		233,985		3,289		237,273		17,347	17,347	95,407	07/15/2021.	
U60901	AC	6	MOLSON COORS INTL LP.....	09/18/2018.	MATURITY.....		1,776,000	1,776,000	1,775,592		1,775,901		99		1,776,000		0	0	39,960	09/18/2018.	
034863	AB	6	ANGLO AMERICAN CAPITAL.....	03/07/2018.	ISSUE CALLED at 107.157.....		321,470	300,000	291,000		295,989		560		296,549		3,451	3,451	33,267	04/08/2019.	
03969A	AL	4	ARDAGH PACKAGING.....	02/01/2018.	JEFFERIES & CO.....		572,625	550,000	550,000		550,000		0		550,000		22,625	22,625	14,950	02/15/2025.	
22546D	AB	2	CREDIT SUISSE INTERNATION.....	10/22/2018.	BARCLAYS.....		208,800	200,000	206,400		206,400		0		206,400		2,400	2,400	13,042	01/01/9999.	
30251G	AS	6	FMG RESOURCES AUGUST.....	02/28/2018.	VARIOUS.....		1,102,500	1,000,000	1,133,125		1,107,470		(3,781)		1,103,690		(103,690)	(103,690)	153,146	03/01/2022.	
44962L	AC	1	IHS NETHERLAND HOLD.....	01/29/2018.	BARCLAYS US FUN.....		367,500	375,000	375,000		375,000		0		375,000		(7,500)	(7,500)	2,458	03/01/2026.	
46115H	AT	4	INTESA SANPAOLO S P.....	03/01/2018.	JP MORGAN.....		350,049	350,000	324,692		328,858		480		329,337		20,712	20,712	12,145	06/26/2024.	
654902	AE	5	NOKIA CORP.....	11/19/2018.	BARCLAYS.....		594,300	640,000	646,932		634,240	12,424	(523)		646,141		(51,841)	(51,841)	26,350	06/12/2027.	
780097	BB	6	ROYAL BK SCOTLAND GR.....	08/21/2018.	CANACCOR.....		428,600	400,000	400,000		400,000		0		400,000		28,600	28,600	30,954	01/01/9999.	
780099	CJ	4	ROYAL BK OF SCOTLAND.....	09/05/2018.	JP MORGAN.....		612,250	600,000	600,000		600,000		0		600,000		12,250	12,250	42,083	12/29/2049.	
806261	AM	5	SCHAEFFLER FIN B V.....	02/15/2018.	BANK AMERICA MERRILL.....		1,018,750	1,000,000	1,018,125		1,015,204		(343)		1,014,861		3,889	3,889	24,410	05/15/2023.	
893830	AF	6	TRANSOCEAN SEDCO.....	03/21/2018.	VARIOUS.....		357,082	400,000	353,000		354,755	951	374		356,080		1,002	1,002	12,646	04/15/2031.	
904678	AF	6	UNICREDIT SPA.....	03/07/2018.	JP MORGAN.....		818,843	800,000	800,000		800,000		0		800,000		18,843	18,843	10,330	06/19/2032.	
947075	AK	3	WEATHERFORD INTL LTD.....	04/11/2018.	VARIOUS.....		489,188	500,000	512,575		506,250	5,957	(234)		511,973		(22,785)	(22,785)	7,769	06/15/2023.	
96122U	AA	2	WESTPAC BANKING CORP NZ.....	05/07/2018.	VARIOUS.....		271,750	300,000	300,000		300,000		0		300,000		(28,250)	(28,250)	9,347	09/21/2027.	

E14.19

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	For 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
H4209B AD 0	UBS GROUP		01/26/2018	VARIOUS		1,119,125	1,000,000	983,000	983,356		103		103		983,459		135,666	135,666	32,141	08/07/2049
QZ3177 31 3	BARCLAYS BANK PLC		02/28/2018	VARIOUS		809,750	750,000	781,063	776,406		(901)		(901)		775,505		34,245	34,245	12,458	03/15/2022
3899999	Total - Bonds - Industrial and Miscellaneous					278,117,591	275,358,390	279,015,253	268,351,588	3,048,947	(207,812)	0	2,841,135	0	278,396,051	0	(1,531,120)	(1,531,120)	11,400,009	XXX
Bonds - Bank Loans																				
BL2264 78 8	PETSMART INC		12/03/2018	VARIOUS		1,053,487	1,344,133	1,237,627	1,072,618	168,512	10,768		179,280		1,251,898		(198,411)	(198,411)	47,558	03/10/2022
BL2287 17 7	TEAM HEALTH		09/28/2018	VARIOUS		3,500	3,500	3,491	3,406	86	1		87		3,492		8	8	8,774	02/06/2024
BL2360 99 0	INFOR US INC		07/12/2018	VARIOUS		13,115	13,115	13,161			(3)		(3)		13,157		(42)	(42)	141	02/01/2022
BL2440 67 7	FIRST DATA CORP		12/06/2018	GOLDMAN SACHS		646,621	646,621	645,812	645,923		121		121		646,043		577	577	22,150	07/10/2022
BL2482 05 9	HD SUPPLY WATERWORKS, LTD		10/26/2018	GOLDMAN SACHS		4,750	4,750	4,738	4,739		1		1		4,740		10	10	114	08/01/2024
BL2491 85 2	ASURION (REPLACEMENT B4 TERM)		12/03/2018	VARIOUS		363,007	365,642	367,928	367,368	185	(376)		(191)		367,177		(4,170)	(4,170)	18,887	08/04/2022
BL2543 54 6	NUMERICABLE U.S. LLC		10/15/2018	GOLDMAN SACHS		1,382	1,382	1,361			1		1		1,362		20	20	18	01/31/2026
BL2640 30 0	SS&C TECHNOLOGIES HOLDINGS, INC.		11/30/2018	VARIOUS		2,288,010	2,292,301	2,286,570			207		207		2,286,778		1,232	1,232	15,023	02/28/2025
BL2641 45 6	SS&C TECH HOLDINGS INC CORPORATE		11/30/2018	GOLDMAN SACHS		204,602	205,281	204,768			51		51		204,817		(215)	(215)	4,516	02/28/2025
BL2651 41 4	TITAN ACQUISITION LTD CORPORATE		09/28/2018	VARIOUS		153,625	153,250	152,867					0		152,867		754	754	60	03/16/2025
BL2696 04 7	MICROCHIP		10/12/2018	GOLDMAN SACHS		69,340	69,361	69,341					0		69,361		0	0	783	05/24/2025
8299999	Total - Bonds - Bank Loans					4,801,439	5,099,336	4,987,664	2,094,054	168,783	10,771	0	179,554	0	5,001,692	0	(200,237)	(200,237)	118,024	XXX
8399997	Total - Bonds - Part 4					1,431,884,521	1,371,444,588	1,484,478,629	1,397,973,923	3,217,730	(7,331,279)	0	(4,113,549)	(26)	1,439,515,932	0	(9,631,346)	(9,631,346)	42,541,049	XXX
8399998	Total - Bonds - Summary Item from Part 5					730,040,305	679,527,301	734,130,490			(925,650)		(925,650)		733,204,821		(3,288,590)	(3,288,590)	9,572,248	XXX
8399999	Total - Bonds					2,161,924,826	2,050,971,889	2,218,609,119	1,397,973,923	3,217,730	(8,256,929)	0	(5,039,199)	(26)	2,172,720,753	0	(12,919,936)	(12,919,936)	52,113,297	XXX
Common Stocks - Industrial and Miscellaneous																				
000957 10 0	ABM INDUSTRIES INC		05/08/2018	VARIOUS		14,780,000		493,229	XXX	411,797	557,502	(145,705)	(145,705)		411,797		81,432	81,432	4,288	XXX
00287Y 10 9	ABBVIE INC		10/01/2018	COWEN		250,000,000		24,022,026	XXX	1,495,122	24,177,500	(22,682,378)	(22,682,378)		1,495,122		22,526,905	22,526,905	624,860	XXX
00724F 10 1	ADOBE SYS INC		07/27/2018	COWEN		95,000,000		24,171,990	XXX	8,380,074	16,647,800	(8,267,726)	(8,267,726)		8,380,074		15,791,916	15,791,916	XXX	XXX
00766T 10 0	AECOM TECHNOLOGY CORP DEL		08/16/2018	SANFORD BERNST		2,800,000		92,140	XXX	86,617	104,020	(17,403)	(17,403)		86,617		5,523	5,523	XXX	XXX
00817Y 10 8	AETNA INC		11/29/2018	SPINOFF		50,000,000		7,560,864	XXX	981,712	9,019,500	(8,037,788)	(8,037,788)		981,712		6,579,152	6,579,152	100,000	XXX
013872 10 6	ALCOA CORP		04/19/2018	SANFORD BERNST		2,240,000		134,396	XXX	109,836	120,669	(10,833)	(10,833)		109,836		24,560	24,560	XXX	XXX
018581 10 8	ALLIANCE DATA SYSTEMS CORP		04/05/2018	COWEN		11,700,000		2,456,963	XXX	1,123,693	2,965,716	(1,842,023)	(1,842,023)		1,123,693		1,333,270	1,333,270	6,669	XXX
02079K 10 7	ALPHABET INC		03/26/2018	CITIGROUP		3,500,000		3,564,316	XXX	2,643,573	3,662,400	(1,018,827)	(1,018,827)		2,643,573		920,743	920,743	XXX	XXX
02079K 30 5	ALPHABET INC		04/10/2018	VARIOUS		17,000,000		18,513,032	XXX	4,240,173	17,907,800	(13,667,627)	(13,667,627)		4,240,173		14,272,859	14,272,859	XXX	XXX
025932 10 4	AMERICAN FINL GROUP INC		08/21/2018	SANFORD BERNST		1,650,000		187,516	XXX	104,987	179,091	(74,104)	(74,104)		104,987		82,528	82,528	4,208	XXX
031162 10 0	AMGEN INC		09/14/2018	COWEN		70,000,000		14,031,114	XXX	7,545,108	12,173,000	(4,627,892)	(4,627,892)		7,545,108		6,486,006	6,486,006	277,200	XXX
032511 10 7	ANADARKO PETROLEUM CORP		05/14/2018	VARIOUS		106,000,000		6,980,533	XXX	5,670,437	5,685,840	(15,403)	(15,403)		5,670,437		1,310,096	1,310,096	31,800	XXX
032654 10 5	ANALOG DEVICES		11/19/2018	COWEN		358,398,000		31,172,843	XXX	5,195,792	31,908,174	(26,712,536)	(26,712,536)		5,195,638		25,977,205	25,977,205	498,179	XXX
035290 10 5	ANIXTER INTERNATIONAL INC		11/20/2018	SANFORD BERNST		6,438,000		408,125	XXX	327,655	489,288	(161,633)	(161,633)		327,655		80,470	80,470	XXX	XXX
037833 10 0	APPLE COMPUTER		12/10/2018	VARIOUS		290,000,000		61,141,568	XXX	2,714,843	49,076,700	(46,361,857)	(46,361,857)		2,714,843		58,426,725	58,426,725	602,891	XXX
038222 10 5	APPLIED MATERIALS		12/17/2018	COWEN		100,000,000		3,259,108	XXX	1,867,000	5,112,000	(3,245,000)	(3,245,000)		1,867,000		1,392,108	1,392,108	70,000	XXX
045487 10 5	ASSOCIATED BANC CORP		07/25/2018	SANFORD BERNST		3,260,000		89,236	XXX	79,239	82,804	(3,565)	(3,565)		79,239		9,997	9,997	978	XXX
049164 20 5	ATLAS AIR WORLDWIDE HLDGS		07/30/2018	SANFORD BERNST		2,190,000		148,752	XXX	117,205	128,444	(11,238)	(11,238)		117,205		31,546	31,546	XXX	XXX
053332 10 2	AUTOZONE INC		09/04/2018	COWEN		3,500,000		2,715,263	XXX	2,240,364	2,489,795	(249,431)	(249,431)		2,240,364		474,898	474,898	XXX	XXX
08579X 20 1	BERRY PETE CO		12/03/2018	VARIOUS		58,614,200		46,763	XXX	486,449	630,103	(143,653)	(143,653)		486,449		(439,687)	(439,687)	5,275	XXX
08579X 20 0	BERRY PETE CO		07/17/2018	VARIOUS		55,509,000		44,498	XXX	501,050	638,354	(137,304)	(137,304)		501,050		(456,553)	(456,553)	22,322	XXX
09253U 10 8	BLACKSTONE GROUP L P		08/23/2018	VARIOUS		1,289,100,000		45,664,683	XXX	19,377,454	41,276,982	(21,899,528)	(21,899,528)		19,377,454		26,287,229	26,287,229	1,513,720	XXX

E14.20

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	For 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
094235 10 8	BLOOMIN BRANDS INC.....		04/11/2018.	VARIOUS.....	2,870,000	68,443	XXX	60,309	61,246	(937)			(937)		60,309		8,134	8,134	258	XXX
099502 10 6	BOOZ ALLEN HAMILTON HLDG.....		08/07/2018.	SANFORD BERNST.....	12,402,000	532,025	XXX	302,869	472,888	(170,019)			(170,019)		302,869		229,156	229,156	2,970	XXX
101137 10 7	BOSTON SCIENTIFIC CORP.....		07/11/2018.	COWEN.....	300,000,000	10,010,960	XXX	4,692,510	7,437,000	(2,744,490)			(2,744,490)		4,692,510		5,318,450	5,318,450		XXX
109641 10 0	BRINKER INTERNATIONAL INC.....		07/03/2018.	VARIOUS.....	19,743,000	915,418	XXX	725,160	766,818	(41,658)			(41,658)		725,160		190,257	190,257	18,300	XXX
122017 10 6	BURLINGTON STORES.....		09/26/2018.	SANFORD BERNST.....	5,116,000	811,751	XXX	385,127	629,421	(244,294)			(244,294)		385,127		426,624	426,624		XXX
12514G 10 8	CDW CORP.....		09/05/2018.	SANFORD BERNST.....	10,190,000	794,765	XXX	226,463	708,103	(481,641)			(481,641)		226,463		568,303	568,303	3,228	XXX
125509 10 9	CIGNA CORP.....		09/14/2018.	VARIOUS.....	135,000,000	27,859,231	XXX	10,785,237	27,417,150	(16,631,913)			(16,631,913)		10,785,237		17,073,994	17,073,994	2,800	XXX
126650 10 0	CVS CORP.....		12/03/2018.	VARIOUS.....	491,900,000	39,138,658	XXX	13,730,624	35,662,750	(21,932,126)			(21,932,126)		13,730,624		25,408,034	25,408,034	803,800	XXX
128195 10 4	CALATLANTIC GROUP.....		02/16/2018.	VARIOUS.....	30,260,000	1,012,973	XXX	1,074,382	1,706,361	(631,980)			(631,980)		1,074,382		(61,409)	(61,409)	1,210	XXX
129500 10 4	CALERES INC.....		06/01/2018.	SANFORD BERNST.....	19,621,000	683,805	XXX	494,755	656,911	(162,156)			(162,156)		494,755		189,050	189,050	2,609	XXX
143658 30 0	CARNIVAL CORP.....		09/13/2018.	SANFORD BERNST.....	70,000,000	4,385,674	XXX	2,167,716	4,645,900	(2,478,184)			(2,478,184)		2,167,716		2,217,958	2,217,958	101,500	XXX
151020 10 4	CELGENE CORP.....		01/08/2018.	COWEN.....	145,000,000	14,983,127	XXX	15,426,419	15,132,200	294,219			294,219		15,426,419		(443,291)	(443,291)		XXX
156782 10 4	CERNER CORP.....		08/03/2018.	COWEN.....	83,900,000	5,601,494	XXX	4,493,499	5,654,021	(1,160,522)			(1,160,522)		4,493,499		1,107,995	1,107,995		XXX
15942R 20 8	CHAPARRAL ENERGY.....		05/11/2018.	VARIOUS.....	19,768,440	394,832	XXX	206,404	470,785	(264,382)			(264,382)		206,404		188,428	188,428		XXX
15942R 30 7	CHAPARRAL ENERGY.....		12/03/2018.	VARIOUS.....	9,097,710	159,910	XXX	94,990	215,525	(120,535)			(120,535)		94,990		64,920	64,920		XXX
17275R 10 2	CISCO SYSTEMS INC.....		11/15/2018.	VARIOUS.....	960,000,000	42,770,504	XXX	20,516,027	36,768,000	(16,251,973)			(16,251,973)		20,516,027		22,254,477	22,254,477	938,400	XXX
172967 42 4	CITIGROUP INC.....		01/02/2018.	COWEN.....	220,000,000	16,300,523	XXX	10,954,488	16,370,200	(5,415,712)			(5,415,712)		10,954,488		5,346,035	5,346,035		XXX
192446 10 2	COGNIZANT TECHNOLOGY SOLUTION.....		03/26/2018.	COWEN.....	30,000,000	2,415,061	XXX	1,817,145	2,130,600	(313,455)			(313,455)		1,817,145		597,916	597,916	6,000	XXX
200340 10 7	COMERICA INC.....		09/26/2018.	VARIOUS.....	2,610,000	253,063	XXX	112,755	226,574	(113,819)			(113,819)		112,755		140,308	140,308	1,245	XXX
212485 10 6	CONVERGYS CORP.....		02/14/2018.	SANFORD BERNST.....	28,350,000	643,018	XXX	644,324	666,225	(21,901)			(21,901)		644,324		(1,306)	(1,306)	2,835	XXX
21676P 10 3	COOPER-STANDARD HLDS.....		09/13/2018.	SANFORD BERNST.....	230,000	30,467	XXX	25,410	28,175	(2,765)			(2,765)		25,410		5,057	5,057		XXX
22160K 10 5	COSTCO WHSL CORP NEW.....		12/14/2018.	VARIOUS.....	65,000,000	14,338,309	XXX	8,139,915	12,097,800	(3,957,886)			(3,957,886)		8,139,915		6,198,394	6,198,394	126,436	XXX
227046 10 9	CROCS INC.....		09/26/2018.	SANFORD BERNST.....	66,150,000	1,278,581	XXX	463,050	836,136	(373,086)			(373,086)		463,050		815,531	815,531		XXX
232806 10 9	CYPRESS SEMICONDUCTOR CORP.....		04/18/2018.	SANFORD BERNST.....	12,700,000	219,117	XXX	125,041	193,548	(68,507)			(68,507)		125,041		94,076	94,076	2,273	XXX
235825 20 5	DANA HOLDINGS CORP.....		07/06/2018.	SANFORD BERNST.....	39,500,000	894,126	XXX	475,415	1,264,395	(788,980)			(788,980)		475,415		418,711	418,711	6,463	XXX
243537 10 7	DECKERS OUTDOOR.....		09/04/2018.	SANFORD BERNST.....	9,210,000	1,102,899	XXX	690,616	739,103	(48,486)			(48,486)		690,616		412,282	412,282		XXX
254687 10 6	DISNEY WALT CO.....		11/09/2018.	COWEN.....	335,000,000	37,791,588	XXX	27,552,804	36,015,850	(8,463,047)			(8,463,047)		27,552,804		10,238,784	10,238,784	378,000	XXX
25746U 10 9	DOMINION RES INC VA NEW.....		09/14/2018.	BARCLAYS.....	160,000,000	11,458,315	XXX	4,321,346	12,969,600	(8,648,254)			(8,648,254)		4,321,346		7,136,969	7,136,969	400,800	XXX
278865 10 9	ECOLAB INC.....		11/15/2018.	VARIOUS.....	62,800,000	9,571,300	XXX	2,373,392	8,426,504	(6,053,112)			(6,053,112)		2,373,392		7,197,908	7,197,908	94,792	XXX
28140H 20 3	EDUCATION RLTY TR.....		09/19/2018.	VARIOUS.....	23,700,000	982,352	XXX	1,053,303	827,604	225,699			225,699		1,053,303		(70,951)	(70,951)	18,486	XXX
28176E 10 8	EDWARDS LIFESCIENCES COP.....		06/27/2018.	COWEN.....	40,000,000	5,739,763	XXX	4,434,694	4,508,400	(73,706)			(73,706)		4,434,694		1,305,069	1,305,069		XXX
29275Y 10 2	ENERSYS.....		12/04/2018.	SANFORD BERNST.....	6,307,000	490,887	XXX	415,578	439,156	(23,578)			(23,578)		415,578		75,308	75,308	3,375	XXX
29414D 10 0	ENVISION HEALTHCARE.....		12/03/2018.	VARIOUS.....	73,479,800	2,767,362	XXX	2,346,210	2,539,462	(193,252)			(193,252)		2,346,210		421,152	421,152		XXX
297425 10 0	ESTERLINE TECHNOLOGIES.....		03/08/2018.	SANFORD BERNST.....	7,620,000	564,171	XXX	496,717	569,214	(72,497)			(72,497)		496,717		67,454	67,454		XXX
30219G 10 8	EXPRESS SCRIPTS HOLDINGS CO.....		01/30/2018.	COWEN.....	321,571,000	25,599,391	XXX	10,779,537	24,002,059	(13,222,523)			(13,222,523)		10,779,537		14,819,855	14,819,855		XXX
31428X 10 6	FEDEX CORP.....		03/15/2018.	VARIOUS.....	49,000,000	12,288,036	XXX	7,749,128	12,227,460	(4,478,332)			(4,478,332)		7,749,128		4,538,908	4,538,908	31,500	XXX
31847R 10 2	FIRST AMERICAN CORP.....		01/11/2018.	SANFORD BERNST.....	2,550,000	151,552	XXX	92,583	142,902	(50,319)			(50,319)		92,583		58,969	58,969		XXX
345370 86 0	FORD MTR CO DEL.....		09/14/2018.	COWEN.....	1,150,000,000	10,769,265	XXX	11,595,715	14,363,500	(2,767,785)			(2,767,785)		11,595,715		(826,450)	(826,450)	667,000	XXX
35671D 85 7	FREEMPORT-MCMORAN COPPER.....		09/13/2018.	COWEN.....	200,000,000	2,705,865	XXX	1,613,620	3,792,000	(2,178,380)			(2,178,380)		1,613,620		1,092,245	1,092,245	20,000	XXX
360271 10 0	FULTON FINANCIAL CORP.....		07/10/2018.	VARIOUS.....	50,500,000	849,421	XXX	644,001	903,950	(259,949)			(259,949)		644,001		205,421	205,421	16,912	XXX
37045V 10 0	GENERAL MOTORS.....		11/28/2018.	MORGAN STANLEY.....	2,475,000	89,207	XXX	8,234	101,450	(93,216)			(93,216)		8,234		80,973	80,973	2,822	XXX
375558 10 3	GILEAD SCIENCES.....		03/26/2018.	MORGAN STANLEY.....	30,000,000	2,254,412	XXX	2,398,359	2,149,200	249,159			249,159		2,398,359		(143,947)	(143,947)	32,700	XXX

E14.21

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	For re ig n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
38141G 10 4	GOLDMAN SACHS GROUP INC.....		02/27/2018.	JP MORGAN.....	14,000,000	3,785,609	XXX	2,201,967	3,566,640	(1,364,673)			(1,364,673)		2,201,967		1,583,642	1,583,642	10,500	XXX
385002 10 0	GRAMERCY PROPERTY TR.....		12/03/2018.	J P MORGAN.....	0.880		XXX	7	23	(17)			(17)		7		(7)	(7)		XXX
385002 30 8	GRAMERCY PROPERTY TRUST.....		10/11/2018.	VARIOUS.....	43,159,000	1,184,811	XXX	1,031,674	1,150,619	(118,945)			(118,945)		1,031,674		153,138	153,138	44,684	XXX
388689 10 1	GRAPHIC PACKAGING HLDG CO.....		12/20/2018.	SANFORD BERNST.....	4,195,000	43,539	XXX	54,469	55,620	(8,867)			(8,867)		54,469		(10,931)	(10,931)	1,080	XXX
423452 10 1	HELMERICH & PAYNE.....		03/21/2018.	SANFORD BERNST.....	9,490,000	648,287	XXX	549,272	613,434	(64,162)			(64,162)		549,272		99,015	99,015	5,712	XXX
42809H 10 7	HESS CORPORATION.....		05/14/2018.	VARIOUS.....	179,000,000	10,185,853	XXX	9,483,620	8,497,130	986,490			986,490		9,483,620		702,234	702,234	73,250	XXX
436106 10 8	HOLLYFRONTIER CORP.....		08/30/2018.	VARIOUS.....	17,420,000	1,044,787	XXX	514,428	892,252	(377,824)			(377,824)		514,428		530,359	530,359	5,693	XXX
437076 10 2	HOME DEPOT INC.....		06/14/2018.	COWEN.....	15,800,000	3,155,897	XXX	1,235,762	2,994,574	(1,758,812)			(1,758,812)		1,235,762		1,920,135	1,920,135	32,548	XXX
438516 10 6	HONEYWELL INTL INC.....		10/29/2018.	VARIOUS.....	180,000,000	27,793,837	XXX	16,841,288	27,965,489	(11,124,201)			(11,124,201)		16,841,288		10,952,549	10,952,549		XXX
446150 10 4	HUNTINGTON BANCSHARES INC.....		12/03/2018.	VARIOUS.....	49,270,000	748,331	XXX	353,698	717,371	(363,673)			(363,673)		353,698		394,633	394,633	13,420	XXX
452308 10 9	ILLINOIS TOOL WKS INC.....		12/18/2018.	COWEN.....	170,000,000	22,008,130	XXX	6,976,076	28,364,500	(21,388,424)			(21,388,424)		6,976,076		15,032,054	15,032,054	567,800	XXX
45667G 10 3	INFINERA CORP.....		11/28/2018.	SANFORD BERNST.....	62,860,000	292,584	XXX	404,743	397,904				0		397,904		(105,320)	(105,320)		XXX
45688C 10 7	INGEVITY CORP.....		06/25/2018.	VARIOUS.....	5,376,000	441,324	XXX	173,507	378,847	(205,340)			(205,340)		173,507		267,817	267,817		XXX
458118 10 6	INTEGRATED DEVICE TECHNOLOGY.....		03/13/2018.	SANFORD BERNST.....	10,520,000	344,179	XXX	228,875	312,760	(83,884)			(83,884)		228,875		115,304	115,304		XXX
458140 10 0	INTEL CORP.....		10/01/2018.	COWEN.....	107,800,000	5,009,304	XXX	28,415	4,976,048	(4,947,633)			(4,947,633)		28,415		4,980,889	4,980,889	97,020	XXX
459200 10 1	INTERNATIONAL BUSINESS MACHS.....		11/09/2018.	VARIOUS.....	29,000,000	3,540,892	XXX	4,438,465					0		4,438,465		(897,573)	(897,573)	45,530	XXX
46120E 60 2	INTUITIVE SURGICAL INC.....		07/30/2018.	COWEN.....	2,000,000	1,008,208	XXX	10,768	729,880	(719,112)			(719,112)		10,768		997,440	997,440		XXX
46625H 10 0	JP MORGAN CHASE & CO.....		01/03/2018.	VARIOUS.....	310,000,000	33,442,678	XXX	11,099,985	33,151,400	(22,051,415)			(22,051,415)		11,099,985		22,342,693	22,342,693	147,750	XXX
49456B 10 1	KINDER MORGAN INC.....		12/13/2018.	HOWARD W.....	1,300,000,000	21,241,723	XXX	21,457,020	23,491,000	(2,033,980)			(2,033,980)		21,457,020		(215,297)	(215,297)	942,500	XXX
526057 10 4	LENNAR CORP.....		12/03/2018.	VARIOUS.....	415,000,000	23,490,047	XXX	14,520,579	26,244,600	(11,724,021)			(11,724,021)		14,520,579		8,969,468	8,969,468	32,800	XXX
526057 30 2	LENNAR CORP.....		03/20/2018.	COWEN.....	12,300,000	584,674	XXX	297,509	635,664	(338,155)			(338,155)		297,509		287,165	287,165	492	XXX
53219L 10 9	LIFE POINT.....		11/14/2018.	CORPORATE REORG.....	18,970,000	1,233,050	XXX	829,136	944,706	(115,570)			(115,570)		829,136		403,914	403,914		XXX
532457 10 8	LILLY (ELI) & CO.....		10/01/2018.	EVERCORE.....	225,000,000	24,154,246	XXX	10,343,715	19,003,500	(8,659,785)			(8,659,785)		10,343,715		13,810,531	13,810,531	382,500	XXX
57636Q 10 4	MASTERCARD INC.....		10/08/2018.	COWEN.....	70,000,000	14,846,111	XXX	11,360,433					0		11,360,433		3,485,678	3,485,678	35,000	XXX
580135 10 1	MCDONALD'S CORP.....		10/23/2018.	COWEN.....	47,200,000	8,344,856	XXX	1,282,720	8,124,064	(6,841,344)			(6,841,344)		1,282,720		7,062,136	7,062,136	142,045	XXX
58155Q 10 3	MCKESSON CORP.....		09/14/2018.	VARIOUS.....	157,100,000	20,718,854	XXX	15,813,961	24,499,745	(8,685,784)			(8,685,784)		15,813,961		4,904,893	4,904,893	182,472	XXX
59408Q 10 6	MICHAELS COS INC.....		02/13/2018.	SANFORD BERNST.....	8,510,000	209,737	XXX	221,599	205,857	15,742			15,742		221,599		(11,862)	(11,862)		XXX
60855R 10 0	MOLINA HEALTHCARE INC.....		09/05/2018.	SANFORD BERNST.....	5,005,000	541,345	XXX	235,371	383,783	(148,412)			(148,412)		235,371		305,974	305,974		XXX
61166W 10 1	MONSANTO CO NEW.....		06/07/2018.	SPINOFF.....	275,900,000	35,315,200	XXX	26,560,269	32,219,602	(5,659,333)			(5,659,333)		26,560,269		8,754,931	8,754,931	297,972	XXX
62010U 10 1	GENERAL MOTERS ACCEPTANCE CORP.....		11/28/2018.	BANK AMERICA MERRILL.....	1,146,000	11,229	XXX		10,715	(10,715)			(10,715)				11,229	11,229		XXX
64111Q 10 4	NETGEAR INC.....		02/20/2018.	SANFORD BERNST.....	8,791,000	540,016	XXX	428,417	516,471	(88,054)			(88,054)		428,417		111,599	111,599		XXX
654106 10 3	NIKE INC -CL B.....		12/19/2018.	VARIOUS.....	594,400,000	42,395,873	XXX	8,982,375	37,179,720	(28,197,345)			(28,197,345)		8,982,375		33,413,498	33,413,498	343,001	XXX
655844 10 8	NORFOLK SOUTHERN CORP.....		07/26/2018.	COWEN.....	53,000,000	8,984,894	XXX	1,938,345	7,679,700	(5,741,355)			(5,741,355)		1,938,345		7,046,549	7,046,549	76,320	XXX
67066G 10 4	NVIDIA CORP.....		11/09/2018.	BARCLAYS.....	20,000,000	4,121,300	XXX	5,163,218					0		5,163,218		(1,041,918)	(1,041,918)	3,000	XXX
674215 10 8	OASIS PETE INC NEW.....		06/07/2018.	SANFORD BERNST.....	3,800,000	49,409	XXX	57,884	31,958	25,926			25,926		57,884		(8,475)	(8,475)		XXX
674599 10 5	OCCIDENTAL PETE CORP DEL.....		12/17/2018.	COWEN.....	310,000,000	19,811,780	XXX	20,548,992	22,834,600	(2,285,608)			(2,285,608)		20,548,992		(737,211)	(737,211)	957,900	XXX
678026 10 5	OIL STS INTL INC.....		05/03/2018.	SANFORD BERNST.....	3,710,000	133,198	XXX	120,933					0		120,933		12,266	12,266		XXX
680223 10 4	OLD REPUBLIC INTL CORP.....		12/20/2018.	SANFORD BERNST.....	5,274,000	108,520	XXX	102,639	112,758	(10,119)			(10,119)		102,639		5,880	5,880	9,371	XXX
681919 10 6	OMNICOM GROUP INC.....		09/14/2018.	COWEN.....	248,700,000	17,402,552	XXX	731,517	18,112,821	(17,381,304)			(17,381,304)		731,517		16,671,035	16,671,035	429,120	XXX
713448 10 8	PEPSICO INC MTN.....		07/10/2018.	COWEN.....	75,000,000	8,381,149	XXX	4,232,678	8,994,000	(4,761,323)			(4,761,323)		4,232,678		4,148,471	4,148,471	190,313	XXX
717081 10 3	PFIZER INC.....		10/01/2018.	VARIOUS.....	759,850,000	32,158,095	XXX	19,430,147	27,521,767	(8,091,620)			(8,091,620)		19,430,147		12,727,948	12,727,948	775,047	XXX

E14.22

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
742718 10 9	PROCTER & GAMBLE CO.....		10/22/2018.	VARIOUS.....	200,000.000	17,201,899	XXX	12,369,438	18,376,000	(6,006,562)			(6,006,562)		12,369,438		4,832,461	4,832,461	568,240	XXX
745867 10 1	PULTE HOMES INC.....		09/17/2018.	VARIOUS.....	422,590.000	12,979,489	XXX	6,580,551	14,051,118	(7,470,567)			(7,470,567)		6,580,551		6,398,939	6,398,939	92,033	XXX
74733V 10 0	QEP RESOURCES INC.....		10/18/2018.	SANFORD BERNST.....	18,756.000	204,603	XXX	181,183	179,495	1,688			1,688		181,183		23,421	23,421		XXX
74736K 10 1	QORVO INC.....		10/03/2018.	SANFORD BERNST.....	8,178.000	631,043	XXX	378,743	544,655	(165,912)			(165,912)		378,743		252,300	252,300		XXX
747525 10 3	QUALCOMM INC.....		11/07/2018.	COWEN.....	420,000.000	26,346,880	XXX	19,190,051	26,888,400	(7,698,349)			(7,698,349)		19,190,051		7,156,829	7,156,829	760,200	XXX
758750 10 3	REGAL BELOIT CORP.....		07/02/2018.	SANFORD BERNST.....	960.000	78,234	XXX	68,756	73,536	(4,780)			(4,780)		68,756		9,479	9,479	768	XXX
783549 10 8	RYDER SYS INC.....		06/07/2018.	SANFORD BERNST.....	14,460.000	994,190	XXX	1,012,432	1,217,098	(204,666)			(204,666)		1,012,432		(18,242)	(18,242)	13,218	XXX
78454L 10 0	SM ENERGY COMPANY.....		08/30/2018.	SANFORD BERNST.....	5,920.000	179,457	XXX	122,189	130,714	(8,525)			(8,525)		122,189		57,269	57,269	296	XXX
78469X 10 7	SPX FLOW INC.....		09/27/2018.	SANFORD BERNST.....	11,583.000	559,148	XXX	340,275	550,772	(210,497)			(210,497)		340,275		218,873	218,873		XXX
78470V 10 8	SRC ENERGY INC.....		12/21/2018.	SANFORD BERNST.....	17,800.000	76,983	XXX	133,175	151,834	(18,659)			(18,659)		133,175		(56,192)	(56,192)		XXX
79466L 30 2	SALESFORCE COM INC.....		10/23/2018.	COWEN.....	30,000.000	4,175,280	XXX	1,607,541	3,066,900	(1,459,359)			(1,459,359)		1,607,541		2,567,739	2,567,739		XXX
801056 10 2	SANMINA CORP.....		12/13/2018.	SANFORD BERNST.....	1,750.000	44,694	XXX	46,463					0		46,463		(1,768)	(1,768)		XXX
806857 10 8	SCHLUMBERGER LTD.....		01/12/2018.	HOWARD W.....	55,000.000	4,286,738	XXX	3,984,012	3,706,450	277,562			277,562		3,984,012		302,726	302,726	27,500	XXX
807066 10 5	SCHOLASTIC CORP.....		06/13/2018.	SANFORD BERNST.....	2,840.000	124,772	XXX	122,180	113,912	8,268			8,268		122,180		2,592	2,592	852	XXX
816300 10 7	SELECTIVE INSURANCE GROUP.....		11/09/2018.	VARIOUS.....	2,952.000	189,490	XXX	118,798	173,282	(54,485)			(54,485)		118,798		70,693	70,693	1,594	XXX
830879 10 2	SKYWEST, INC.....		08/20/2018.	SANFORD BERNST.....	3,716.000	218,807	XXX	103,747	197,320	(93,573)			(93,573)		103,747		115,060	115,060	470	XXX
835898 10 7	SOTHEBY'S.....		05/22/2018.	SANFORD BERNST.....	3,830.000	205,220	XXX	174,507	197,628	(23,122)			(23,122)		174,507		30,713	30,713		XXX
848574 10 9	SPIRIT AEROSYSTEMS HLDGS.....		01/23/2018.	EVERCORE.....	155,000.000	15,420,454	XXX	3,467,932	13,523,750	(10,055,818)			(10,055,818)		3,467,932		11,952,522	11,952,522	15,500	XXX
855244 10 9	STARBUCKS CORP.....		10/23/2018.	COWEN.....	379,200.000	22,329,850	XXX	18,759,035	21,777,456	(3,018,421)			(3,018,421)		18,759,035		3,570,814	3,570,814	367,075	XXX
858155 20 3	STEELCASE INC.....		10/18/2018.	VARIOUS.....	33,293.000	525,911	XXX	572,871	506,054	66,817			66,817		572,871		(46,960)	(46,960)	13,940	XXX
872540 10 9	TJX COMPANIES INC.....		11/19/2018.	VARIOUS.....	205,900.000	17,299,802	XXX	13,671,679	13,640,464	31,215			31,215		13,671,679		3,628,123	3,628,123	157,501	XXX
880349 10 5	TENNECO INC.....		06/20/2018.	SANFORD BERNST.....	8,740.000	407,364	XXX	379,320	511,640	(132,320)			(132,320)		379,320		28,044	28,044	4,370	XXX
880779 10 3	TEREX CORP.....		07/25/2018.	SANFORD BERNST.....	4,770.000	206,419	XXX	165,852	118,139	(39,102)			(39,102)		165,852		40,568	40,568	232	XXX
883203 10 1	TEXTRON INC.....		09/14/2018.	VARIOUS.....	40,000.000	2,811,315	XXX	259,492	2,263,600	(2,004,108)			(2,004,108)		259,492		2,551,823	2,551,823	3,200	XXX
883556 10 2	THERMO ELECTRON CORP.....		08/02/2018.	VARIOUS.....	134,200.000	29,936,754	XXX	7,911,235	25,481,896	(17,570,661)			(17,570,661)		7,911,235		22,025,519	22,025,519	57,258	XXX
887317 30 3	TIME WARNER INC.....		06/14/2018.	SPINOFF.....	100,000.000	9,645,994	XXX	8,812,110	9,147,000	(334,890)			(334,890)		8,812,110		833,884	833,884	80,500	XXX
89417E 10 9	THE TRAVELERS COS INC.....		12/03/2018.	VARIOUS.....	303,377.830	39,580,006	XXX	11,207,839	41,150,169	(29,942,330)			(29,942,330)		11,207,839		28,372,167	28,372,167	778,263	XXX
907818 10 8	UNION PAC CORP.....		09/19/2018.	VARIOUS.....	285,200.000	42,705,116	XXX	27,538,297	38,245,320	(10,707,023)			(10,707,023)		27,538,297		15,166,818	15,166,818	588,010	XXX
910047 10 9	UNITED CONTL HLDGS INC.....		07/18/2018.	COWEN.....	80,000.000	6,139,536	XXX	3,654,600	5,392,000	(1,737,400)			(1,737,400)		3,654,600		2,484,936	2,484,936		XXX
913017 10 9	UNITED TECHNOLOGIES CORP.....		02/23/2018.	VARIOUS.....	20,000.000	2,669,270	XXX	2,360,890	2,551,400	(190,510)			(190,510)		2,360,890		308,380	308,380	14,000	XXX
91324P 10 2	UNITEDHEALTH GROUP INC.....		08/16/2018.	COWEN.....	67,600.000	17,713,593	XXX	12,204,297	14,903,096	(2,698,799)			(2,698,799)		12,204,297		5,509,296	5,509,296	111,540	XXX
918204 10 8	V.F. CORP.....		09/14/2018.	VARIOUS.....	220,000.000	17,342,566	XXX	8,088,703	16,280,000	(8,191,297)			(8,191,297)		8,088,703		9,253,863	9,253,863	62,100	XXX
92342Y 10 9	VERIFONE HLDGS INC.....		08/03/2018.	SANFORD BERNST.....	56,820.000	1,297,748	XXX	1,024,596	1,006,282	18,314			18,314		1,024,596		273,152	273,152		XXX
92343X 10 0	VERINT SYSTEMS INC.....		11/08/2018.	SANFORD BERNST.....	5,100.000	242,401	XXX	228,772	213,435	15,337			15,337		228,772		13,630	13,630		XXX
92532F 10 0	VERTEX PHARMACEUTICALS INC.....		10/01/2018.	VARIOUS.....	69,000.000	12,945,958	XXX	5,647,967	10,340,340	(4,709,250)			(4,709,250)		5,631,090		7,314,868	7,314,868		XXX
947890 10 9	WEBSTER FINANCIAL CORP.....		05/24/2018.	SANFORD BERNST.....	2,150.000	139,518	XXX	78,562	120,744	(42,182)			(42,182)		78,562		60,956	60,956	1,269	XXX
94946T 10 6	WELLCARE HEALTH PLAN.....		10/30/2018.	SANFORD BERNST.....	1,903.000	519,509	XXX	119,317	382,712	(263,395)			(263,395)		119,317		400,192	400,192		XXX
949746 10 1	WELLS FARGO & CO NEW.....		07/27/2018.	COWEN.....	65,000.000	3,821,391	XXX	4,008,576					0		4,008,576		(187,185)	(187,185)	50,700	XXX
950755 10 8	WERNER ENTERPRISES INC.....		10/31/2018.	SANFORD BERNST.....	32,250.000	1,101,988	XXX	848,625	1,246,463	(397,838)			(397,838)		848,625		253,364	253,364	8,596	XXX
966387 40 9	WHITING PETE CORP NEW.....		01/03/2018.	JP MORGAN.....	8,140.000	226,146	XXX	274,344	215,547	58,796			58,796		274,344		(48,197)	(48,197)		XXX
98310W 10 8	WYNDHAM WORLDWIDE.....		06/05/2018.	VARIOUS.....	30,000.000	5,367,839	XXX	2,502,360	5,049,327	(2,546,967)			(2,546,967)		2,502,360		2,865,479	2,865,479		XXX
98956P 10 2	ZIMMER HOLDINGS INC.....		03/21/2018.	VARIOUS.....	247,652.000	30,758,391	XXX	10,192,049	29,884,167	(19,692,118)			(19,692,118)		10,192,049		20,566,343	20,566,343	59,436	XXX

E14.23

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	For 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
98978V 10 3	ZOETIS INC.....		03/21/2018	VARIOUS.....	324,857,000	26,172,915	XXX	6,345,500	23,402,698	(17,057,198)			(17,057,198)		6,345,500		19,827,416	19,827,416	40,932	XXX
G29183 10 3	EATON CORP.....		01/26/2018	JP MORGAN.....	40,000,000	3,427,793	XXX	1,591,580	3,160,400	(1,568,820)			(1,568,820)		1,591,580		1,836,213	1,836,213		XXX
G3922B 10 7	GENPACT LTD.....		03/21/2018	SANFORD BERNST.....	6,660,000	218,936	XXX	161,764	211,388	(49,624)			(49,624)		161,764		57,172	57,172	200	XXX
G48833 10 0	WEATHERFORD INTERNATIONAL.....		12/13/2018	VARIOUS.....	909,700,000	384,161	XXX	3,002,010	3,793,449	(791,439)		2,481,660	(3,273,099)		520,348		(136,187)	(136,187)		XXX
G5494J 10 3	LINDE PLC.....		07/05/2018	SANFORD BERNST.....	44,000,000	7,111,927	XXX	1,573,262	6,805,920	(5,232,658)			(5,232,658)		1,573,262		5,538,665	5,538,665	72,600	XXX
G5960L 10 3	MEDTRONIC INC.....		01/19/2018	COWEN.....	100,000,000	8,635,581	XXX	7,715,215	8,075,000	(359,785)			(359,785)		7,715,215		920,366	920,366	46,000	XXX
G9319H 10 2	VALIDUS HOLDINGS LTD.....		05/18/2018	VARIOUS.....	11,310,000	764,279	XXX	375,171	530,665	(154,885)			(154,885)		375,171		389,108	389,108	10,161	XXX
H84989 10 4	TE CONNECTIVITY LTD.....		10/23/2018	VARIOUS.....	413,844,000	37,927,366	XXX	8,117,035	39,331,734	(31,214,699)			(31,214,699)		8,117,035		29,810,331	29,810,331	217,600	XXX
L9340P 10 1	TRINSEO SA.....		01/31/2018	SANFORD BERNST.....	1,780,000	146,987	XXX	125,677	129,228	(3,551)			(3,551)		125,677		21,310	21,310	641	XXX
N96617 11 8	WRIGHT MEDICAL GROUP NV.....		07/19/2018	COWEN.....	40,500,000	1,003,848	XXX	952,835	899,100	53,735			53,735		952,835		51,013	51,013		XXX
Y2573F 10 2	FLEXTRONICS INTL LTD.....		01/25/2018	COWEN.....	200,000,000	3,786,172	XXX	1,243,546	3,598,000	(2,354,454)			(2,354,454)		1,243,546		2,542,627	2,542,627		XXX
22163N 10 6	COTT CORP.....	A	12/21/2018	SANFORD BERNST.....	8,510,000	129,002	XXX	134,489	97,128	(4,473)			(4,473)		134,489		(5,487)	(5,487)	744	XXX
G4705A 10 0	ICON PUB LTD CO SPONSOR.....	C	08/17/2018	SANFORD BERNST.....	1,758,000	240,523	XXX	118,680	197,160	(78,479)			(78,479)		118,680		121,843	121,843		XXX
M51363 11 3	MELLANOX TECHNOLOGIES LTD.....	C	12/12/2018	SANFORD BERNST.....	6,840,000	584,556	XXX	327,646	442,548	(114,902)			(114,902)		327,646		256,903	256,903		XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous.....				1,398,212,499		XXX	684,990,298	1,309,725,683	(650,033,105)		2,481,660	(652,514,765)		682,484,766		715,727,736	715,727,736	17,521,483	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																				
30277@ 10 1	FMIC HOLDINGS, INC.....		08/31/2018	RETURN OF CAPITAL.....		1,465,790	XXX	1,465,790	1,465,790				0		1,465,790			0		XXX
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....				1,465,790		XXX	1,465,790	1,465,790	0		0	0		1,465,790		0	0	0	XXX
Common Stocks - Mutual Funds																				
01882C 10 4	ALLIANCE BERNSTEIN US STRATEGIC.....		11/01/2018	SANFORD BERNST.....	1,921,978,889	101,508,576	XXX	33,101,680	107,383,503	(74,281,824)			(74,281,824)		33,101,680		68,406,896	68,406,896		XXX
464287 50 7	ISHARES CORE S&P MIDCAP ETF.....		12/06/2018	COWEN.....	222,600,000	40,574,857	XXX	36,916,187	42,245,028	(5,328,841)			(5,328,841)		36,916,187		3,658,669	3,658,669	641,757	XXX
78464A 74 8	SPDR OIL & GAS EQUIP & SERV.....		12/07/2018	COWEN.....	500,000,000	6,605,091	XXX	7,920,000	8,565,000	(645,000)			(645,000)		7,920,000		(1,314,909)	(1,314,909)	53,197	XXX
78464A 87 0	SPDR S&P BIOTECH ETF.....		09/13/2018	VARIOUS.....	195,000,000	18,279,892	XXX	3,485,485	16,549,650	(13,064,164)			(13,064,164)		3,485,485		14,794,406	14,794,406	25,020	XXX
92647K 30 9	VICTORY MUNDER INT'L SMALL CAP.....		12/21/2018	MUNDER.....	4,175,430		XXX						0				4,175,427	4,175,427		XXX
9299999	Total - Common Stocks - Mutual Funds.....				171,143,846		XXX	81,423,352	174,743,181	(93,319,829)		0	(93,319,829)		81,423,352		89,720,489	89,720,489	719,974	XXX
9799997	Total - Common Stocks - Part 4.....				1,570,822,135		XXX	767,879,440	1,485,934,654	(743,352,934)		2,481,660	(745,834,594)		765,373,908		805,448,225	805,448,225	18,241,457	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....				253,473,834		XXX	241,055,205					0		241,055,205		12,418,633	12,418,633	741,814	XXX
9799999	Total - Common Stocks.....				1,824,295,969		XXX	1,008,934,645	1,485,934,654	(743,352,934)		2,481,660	(745,834,594)		1,006,429,113		817,866,858	817,866,858	18,983,271	XXX
9899999	Total - Preferred and Common Stocks.....				1,824,295,969		XXX	1,008,934,645	1,485,934,654	(743,352,934)		2,481,660	(745,834,594)		1,006,429,113		817,866,858	817,866,858	18,983,271	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....				3,986,220,795		XXX	3,227,543,764	2,883,908,577	(740,135,204)		(8,256,929)	(750,873,793)	(26)	3,179,149,866		804,946,922	804,946,922	71,096,568	XXX

E 14.24

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
912828	3F 5 U S TREASURY		01/29/2018	JP MORGAN	05/11/2018	JP MORGAN	2,500,000	2,402,148	2,348,633	2,404,713		2,564		2,564			(56,080)	(56,080)	27,970	11,809
0599999	Total - Bonds - U.S. Government						2,500,000	2,402,148	2,348,633	2,404,713	0	2,564	0	2,564	0	0	(56,080)	(56,080)	27,970	11,809
Bonds - All Other Government																				
135087	A6 1 CANADA GOVERNMENT		10/01/2018	BAUM GEORGE K.	10/15/2018	RBC DEXIA	5,000,000	4,800,400	4,807,150	4,801,963		1,563		1,563			5,188	5,188	28,356	25,479
135087	E5 9 CANADA GOVERNMENT		08/20/2018	SCOTIA MCLEOD	10/04/2018	PRUDENTIAL FUND	16,800,000	16,350,096	16,315,824	16,378,956		28,860		28,860			(63,132)	(63,132)	76,118	60,066
135087	F5 8 CANADA GOVERNMENT		03/02/2018	RBC DOMINION	10/05/2018	VARIOUS	20,000,000	19,211,400	19,100,085	19,342,554		131,154		131,154			(242,469)	(242,469)	90,936	1,644
135087	H4 9 CANADA GOVERNMENT		04/02/2018	RBC DEXIA	10/29/2018	VARIOUS	24,800,000	24,523,976	24,100,208	24,552,102		28,126		28,126			(451,894)	(451,894)	264,082	39,238
135087	H5 6 CANADA GOVERNMENT		01/17/2018	T D SECURITIES	10/02/2018	VARIOUS	55,000,000	54,416,450	54,446,926	54,562,974		146,524		146,524			(116,048)	(116,048)	492,788	137,500
135087	H8 0 CANADA GOVERNMENT		02/22/2018	RBC DEXIA	12/06/2018	VARIOUS	35,000,000	34,928,950	34,773,150	34,948,131		19,181		19,181			(174,981)	(174,981)	393,750	23,493
135087	H9 8 CANADA GOVERNMENT		10/01/2018	BANC OF AMERICA	10/05/2018	CIBC WORLD MKTS	15,000,000	14,715,750	14,673,750	14,716,815		1,065		1,065			(43,065)	(43,065)	32,055	26,301
13509P	EP 4 CANADA HOUSING TRUST		10/11/2018	PRUDENTIAL FUND	12/06/2018	BMO CAPITAL	12,000,000	11,977,800	12,007,800	11,980,793		2,993		2,993			27,007	27,007	117,041	80,219
1099999	Total - Bonds - All Other Government						183,600,000	180,924,822	180,224,893	181,284,288	0	359,466	0	359,466	0	0	(1,059,394)	(1,059,394)	1,495,126	393,940
Bonds - U.S. States, Territories and Possessions																				
010411	AJ 5 ALABAMA ST		04/19/2018	WACHOVIA	09/11/2018	JP MORGAN	2,395,000	2,767,566	2,741,485	2,746,053		(21,514)		(21,514)			(4,568)	(4,568)	73,846	27,276
13063D	BN 7 CALIFORNIA ST		01/03/2018	BANK AMERICA MERRILL	04/05/2018	FIRST-TE	1,900,000	2,358,850	2,276,960	2,346,429		(12,421)		(12,421)			(69,469)	(69,469)	41,694	16,889
246381	KC 0 DELEWARE ST		02/26/2018	GOLDMAN SACHS	03/09/2018	MORGAN STANLEY	2,990,000	3,619,425	3,608,422	3,616,467		(2,958)		(2,958)			(8,045)	(8,045)	79,733	72,674
373384	ZX 8 GEORGIA STATE		01/25/2018	WACHOVIA	09/07/2018	USB SECURITIES	2,380,000	2,804,806	2,721,673	2,762,163		(42,643)		(42,643)			(40,490)	(40,490)	132,222	57,847
373384	Z5 7 GEORGIA STATE		03/05/2018	WACHOVIA	09/05/2018	WACHOVIA	1,720,000	1,877,260	1,854,384	1,860,683		(16,577)		(16,577)			(6,299)	(6,299)	64,213	29,813
419792	WJ 1 HAWAII ST		02/15/2018	WELLS FARGO	03/05/2018	WACHOVIA	3,455,000	4,110,137	4,119,673	4,107,307		(2,830)		(2,830)			12,366	12,366	11,037	480
57582R	JE 7 MASSACHUSETTS STATE		03/28/2018	JANNEY MONTGOME	04/23/2018	U.S.WEST	435,000	516,154	513,257	515,562		(591)		(591)			(2,306)	(2,306)	1,450	60
57582R	KK 1 MASSACHUSETTS STATE		01/03/2018	NATL FINANCIAL SERV	05/15/2018	JP MORGAN	2,775,000	3,464,060	3,325,144	3,439,868		(24,192)		(24,192)			(114,724)	(114,724)	52,417	1,542
57582R	QR 0 MASSACHUSETTS STATE		02/05/2018	JANNEY MONTGOME	03/05/2018	MORGAN STANLEY	3,040,000	3,505,394	3,472,106	3,504,699		(695)		(695)			(32,593)	(32,593)	55,311	42,644
57582R	TK 2 MASSACHUSETTS STATE		05/16/2018	GOLDMAN SACHS	06/01/2018	USB SECURITIES	3,035,000	3,649,405	3,682,699	3,646,871		(2,535)		(2,535)			35,828	35,828	8,009	843
60412A	GQ 0 MINNESOTA ST		05/03/2018	PERSHING DLJ	07/31/2018	MORGAN STANLEY	1,480,000	1,762,473	1,764,412	1,754,932		(7,540)		(7,540)			9,479	9,479	37,206	19,117
60412A	LY 7 MINNESOTA ST		05/25/2018	BARCLAYS	05/30/2018	NATL FINANCIAL SERV	500,000	603,030	606,805	603,003		(27)		(27)			3,802	3,802	4,167	4,097
606037	BE 8 MISSISSIPPI ST		10/22/2018	USBCORP	10/30/2018	US BANCORP	2,500,000	2,500,000	2,500,000	2,500,000		0		0			0	0	3,247	2,154
658256	M2 5 NORTH CAROLINA ST		05/01/2018	J P MORGAN	06/20/2018	VARIOUS	1,805,000	2,115,280	2,126,128	2,109,660		(5,620)		(5,620)			16,468	16,468	50,390	37,855
677522	UU 6 OHIO ST		01/12/2018	CITIGROUP	06/06/2018	JP MORGAN	2,500,000	3,014,623	2,939,350	2,989,735		(24,890)		(24,890)			(50,385)	(50,385)	57,986	9,028
68609B	QK 6 OREGON ST		07/09/2018	USBCORP	07/23/2018	JP MORGAN	975,000	1,120,375	1,117,730	1,120,239		(133)		(133)			(2,509)	(2,509)	23,563	21,667
70914P	M4 1 PENNSYLVANIA ST		05/16/2018	BANK AMERICA MERRILL	09/18/2018	PERSHING DLJ	860,000	981,226	974,079	977,740		(3,485)		(3,485)			(3,661)	(3,661)	13,975	
83710R	PJ 0 SOUTH CAROLINA STATE		03/15/2018	G.K. MATTISON	05/15/2018	FIRST-TE	325,000	387,264	386,230	386,043		(1,220)		(1,220)			187	187	10,201	7,403
83710R	SJ 7 SOUTH CAROLINA STATE		04/04/2018	PERSHING DLJ	04/12/2018	CITIGROUP	1,330,000	1,600,522	1,604,778	1,599,996		(526)		(526)			4,782	4,782	2,771	924
882854	G7 1 TEXAS STATE		07/11/2018	JP MORGAN	07/26/2018	CITIGROUP	1,885,000	2,272,254	2,268,673	2,271,102		(1,152)		(1,152)			(2,430)	(2,430)	21,206	16,494
917542	TL 6 UTAH ST		01/30/2018	BANK AMERICA MERRILL	03/02/2018	BANK AMERICA MERRILL	3,250,000	3,512,470	3,506,328	3,502,382		(10,088)		(10,088)			3,946	3,946	28,889	13,542
917542	TZ 5 UTAH ST		01/23/2018	MORGAN STANLEY	05/17/2018	NATL FINANCIAL SERV	1,000,000	1,199,030	1,165,020	1,191,028		(8,002)		(8,002)			(26,008)	(26,008)	19,444	3,333
928109	L8 8 VIRGINIA STATE		01/05/2018	NATL FINANCIAL SERV	02/07/2018	PERSHING DLJ	2,405,000	2,874,240	2,822,147	2,868,449		(5,790)		(5,790)			(46,302)	(46,302)	22,714	12,693
93974D	UF 3 WASHINGTON ST		03/01/2018	NATL FINANCIAL SERV	04/12/2018	JEFFERIES & CO	1,500,000	1,759,065	1,759,080	1,756,281		(2,784)		(2,784)			2,799	2,799	21,875	13,333
93974D	UZ 9 WASHINGTON ST		03/01/2018	JANNEY MONTGOME	04/03/2018	BARCLAYS US FUN	2,710,000	3,169,887	3,175,930	3,166,543		(3,344)		(3,344)			9,387	9,387	24,089	12,797
97705M	JK 2 WISCONSIN STATE		04/16/2018	BANK AMERICA MERRILL	05/16/2018	BARCLAYS	1,720,000	2,065,944	2,049,311	2,063,008		(2,936)		(2,936)			(13,696)	(13,696)	43,717	36,311
97705M	KQ 7 WISCONSIN STATE		10/01/2018	PERSHING DLJ	12/12/2018	USB SECURITIES	2,370,000	2,782,854	2,811,057	2,775,934		(6,920)		(6,920)			35,123	35,123	73,404	50,033
1799999	Total - Bonds - U.S. States, Territories & Possessions						53,240,000	62,393,594	61,892,861	62,182,177	0	(211,413)	0	(211,413)	0	0	(289,318)	(289,318)	978,776	510,849

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	For rei gn	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - U.S. Political Subdivisions of States																					
082744	CM 3		07/19/2018	BENTON & LINN OR SCH DIST.....	11/13/2018	BARCLAYS.....	2,555,000	2,799,692	2,749,257	2,791,774		(7,919)		(7,919)			(42,517)	(42,517)			
100853	TQ 3		04/25/2018	BOSTON MASS.....	09/07/2018	JEFFERIES & CO.....	4,065,000	4,503,126	4,489,671	4,461,926		(41,200)		(41,200)			27,745	27,745	107,271	31,052	
194741	GP 3		06/14/2018	COLLIN COUNTY COMMUNITY	08/08/2018	GOLDMAN SACHS.....	1,820,000	2,161,086	2,156,118	2,156,011		(5,075)		(5,075)			107	107	29,828	15,925	
199492	PU 7		05/02/2018	COLUMBUS OHIO.....	05/09/2018	WACHOVIA.....	2,255,000	2,663,290	2,671,408	2,662,416		(874)		(874)			8,992	8,992	40,715	38,210	
199492	SQ 3		02/05/2018	COLUMBUS OHIO.....	02/14/2018	PERSHING DLJ.....	3,225,000	3,869,710	3,871,903	3,868,137		(1,573)		(1,573)			3,766	3,766	81,073	77,042	
235219	JJ 2		03/13/2018	DALLAS TX.....	08/01/2018	CIT GROUP.....	5,000,000	5,555,250	5,555,400	5,531,745		(23,506)		(23,506)			23,656	23,656	116,667	20,833	
25476F	VY 1		07/27/2018	DISTRICT OF COLUMBIA	08/28/2018	NATL FINANCIAL SERV.....	2,760,000	3,281,281	3,279,984	3,277,534		(3,747)		(3,747)			2,450	2,450	11,117		
29508R	KW 5		04/13/2018	ERIE CNTY NY FISCAL STABIL.....	06/01/2018	VARIOUS.....	1,845,000	2,142,963	2,152,067	2,141,999		(965)		(965)			10,068	10,068	57,215	47,236	
401784	G4 9		05/10/2018	GUILFORD CNTY NC.....	06/03/2018	PERSHING DLJ.....	2,780,000	3,363,990	3,353,903	3,360,176		(3,814)		(3,814)			(6,273)	(6,273)	13,128	4,096	
426056	G2 7		04/30/2018	HENRISCO CNTY VA.....	05/09/2018	BANK AMERICA MERRILL.....	1,420,000	1,704,923	1,715,914	1,704,324		(599)		(599)			11,590	11,590	19,722	17,947	
479340	RL 7		05/12/2018	JOHNSTON CNTY NC.....	06/12/2018	HILLTOP SECURITIES.....	2,135,000	2,456,723	2,457,214	2,455,076		(1,647)		(1,647)			2,138	2,138	39,438	30,542	
499513	BC 2		07/11/2018	GENERAL OBLIGATION.....	07/26/2018	MORGAN STANLEY.....	1,435,000	1,725,846	1,726,621	1,725,351		(495)		(495)			1,270	1,270	1,196		
569203	MZ 2		07/25/2018	MARION & POLK OR SCH DIST.....	10/04/2018	PERSHING DLJ.....	1,275,000	1,546,206	1,512,839	1,541,216		(4,991)		(4,991)			(28,377)	(28,377)	13,104		
569203	NB 4		08/06/2018	MARION & POLK OR SCH DIST.....	09/07/2018	DAVIDSON.....	1,200,000	1,432,740	1,431,816	1,430,843		(1,897)		(1,897)			973	973	7,667	2,167	
586145	F4 1		01/17/2018	MEMPHIS TN.....	04/05/2018	BARCLAYS.....	2,595,000	3,089,607	3,017,025	3,077,535		(12,072)		(12,072)			(60,510)	(60,510)	67,758	38,925	
59163P	JX 2		05/23/2018	METRO OR.....	05/31/2018	PERSHING DLJ.....	1,355,000	1,629,918	1,647,517	1,628,944		(674)		(674)			18,574	18,574	1,882		
613340	5A 2		01/03/2018	MONTGOMERY CNTY MD.....	02/01/2018	JEFFERIES & CO.....	2,970,000	3,512,916	3,457,347	3,505,622		(7,294)		(7,294)			(48,275)	(48,275)	26,400	14,025	
64327T	FF 0		02/05/2018	NEW CASTLE CNTY DE.....	02/06/2018	JP MORGAN.....	1,940,000	2,270,266	2,273,796	2,270,126		(139)		(139)			3,670	3,670	34,219	33,950	
64966J	B4 7		01/03/2018	NEW YORK, NY.....	03/19/2018	VARIOUS.....	6,000,000	6,000,000	6,000,000	6,000,000				0				0	11,078	585	
64966M	AX 7		04/30/2018	NEW YORK, NY.....	05/15/2018	USBCORP.....	2,000,000	2,322,020	2,330,400	2,320,980		(1,040)		(1,040)			9,420	9,420	29,444	25,000	
64966M	JL 4		03/29/2018	NEW YORK, NY.....	04/03/2018	PERSHING DLJ.....	2,000,000	2,378,100	2,379,620	2,377,902		(198)		(198)			1,718	1,718	17,778	17,222	
64966M	XE 4		03/13/2018	NEW YORK, NY.....	04/24/2018	BANK AMERICA MERRILL.....	1,965,000	2,262,815	2,259,868	2,261,581		(1,234)		(1,234)			(1,713)	(1,713)	11,735	546	
796237	5W 1		05/23/2018	SAN ANTONIO TX.....	06/12/2018	BANK AMERICA MERRILL.....	1,160,000	1,383,996	1,386,188	1,382,866		(1,130)		(1,130)			3,322	3,322	21,428	18,367	
86476P	UK 2		05/08/2018	SUFFOLK CNTY NY.....	09/18/2018	PERSHING DLJ.....	2,280,000	2,676,743	2,650,226	2,661,505		(15,238)		(15,238)			(11,279)	(11,279)	49,083	7,917	
90634P	GV 5		02/15/2018	UNION CNTY NJ.....	05/08/2018	BANK AMERICA MERRILL.....	790,000	842,906	833,608	839,979		(2,928)		(2,928)			(6,371)	(6,371)	21,857	14,483	
927734	G8 0		02/06/2018	VIRGINIA BEACH VA.....	04/12/2018	BANK AMERICA MERRILL.....	2,225,000	2,701,573	2,692,784	2,692,703		(8,869)		(8,869)			81	81	33,375	12,361	
930876	DR 5		07/06/2018	WAKE CNTY N C.....	07/16/2018	BARCLAYS.....	1,990,000	2,379,224	2,382,269	2,378,662		(562)		(562)			3,607	3,607	5,528	3,040	
930876	DW 4		07/31/2018	WAKE CNTY N C.....	09/17/2018	MORGAN STANLEY.....	2,395,000	2,812,856	2,781,385	2,808,130		(4,726)		(4,726)			(26,744)	(26,744)	15,967	333	
930876	DW 4		07/11/2018	WAKE CNTY N C.....	07/23/2018	BARCLAYS.....	1,585,000	1,876,366	1,868,018	1,875,986		(401)		(401)			(7,968)	(7,968)	5,944	3,302	
981306	RS 4		01/10/2018	WORCESTER MA.....	03/19/2018	STIEFL.....	2,985,000	3,182,040	3,165,921	3,165,927		(16,113)		(16,113)			(6)	(6)	24,460		
2499999	Total - Bonds - U.S. Political Subdivisions of States.....							70,005,000	80,527,892	80,250,087	80,356,976	0	(170,920)	0	(170,920)	0	0	(106,886)	(106,886)	916,077	475,106
Bonds - U.S. Special Revenue and Special Assessment																					
010268	BL 3		02/06/2018	ALABAMA FED AID HIGHWAY FIN AUTH SPL.....	11/01/2018	GOLDMAN SACHS.....	1,765,000	2,121,318	2,054,195	2,093,236		(28,082)		(28,082)			(39,040)	(39,040)	103,939	38,487	
014393	XY 3		07/13/2018	ALDINE TX INDEP SCH DIST	11/13/2018	HILLTOP SECURITIES.....	1,500,000	1,795,365	1,744,770	1,787,430		(7,935)		(7,935)			(42,660)	(42,660)	21,667		
014393	YA 4		07/13/2018	ALDINE TX INDEP SCH DIST	11/15/2018	JEFFERIES & CO.....	3,255,000	3,868,763	3,759,688	3,851,710		(17,053)		(17,053)			(92,022)	(92,022)	48,825		
04048P	KU 3		01/18/2018	ARIZONA BRD OF RGTS UNIV ARIZONA SYS REV.....	09/05/2018	GOLDMAN SACHS.....	490,000	555,224	541,122	546,715		(8,509)		(8,509)			(5,593)	(5,593)	14,224		
040654	WW 1		08/07/2018	ARIZONA ST. TRA	08/21/2018	PERSHING DLJ.....	2,305,000	2,722,827	2,731,656	2,721,091		(1,736)		(1,736)			10,564	10,564	16,647	11,845	
040654	XD 2		03/06/2018	ARIZONA ST TRANSPRTN BRD EXCISE TAX.....	03/09/2018	JEFFERIES & CO.....	1,425,000	1,646,944	1,646,816	1,646,781		(162)		(162)			34	34	14,250	13,063	

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
13063D BT 4	CALIFORNIA ST.....		07/31/2018	BARCLAYS.....	08/08/2018	JEFFERIES & CO.....	1,800,000	2,172,798	2,175,210	2,172,012		(786)		(786)			3,198	3,198	24,750	22,500
160853 SD 0	CHARLOTTE-MECKLENBURG NC HOSP		01/10/2018	USBCORP.....	10/16/2018	NATL FINANCIAL SERV.....	2,585,000	2,755,481	2,684,316	2,712,998		(42,482)		(42,482)			(28,683)	(28,683)	129,824	50,838
196558 SJ 0	COLORADO RIVER TEX.....		02/16/2018	BARCLAYS US FUN.....	04/16/2018	JP MORGAN.....	1,850,000	2,209,159	2,223,238	2,204,046		(5,113)		(5,113)			19,191	19,191	30,576	15,674
20774L RT 4	CONNECTICUT ST HEALTH &.....		10/01/2018	BARCLAYS.....	11/08/2018	BARCLAYS.....	7,250,000	7,250,000	7,250,000	7,250,000				0				0	7,781	
20775Y DL 7	CONNECTICUT ST REVOLVING FUND		04/10/2018	BANK AMERICA MERRILL.....	05/08/2018	BANK AMERICA MERRILL.....	1,980,000	2,329,628	2,338,816	2,327,008		(2,620)		(2,620)			11,808	11,808	51,975	44,275
20775Y DN 3	CONNECTICUT ST REVOLVING FUNDGEN		05/08/2018	RBC CAP.....	05/15/2018	BARCLAYS.....	1,420,000	1,656,586	1,648,819	1,656,372		(215)		(215)			(7,553)	(7,553)	3,156	1,775
231266 LR 6	CURATORS UNIV MO SYS FACS.....		01/18/2018	BANK AMERICA MERRILL.....	03/20/2018	WACHOVIA.....	2,540,000	3,024,022	2,954,757	3,014,568		(9,455)		(9,455)			(59,811)	(59,811)	49,742	28,575
235036 YL 8	DALLAS-FORT WORTH TX INTL.....		01/23/2018	WACHOVIA.....	05/23/2018	MORGAN STANLEY.....	1,500,000	1,586,820	1,562,925	1,570,652		(16,168)		(16,168)			(7,727)	(7,727)	42,500	17,500
254845 NZ 9	DIST O COLUMBIA WTR & SWR.....		04/18/2018	GOLDMAN SACHS.....	05/15/2018	CIT GROUP.....	960,000	1,125,446	1,120,022	1,124,762		(684)		(684)			(4,740)	(4,740)	2,267	
29270C V3 6	ENERGY NW WA ELEC REVENUE.....		04/11/2018	PERSHING DLJ.....	07/24/2018	NATL FINANCIAL SERV.....	500,000	595,530	592,670	592,891		(2,639)		(2,639)			(221)	(221)	14,236	7,014
29270C X6 7	ENERGY NW WA ELEC REVENUE.....		03/12/2018	RBC CAP.....	11/01/2018	BANK AMERICA MERRILL.....	1,635,000	1,896,976	1,850,280	1,873,327		(23,649)		(23,649)			(23,047)	(23,047)	49,050	
29270C X9 1	ENERGY NW WA ELEC REVENUE.....		09/10/2018	CIT GROUP.....	10/03/2018	JP MORGAN.....	2,225,000	2,621,095	2,600,335	2,618,870		(2,224)		(2,224)			(18,535)	(18,535)	29,049	21,941
29270C Y3 3	ENERGY NW WA ELEC REVENUE.....		02/26/2018	BANK AMERICA MERRILL.....	07/25/2018	JP MORGAN.....	2,725,000	3,202,938	3,218,607	3,195,607		(7,331)		(7,331)			23,000	23,000	44,660	
3128P8 DF 5	FEDERAL NATL MGT.....		01/31/2018	RBC CAP.....	01/31/2018	RBC CAP.....	12,257,207	12,529,164	12,529,164	12,529,164				0				0	14,300	14,300
34710R AX 8	FORT COLLINS COLO EL.....		06/18/2018	BANK AMERICA MERRILL.....	07/23/2018	WACHOVIA.....	2,745,000	3,180,796	3,182,141	3,179,599		(1,197)		(1,197)			2,542	2,542	15,631	2,288
349460 BL 5	FORT WORTH TX INDEP SCH DIST.....		03/22/2018	PERSHING DLJ.....	04/19/2018	MORGAN STANLEY.....	1,330,000	1,555,196	1,559,398	1,553,727		(1,469)		(1,469)			5,672	5,672	12,561	7,574
35671D BJ 3	FREEMPORT-MCMORAN INC.....		04/11/2018	VARIOUS.....	07/31/2018	VARIOUS.....	600,000	607,575	552,500	607,390		(185)		(185)			(54,890)	(54,890)	22,980	8,940
38612P AA 2	GRAND PARKWAY TRNASPRTN.....		05/17/2018	GOLDMAN SACHS.....	11/09/2018	JP MORGAN.....	11,000,000	12,148,290	12,007,270	12,041,739		(106,551)		(106,551)			(34,469)	(34,469)	250,555	
402207 AD 6	GULF COAST TX INDL DEV AUTH.....		04/05/2018	VARIOUS.....	04/29/2018	JP MORGAN.....	25,500,000	25,500,000	25,500,000	25,500,000				0				0	23,054	10,498
414018 6R 7	HARRIS CNTY TX FLOOD CONTROL.....		03/14/2018	CITIGROUP.....	04/25/2018	JP MORGAN.....	1,465,000	1,744,024	1,739,673	1,741,432		(2,592)		(2,592)			(1,759)	(1,759)	28,486	20,144
414018 6W 6	HARRIS CNTY TX FLOOD CONTROL.....		05/14/2018	VARIOUS.....	07/11/2018	VARIOUS.....	4,170,000	4,892,744	4,903,537	4,887,747		(4,996)		(4,996)			15,790	15,790	67,169	37,551
419792 CL 8	HAWAII ST.....		06/05/2018	BANK AMERICA MERRILL.....	08/01/2018	JP MORGAN.....	3,085,000	3,537,755	3,526,834	3,525,222		(12,533)		(12,533)			1,612	1,612	52,274	28,279
425538 CT 0	HENNEPIN CNTY MN SALES TAX.....		01/18/2018	MESIROW.....	03/06/2018	CIT GROUP.....	2,140,000	2,467,891	2,434,464	2,461,049		(6,842)		(6,842)			(26,585)	(26,585)	24,669	9,808
442349 BG 0	HOUSTON TX ARPT SYS REVENUE.....		03/02/2018	BANK AMERICA MERRILL.....	11/15/2018	WELLS FARGO.....	3,680,000	4,344,645	4,264,090	4,311,374		(33,270)		(33,270)			(47,285)	(47,285)	122,156	
44420R AB 6	HUDSON YARDS INFRASTRUCTURE.....		01/09/2018	BANK AMERICA MERRILL.....	02/01/2018	MORGAN STANLEY.....	1,080,000	1,132,261	1,127,023	1,131,414		(847)		(847)			(4,391)	(4,391)	15,300	13,050
44420R AY 6	HUDSON YDS INFRASTRU.....		09/13/2018	BANK AMERICA MERRILL.....	10/03/2018	USB SECURITIES.....	1,615,000	1,830,635	1,820,396	1,830,109		(526)		(526)			(9,714)	(9,714)	11,215	6,281
44420R BA 7	HUDSON YARDS INFRASTRUCTURE.....		03/26/2018	PERSHING DLJ.....	04/16/2018	USB SECURITIES.....	2,080,000	2,376,067	2,388,173	2,375,456		(611)		(611)			12,716	12,716	18,200	12,133
44420R BC 3	HUDSON YARDS INFRASTRUCTURE.....		01/12/2018	BANK AMERICA MERRILL.....	02/14/2018	PERSHING DLJ.....	2,220,000	2,601,285	2,533,975	2,600,324		(961)		(961)			(66,350)	(66,350)	55,808	46,867
46246K 4F 6	IOWA ST FIN AUTH REVENUE.....		04/06/2018	BANK AMERICA MERRILL.....	06/06/2018	GOLDMAN SACHS.....	1,920,000	2,286,470	2,282,938	2,280,893		(5,577)		(5,577)			2,044	2,044	33,867	18,400
46615S AM 0	JEA FL WTR & SWR REVENUE.....		01/09/2018	EXCHANGE.....	07/31/2018	LOOP CAPITAL.....	2,045,000	2,427,047	2,360,319	2,401,707		(25,340)		(25,340)			(41,388)	(41,388)	85,492	
48507T HA 4	KANSAS CITY MO DANTN SWR SYS.....		02/01/2018	MORGAN STANLEY.....	11/09/2018	NATL FINANCIAL SERV.....	1,000,000	1,202,110	1,166,110	1,190,032		(12,078)		(12,078)			(23,922)	(23,922)	37,500	
485424 RJ 6	KANSAS ST DEPT OF TRANSPRTN HIGHWAY		04/10/2018	GOLDMAN SACHS.....	04/19/2018	GOLDMAN SACHS.....	1,870,000	2,226,142	2,228,535	2,225,492		(650)		(650)			3,043	3,043	13,506	10,649
486063 XR 6	KATY TX INDEP SCH DIST.....		05/30/2018	CIT GROUP.....	08/01/2018	GOLDMAN SACHS.....	1,500,000	1,744,635	1,717,665	1,741,623		(3,012)		(3,012)			(23,958)	(23,958)	10,208	
49474F JY 7	KING CNTY WASH.....		07/12/2018	MORGAN STANLEY.....	09/07/2018	BARCLAYS.....	2,280,000	2,643,455	2,629,934	2,636,843		(6,612)		(6,612)			(6,909)	(6,909)	22,167	3,800
495098 YV 1	KING CNTY WASH SCH.....		06/19/2018	NATL FINANCIAL SERV.....	07/09/2018	PERSHING DLJ.....	655,000	774,610	775,487	774,036		(573)		(573)			1,451	1,451	3,639	1,728
499815 QF 8	KNOXVILLE TENN WSTWTR SYS.....		02/28/2018	WELLS FARGO.....	10/12/2018	BANK AMERICA MERRILL.....	2,035,000	2,233,290	2,173,624	2,193,962		(39,329)		(39,329)			(20,338)	(20,338)	105,990	42,396
544445 EU 9	LOS ANGELES CA EPT OF ARPTS ARPT		03/22/2018	PERSHING DLJ.....	08/01/2018	PERSHING DLJ.....	3,295,000	3,777,750	3,774,060	3,756,237		(21,514)		(21,514)			17,823	17,823	50,798	
544495 DH 4	LOS ANGELES CALIF DEPT WTR & PWR		08/22/2018	WELLS FARGO.....	10/03/2018	WELLS FARGO.....	10,000,000	10,000,000	10,000,000	10,000,000				0				0	14,894	6,814

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
544646 6J 6	LOS ANGELES CA UNIF SCH DIST.....	03/02/2018	PERSHING DLJ.....	04/03/2018	USBCORP.....	405,000	492,026	493,650	491,395				(631)			2,255	2,255	1,519		
574296 BL 2	MARYLAND ST STADIUM AUTH.....	01/24/2018	MESIROW.....	11/19/2018	GOLDMAN SACHS.....	5,585,000	6,743,273	6,433,362	6,680,232				(63,041)			(246,870)	(246,870)	220,297		
575579 A8 0	MASSACHUSETTS ST BAY TRANSPRTN.....	05/21/2018	PERSHING DLJ.....	07/16/2018	PERSHING DLJ.....	1,960,000	2,246,709	2,270,738	2,242,592				(4,117)			28,146	28,146	53,628	38,656	
57563C CA 8	MASSACHUSETTS ST DEPT OF TRNASPRTN.....	05/16/2018	GOLDMAN.....	11/16/2018	BANK AMERICA MERRILL.....	2,150,000	2,255,909	2,219,445	2,223,151				(32,758)			(3,706)	(3,706)	95,257	40,611	
57563C DG 4	MASSACHUSETTS ST TRANSPRTN MET HIGHWAY.....	05/02/2018	BANC OF AMERICA.....	05/15/2018	RBC CAPITAL.....	1,615,000	1,940,568	1,943,039	1,939,983				(585)			3,056	3,056	1,570		
57584X XX 4	MASSACHUSETTS ST DEV FIN AGY REVENUE.....	05/18/2018	WACHOVIA.....	05/31/2018	GOLDMAN SACHS.....	1,935,000	2,129,700	2,154,429	2,129,086				(614)			25,343	25,343	29,885	27,305	
57604T EV 4	MASSACHUSETTS ST DEPT OF TRNASPRTN MET.....	10/12/2018	GOLDMAN SACHS.....	10/31/2018	GOLDMAN SACHS.....	1,740,000	2,047,493	2,049,024	2,046,101				(1,392)			2,923	2,923	36,492	32,625	
57604T GG 5	MASSACHUSETTS ST TRANSPRTN FUND REV.....	02/05/2018	JANNEY MONTGOME.....	02/06/2018	GOLDMAN.....	1,680,000	1,936,502	1,945,272	1,936,469				(33)			8,803	8,803	19,133	18,900	
591852 D9 6	MET COUNCIL MINNEAPOLIS-SAINTPAUL MN MET.....	02/27/2018	NATL FINANCIAL SERV.....	08/01/2018	PERSHING DLJ.....	1,450,000	1,589,302	1,567,871	1,569,789				(19,513)			(1,918)	(1,918)	66,861	35,646	
59261A CE 5	METROPOLITAN TRANSPN.....	09/26/2018	GOLDMAN SACHS.....	10/30/2018	STIEFL-F.....	1,175,000	1,345,375	1,340,992	1,343,701				(1,674)			(2,709)	(2,709)	27,090	21,705	
59261A FS 1	MET TRANSPRTN AUTH NY REV.....	02/06/2018	USB SECURITIES.....	02/07/2018	BARCLAYS.....	1,865,000	2,136,786	2,144,358	2,136,738				(49)			7,621	7,621	21,758	21,240	
59261A PQ 4	MET TRANSPRTN AUTH NY REV.....	01/02/2018	BANK AMERICA MERRILL.....	05/17/2018	VARIOUS.....	3,000,000	3,574,470	3,471,580	3,552,024				(22,446)			(80,444)	(80,444)	51,250	8,333	
59261A QG 5	MET TRANSPRTN AUTH NY REV.....	03/19/2018	BANK AMERICA MERRILL.....	04/03/2018	BANK AMERICA MERRILL.....	1,175,000	1,361,426	1,367,465	1,361,117				(309)			6,348	6,348	18,115	15,830	
59447T BC 0	MICHIGAN ST FIN AUTH REV.....	05/29/2018	JANNEY MONTGOME.....	10/04/2018	PERSHING DLJ.....	1,000,000	1,154,370	1,135,670	1,146,464				(7,906)			(10,794)	(10,794)	40,000	22,083	
604115 BL 8	MINNESOTA PUB FACS AUTH.....	01/25/2018	PERSHING DLJ.....	05/08/2018	USBCORP.....	750,000	802,763	790,973	795,526				(7,237)			(4,553)	(4,553)	25,938	15,000	
60528A AW 4	MISSISSIPPI ST BUSINESS COMM.....	04/17/2018	MORGAN STANLEY.....	05/25/2018	MORGAN STANLEY.....	3,000,000	3,000,000	3,000,000	3,000,000				0			0	0	5,333	2,016	
60528A BX 1	MISSISSIPPI ST BUSINESS COMM.....	04/25/2018	WELLS FARGO.....	05/02/2018	WACHOVIA.....	3,600,000	3,600,000	3,600,000	3,600,000				0			0	0	4,862	3,757	
60528A CC 6	MISSISSIPPI ST BUSINESS COMM.....	05/18/2018	MORGAN STANLEY.....	05/30/2018	MORGAN STANLEY.....	10,000,000	10,000,000	10,000,000	10,000,000				0			0	0	8,549	6,233	
618024 AJ 2	MORRIS CNTY N J FO.....	06/19/2018	RAYMOND JAMES.....	07/09/2018	PERSHING DLJ.....	1,000,000	1,118,910	1,123,480	1,118,910				0			4,570	4,570			
625506 NX 4	MULTNOMAH CNTY OR SCH DIST #1J.....	03/27/2018	MORGAN STANLEY.....	04/18/2018	JP MORGAN.....	1,500,000	1,767,495	1,765,410	1,765,406				(2,089)			4	4	26,250	21,667	
641480 JS 8	STATE OF NEVADA HIGHWAY.....	06/14/2018	BANK AMERICA MERRILL.....	07/23/2018	WACHOVIA.....	2,560,000	3,046,221	3,063,731	3,041,839				(4,381)			21,892	21,892	17,778	4,622	
64579F YJ 6	NEW JERSEY ST HLTH CARE FACS.....	04/23/2018	JP MORGAN.....	05/02/2018	VARIOUS.....	9,000,000	9,000,000	9,000,000	9,000,000				0			0	0	10,540	7,710	
646066 HD 5	NEW JERSEY ST EDL FACS AUTH.....	05/01/2018	RBC CAPITAL.....	05/16/2018	CIT GROUP.....	2,270,000	2,579,764	2,592,635	2,579,284				(480)			13,351	13,351	43,193	38,149	
646136 3L 3	NEW JERSEY ST TRANSPORTATION TRUST FUND.....	07/27/2018	HILLTOP SECURITIES.....	09/17/2018	PERSHING DLJ.....	2,365,000	2,634,776	2,617,913	2,630,655				(4,121)			(12,741)	(12,741)	17,738	1,642	
646139 7D 1	NJ STATE TURNPIKKE AUTH TURNPIKKE REVE.....	05/12/2018	RBC CAPITAL.....	07/26/2018	GOLDMAN SACHS.....	2,875,000	3,405,581	3,401,959	3,395,480				(10,101)			6,478	6,478	83,455	53,108	
646140 CR 2	NJ STATE TURNPIKKE AUTH TURNPIKKE REVE.....	01/11/2018	VARIOUS.....	05/15/2018	CIT GROUP.....	2,540,000	2,979,242	2,898,572	2,973,848				(5,394)			(75,276)	(75,276)	51,506	8,819	
64966M ZR 3	NEW YORK N Y.....	06/20/2018	HILLTOP SECURITIES.....	07/11/2018	NATL FINANCIAL SERV.....	1,325,000	1,540,737	1,549,667	1,540,219				(518)			9,448	9,448	15,458	11,410	
64971W 5B 2	NEW YORK NY CITY TRANSITIONAL.....	06/12/2018	HILLTOP SECURITIES.....	08/01/2018	CIT GROUP.....	1,920,000	2,180,294	2,166,432	2,179,551				(744)			(13,119)	(13,119)	48,533	35,467	
64971W 6V 7	NEW YORK NY CITY TRANSITIONAL.....	03/08/2018	USB SECURITIES.....	04/18/2018	STIEFL.....	1,975,000	2,297,360	2,314,404	2,295,417				(1,943)			18,987	18,987	46,358	35,111	
64971X DF 2	NEW YORK NY CITY TRANSITIONAL.....	05/18/2018	BANC OF AMERICA.....	06/06/2018	JP MORGAN.....	2,755,000	3,227,207	3,266,879	3,226,016				(1,191)			40,863	40,863	1,913		
64971X DM 7	NEW YORK NY CITY TRANSITIONAL.....	08/22/2018	JANNEY MONTGOME.....	09/24/2018	JANNEY MONTGOME.....	1,030,000	1,187,487	1,162,334	1,186,257				(1,230)			(23,923)	(23,923)	16,594	12,017	
64971X DN 5	NEW YORK N Y CITY TR.....	06/05/2018	JP MORGAN.....	08/08/2018	WACHOVIA.....	2,930,000	3,404,074	3,349,195	3,401,434				(2,640)			(52,239)	(52,239)	28,486	2,849	

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
64971X HP 6	NEW YORK NY CITY TRANSITIONAL ...	09/07/2018	PERSHING DLJ.....	10/03/2018	USB SECURITIES.....	1,455,000	1,672,057	1,650,668	1,671,528		(528)		(528)			(20,860)	(20,860)	2,021		
64972G MJ 0	NEW YORK CITY NY MUNI WTR FIN AUTH	05/25/2018	JEFFERIES & CO.....	05/30/2018	JEFFERIES & CO.....	535,000	535,000	535,000	535,000				0			0	0	230	164	
64972H R7 9	NEW YORK NY CITY TRANSITIONAL ...	08/22/2018	USB SECURITIES.....	09/04/2018	WACHOVIA.....	2,680,000	3,123,352	3,119,466	3,121,959		(1,393)		(1,393)			(2,493)	(2,493)	14,889	10,050	
649903 ZN 4	NEW YORK ST DORM AUTH REV NON ST	05/21/2018	MORGAN STANLEY.....	05/29/2018	VARIOUS.....	5,000,000	5,018,950	5,015,170	5,018,918		(32)		(32)			(3,748)	(3,748)	101,250	97,222	
64990A HM 0	NEW YORK STATE DORM AUTH SALES TAX REV	04/04/2018	MORGAN STANLEY.....	04/19/2018	USBCORP.....	2,070,000	2,466,736	2,461,127	2,465,667		(1,069)		(1,069)			(4,541)	(4,541)	8,625	3,738	
64990A HS 7	NEW YORK STATE DORM AUTH REVNUES	08/09/2018	BANK AMERICA MERRILL.....	10/03/2018	MORGAN STANLEY.....	1,270,000	1,463,104	1,440,637	1,460,628		(2,475)		(2,475)			(19,991)	(19,991)	33,867	24,694	
64990A HY 4	NEW YORK ST DORM AUTH ST PERSONAL INCOME	03/14/2018	BANK AMERICA MERRILL.....	09/17/2018	PERSHING DLJ.....	1,255,000	1,440,866	1,422,128	1,438,716		(2,149)		(2,149)			(16,588)	(16,588)	30,678		
64990C 6N 6	NEW YORK STATE DORM AUTH REVNUES	05/03/2018	NATL FINANCIAL SERV.....	05/15/2018	FIRST.....	975,000	1,206,563	1,203,482	1,206,507		(55)		(55)			(3,026)	(3,026)	135		
64990F AY 0	NEW YORK ST DORM AUT.....	10/18/2018	BARCLAYS.....	10/30/2018	GOLDMAN SACHS.....	2,580,000	2,932,660	2,937,794	2,932,098		(562)		(562)			5,697	5,697	27,233	24,008	
64990F BL 7	NEW YORK ST DORM AUT.....	06/15/2018	HILLTOP SECURITIES.....	06/20/2018	USB SECURITIES.....	1,085,000	1,238,799	1,243,822	1,238,696		(103)		(103)			5,126	5,126	19,138	18,083	
650035 6Q 6	NY ST URBAN DEV CORP REV.....	04/18/2018	BANK AMERICA MERRILL.....	05/09/2018	HSBC.....	1,850,000	2,187,718	2,185,868	2,185,879		(1,838)		(1,838)			(12)	(12)	14,389	8,993	
656009 LR 6	NORFOLK VA WTR REV MUNICIPAL	08/31/2018	MORGAN STANLEY.....	12/06/2018	RBC CAP.....	2,630,000	3,137,038	3,135,039	3,123,586		(13,451)		(13,451)			11,453	11,453	79,996	43,833	
65829Q AV 6	NORTH CAROLINA ST LTD OBLIG.....	03/19/2018	GOLDMAN SACHS.....	09/05/2018	WACHOVIA.....	1,460,000	1,634,558	1,615,023	1,615,539		(19,019)		(19,019)			(516)	(516)	62,050	28,186	
65829Q CY 8	NORTH CAROLINA ST LTD OBLIG.....	02/05/2018	WACHOVIA.....	02/27/2018	BAIRD, ROBERT W.....	2,060,000	2,444,829	2,439,061	2,442,895		(1,934)		(1,934)			(3,834)	(3,834)	34,333	27,467	
65887P UG 8	NORTH DAKOTA ST PUBLIC FIN AUTH	09/27/2018	MORGAN STANLEY.....	10/01/2018	PERSHING DLJ.....	3,025,000	3,556,251	3,566,989	3,555,760		(491)		(491)			11,230	11,230	51,677	49,156	
67756D RF 5	OHIO ST HGR EDUCNTL FAC.....	05/02/2018	MORGAN STANLEY.....	09/04/2018	JEFFERIES & CO.....	1,345,000	1,595,251	1,601,169	1,589,060		(6,191)		(6,191)			12,109	12,109	17,933		
67765Q DT 0	OHIO ST WTR DEV AUTH WTR REVENUE	04/26/2018	CITIGROUP.....	05/14/2018	CIT GROUP.....	2,320,000	2,740,059	2,755,719	2,738,588		(1,471)		(1,471)			17,131	17,131	53,167	48,011	
67765Q EB 8	OHIO ST WTR DEV AUTH.....	07/27/2018	USBCORP.....	09/05/2018	BARCLAYS.....	2,370,000	2,737,895	2,727,396	2,736,385		(1,511)		(1,511)			(8,989)	(8,989)	31,600	19,750	
696543 RC 3	PALM BEACH CNTY FL PUBLIC IMPT REVENUE	01/04/2018	WACHOVIA.....	04/10/2018	PERSHING DLJ.....	1,835,000	2,134,289	2,078,138	2,120,258		(14,030)		(14,030)			(42,121)	(42,121)	41,033	17,076	
709224 QG 7	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE	05/22/2018	JEFFERIES & CO.....	07/25/2018	JP MORGAN.....	1,655,000	1,823,611	1,834,700	1,820,410		(3,201)		(3,201)			14,289	14,289	54,247	39,766	
709224 RH 4	PENNSYLVANIA ST TPK.....	08/14/2018	PERSHING DLJ.....	09/05/2018	BARCLAYS.....	2,455,000	2,706,760	2,700,623	2,706,251		(509)		(509)			(5,628)	(5,628)	32,733	25,573	
720475 SU 7	PIERCE CNTY WA SCH DIST #83 UNIV PLACE	02/13/2018	JANNEY MONTGOME.....	06/01/2018	VARIOUS.....	1,775,000	2,066,295	2,050,995	2,057,355		(8,941)		(8,941)			(6,360)	(6,360)	45,361	18,243	
73358W P3 2	PORT AUTH OF NEW YORK & NEW JERSEY NY	02/01/2018	PERSHING DLJ.....	05/17/2018	VARIOUS.....	1,605,000	1,860,452	1,835,446	1,859,236		(1,215)		(1,215)			(23,791)	(23,791)	61,079	37,450	
735371 PS 9	PORT OF EATTLE WA REVENUE.....	10/22/2018	WELLS FARGO.....	10/30/2018	WELLS FARGO.....	1,655,000	1,926,304	1,932,246	1,925,653		(651)		(651)			6,592	6,592	27,583	25,744	
74440D BD 5	KENTUCKY INC KY PUB.....	09/13/2018	MORGAN STANLEY.....	11/30/2018	RBC CAP.....	15,000,000	15,858,600	15,708,000	15,855,127		(3,473)		(3,473)			(147,127)	(147,127)	115,000		
79574C CQ 4	SALT RIVER PROJ.....	09/26/2018	GOLDMAN SACHS.....	10/03/2018	OPPENHEIMER.....	1,065,000	1,249,181	1,248,840	1,248,946		(235)		(235)			(106)	(106)	13,904	12,869	
796253 CG 2	SAN ANTONIO TX ELEC & GAS.....	03/22/2018	PERSHING DLJ.....	04/23/2018	GOLDMAN SACHS.....	1,500,000	1,762,320	1,767,645	1,760,514		(1,806)		(1,806)			7,131	7,131	17,500	10,833	
838810 DR 7	S MIAMI FL HLTH FACS AUTH.....	06/29/2018	STIEFL-F.....	07/23/2018	WACHOVIA.....	1,750,000	2,039,520	2,049,933	2,037,990		(1,530)		(1,530)			11,943	11,943	50,313	44,722	
880558 FQ 9	TENNESSEE ST SCH BOND AUTH.....	03/29/2018	VARIOUS.....	04/18/2018	VARIOUS.....	2,555,000	2,992,265	2,990,086	2,989,435		(2,830)		(2,830)			651	651	49,389	43,433	
89602N 7D 0	TRIBOROUGH NY BRIDGE & TUNNEL	02/12/2018	PERSHING DLJ.....	02/14/2018	BANC OF AMERICA.....	1,620,000	1,857,573	1,846,168	1,857,525		(48)		(48)			(11,357)	(11,357)	20,475	19,575	

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
89602R	CK 9	06/11/2018	USBCORP	06/12/2018	PERSHING DLJ	1,525,000	1,865,029	1,871,206	1,864,950		(79)		(79)			6,256	6,256	6,142	5,931	
89602R	DV 4	04/17/2018	MORGAN STANLEY	05/09/2018	WACHOVIA	1,955,000	2,270,596	2,272,590	2,268,889		(1,707)		(1,707)			3,701	3,701	27,153	20,908	
91412G	3U 7	01/31/2018	BARCLAYS	05/15/2018	VARIOUS	3,975,000	4,653,652	4,652,545	4,649,914		(3,738)		(3,738)			2,631	2,631	53,382	22,635	
914302	EU 4	01/16/2018	WACHOVIA	01/29/2018	WACHOVIA	2,000,000	2,381,220	2,344,600	2,380,155		(1,065)		(1,065)			(35,555)	(35,555)	11,111	7,500	
914391	M3 8	05/09/2018	HSBC	05/15/2018	CIT GROUP	1,205,000	1,293,459	1,290,688	1,293,302		(157)		(157)			(2,614)	(2,614)	10,176	9,372	
91523N	RG 3	08/10/2018	GOLDMAN SACHS	09/17/2018	MORGAN STANLEY	1,700,000	1,958,876	1,944,137	1,957,744		(1,132)		(1,132)			(13,607)	(13,607)	25,500	17,000	
91523N	SP 2	09/12/2018	UNIV OF WASHINGTON WA UNIV	10/09/2018	GOLDMAN SACHS	1,600,000	1,880,512	1,854,032	1,878,336		(2,176)		(2,176)			(24,304)	(24,304)	42,222	36,222	
91523N	SY 3	04/06/2018	MORGAN STANLEY	04/19/2018	WACHOVIA	2,120,000	2,431,661	2,434,120	2,431,399		(262)		(262)			2,722	2,722	6,478	2,650	
92778U	AW 0	05/15/2018	NATL FINANCIAL SERV	11/01/2018	WELLS FARGO	2,000,000	2,370,420	2,311,520	2,352,952		(17,468)		(17,468)			(41,432)	(41,432)	63,889	17,222	
927793	D5 5	01/23/2018	RBC CAP	06/06/2018	USBCORP	1,980,000	2,431,064	2,367,169	2,414,901		(16,163)		(16,163)			(47,732)	(47,732)	47,850	11,275	
928172	X8 3	02/06/2018	RBC CAP	02/27/2018	PERSHING DLJ	1,580,000	1,898,259	1,882,665	1,896,576		(1,683)		(1,683)			(13,911)	(13,911)	6,583	1,536	
92818L	5Y 4	03/22/2018	PERSHING DLJ	04/04/2018	FIRST-TE	1,050,000	1,249,227	1,256,703	1,248,730		(497)		(497)			7,973	7,973	22,604	21,146	
938782	FS 3	01/11/2018	WACHOVIA	08/01/2018	BANK OF	2,715,000	3,213,230	3,113,888	3,203,535		(9,694)		(9,694)			(89,647)	(89,647)	79,942	5,656	
939307	JM 7	07/24/2018	JEFFERIES & CO	09/18/2018	RAYMOND JAMES	1,300,000	1,558,635	1,536,795	1,554,726		(3,909)		(3,909)			(17,931)	(17,931)	48,569	38,819	
940157	M2 3	10/11/2018	PERSHING DLJ	10/18/2018	MORGAN STANLEY	2,195,000	2,444,725	2,452,803	2,444,567		(158)		(158)			8,236	8,236	42,985	40,851	
940157	P8 7	04/06/2018	GOLDMAN SACHS	04/18/2018	BANC OF AMERICA	1,515,000	1,806,107	1,813,637	1,805,568		(539)		(539)			8,068	8,068	33,877	31,773	
977123	U4 8	04/11/2018	PERSHING DLJ	04/19/2018	PERSHING DLJ	325,000	388,856	388,729	388,710		(146)		(146)			19	19	5,507	5,010	
977123	U5 5	02/07/2018	BARCLAYS US FUN	04/10/2018	BARCLAYS US FUN	3,310,000	3,953,034	3,945,388	3,945,576		(7,458)		(7,458)			(188)	(188)	51,029	22,067	
986525	VM 2	01/25/2018	JANNEY MONTGOME	03/06/2018	GOLDMAN SACHS	1,720,000	1,945,303	1,921,722	1,938,979		(6,324)		(6,324)			(17,258)	(17,258)	48,256	37,983	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						327,612,207	365,029,298	362,829,346	364,200,949	0	(828,341)	0	(828,341)	0	0	(1,371,615)	(1,371,615)	4,691,959	2,171,693
Bonds - Industrial and Miscellaneous																				
007903	BC 0	04/04/2018	JP MORGAN	10/23/2018	BANK AMERICA MERRILL	300,000	316,500	313,625	313,890		(2,610)		(2,610)			(265)	(265)	17,082	5,542	
013091	AA 1	06/06/2018	BANK AMERICA MERRILL	06/06/2018	BANK AMERICA MERRILL	200,000	199,000	199,500	199,000				0			500	500			
013817	AK 7	01/17/2018	PERSHING DLJ	06/06/2018	RBC CAP	150,000	166,148	144,750	165,952		(195)		(195)			(21,202)	(21,202)	7,611	4,165	
01551U	AC 8	02/06/2018	BANK AMERICA MERRILL	10/02/2018	BANK AMERICA MERRILL	850,000	832,975	875,500	834,579		1,605		1,605			40,921	40,921	38,722		
023138	AA 8	02/14/2018	SPINOFF	11/29/2018	JP MORGAN	89,984	118,899	120,579	108,435		(10,463)		(10,463)			12,144	12,144	3,363		
02315Q	AA 6	02/14/2018	SPINOFF	11/29/2018	JP MORGAN	432,593	434,929	435,558	434,568		(361)		(361)			990	990	23,927		
03674P	AL 7	05/30/2018	JP MORGAN	11/07/2018	BANK AMERICA MERRILL	100,000	101,510	100,375	101,334		(176)		(176)			(959)	(959)	2,807	448	
03755L	AA 2	04/19/2018	APERGY CORP	04/19/2018	VARIOUS	300,000	300,000	304,350	300,000				0			4,350	4,350			
03968A	AA 9	01/11/2018	CIT GROUP	01/11/2018	BAIRD, ROBERT W	300,000	300,000	306,375	300,000				0			6,375	6,375			
03969A	AG 5	05/03/2018	JP MORGAN	07/31/2018	ISSUE CALLED at 101.5000	600,000	610,500	609,000	610,500				0			(10,500)	(10,500)	30,000	12,700	
045054	AH 6	07/23/2018	JP MORGAN	07/23/2018	BANK OF	400,000	400,000	401,000	400,000				0			1,000	1,000			
04964V	AA 5	01/17/2018	DEUTSCHE BANK	05/01/2018	ISSUE CALLED at 100.0000	400,000	405,000	400,000	403,982		(1,018)		(1,018)			(3,982)	(3,982)	15,500	6,717	
05578M	AA 0	02/15/2018	BMC SOFTWARE FINANCE INC	10/09/2018	JP MORGAN	350,000	352,205	357,109	351,870		(335)		(335)			(1,870)	(1,870)	27,805	2,765	
05605H	AA 8	05/18/2018	MORGAN STANLEY	05/18/2018	MORGAN STANLEY	250,000	250,000	251,125	250,000				0			1,125	1,125			
073685	AD 1	04/26/2018	WELLS FARGO	11/21/2018	BANK AMERICA MERRILL	200,000	189,940	175,500	190,568		628		628			(15,068)	(15,068)	5,552	5,010	
09628U	AA 4	06/13/2018	VARIOUS	11/01/2018	VARIOUS	1,000,000	1,079,858	1,044,625	1,069,454		(10,404)		(10,404)			(69,454)	(69,454)	123,507	25,258	

E15.5

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
097751	BF 7 BOMBARDIER INC	09/11/2018	RBC CAP	11/06/2018	RBC CAP	50,000	50,688	49,500	50,668		(20)		(20)			(1,168)	(1,168)	961	493	
12508E	AG 6 CDK GLOBAL INC	06/04/2018	JP MORGAN	06/15/2018	J P MORGAN	300,000	300,000	303,000	300,000				0			3,000	3,000			
12543D	AU 4 CHS/COMMUNITY HEALTH SYS	03/19/2018	BARCLAYS	03/21/2018	BARCLAYS	200,000	189,250	186,500	189,266		16		16			(2,766)	(2,766)	1,481	1,424	
12543D	AZ 3 CHS/COMMUNITY HEALTH SYS	03/15/2018	BARCLAYS	06/28/2018	VARIOUS	100,000	88,500	91,231	90,022		1,522		1,522			1,209	1,209	4,712	2,756	
12543D	BB 5 CHS/COMMUNITY HEALTH SYS	06/28/2018	CS FIRST	07/31/2018	MORGAN STANLEY	300,000	298,371	309,750	298,376		5		5			11,374	11,374	1,869		
125581	GW 2 CIT GROUP INC	03/07/2018	MERRILL	11/28/2018	STIEFL	150,000	150,000	149,625	150,000				0			(375)	(375)	5,709		
126634	AC 8 CVR FEF LLC/COFF FIN INC	08/06/2018	BAIRD, ROBERT W	10/25/2018	BLAIR WILLIAM	750,000	768,750	758,025	767,944		(806)		(806)			(9,919)	(9,919)	24,104	13,135	
13123X	AX 0 CALLON PETE CO DEL	05/31/2018	JP MORGAN	05/31/2018	JP MORGAN	350,000	350,000	350,438	350,000				0			438	438			
131347	CJ 3 CALPINE CORP	04/11/2018	VARIOUS	10/11/2018	CS FIRST	250,000	231,969	224,688	233,323		1,354		1,354			(8,635)	(8,635)	9,701	2,628	
17027N	AA 0 CHOBANI LLC/FINANCE CORP	04/05/2018	VARIOUS	10/11/2018	JEFFERIES & CO	300,000	311,100	261,000	309,995		(1,105)		(1,105)			(48,995)	(48,995)	22,500	9,896	
203372	AL 1 COMMSCOPE INC	05/01/2018	BANK AMERICA MERRILL	06/28/2018	BANK AMERICA MERRILL	150,000	149,813	150,375	149,830		17		17			545	545	4,104	2,875	
25272K	AK 9 DIAMOND 1 FIN CORP/D	07/24/2018	VARIOUS	12/20/2018	VARIOUS	950,000	1,009,997	961,987	1,006,369		(3,628)		(3,628)			(44,383)	(44,383)	49,439	16,045	
25272K	AU 7 DIAMOND 1 FIN CORP/DIAMOND 2	01/29/2018	BARCLAYS	12/19/2018	JP MORGAN	90,000	93,600	90,450	92,134		(1,466)		(1,466)			(1,684)	(1,684)	5,376	676	
25278X	AC 3 DIAMONDBACK ENERGY I	09/18/2018	BANK AMERICA MERRILL	09/18/2018	BANK AMERICA MERRILL	200,000	199,500	200,000	199,500				0			500	500	3,800	3,800	
25380Q	AH 2 DIGICEL LIMITED	01/16/2018	BANK AMERICA MERRILL	02/22/2018	CS FIRST	350,000	350,875	336,875	350,875				0			(14,000)	(14,000)	11,484	8,991	
256882	AD 3 DOLPHIN SUBSIDIARY II	05/12/2018	VARIOUS	12/07/2018	RBC CAP	450,000	492,750	477,000	485,934		(6,816)		(6,816)			(8,934)	(8,934)	21,388	2,447	
26817R	AS 7 DYNEGY INC	02/20/2018	CS FIRST	08/15/2018	TENDER/EXCHANGE	300,000	326,250	330,000	322,637		(3,613)		(3,613)			7,363	7,363	14,467	2,467	
26817R	BA 5 DYNEGY INC	02/22/2018	DEUTSCHE BANK	08/15/2018	TENDER/EXCHANGE	300,000	327,750	334,500	324,794		(2,956)		(2,956)			9,706	9,706	13,677	1,760	
26963P	AA 2 EAGLE INT GLO/RUYI US	04/20/2018	JP MORGAN	04/20/2018	VARIOUS	400,000	400,000	408,000	400,000				0			8,000	8,000			
31740L	AA 1 FINANCIAL & RISK US	09/18/2018	JP MORGAN	09/20/2018	STIEFL	500,000	500,000	504,375	500,000				0			4,375	4,375			
35906A	AL 2 FRONTIER COMMUNICATIONS	01/24/2018	BARCLAYS	03/13/2018	TENDER/EXCHANGE	200,000	180,000	196,000	180,662		662		662			19,338	19,338	60	1,285	
35906A	AW 8 FRONTIER COMMUNICATIONS	04/11/2018	VARIOUS	06/12/2018	MORGAN STANLEY	600,000	523,750	552,375	525,064		1,314		1,314			27,311	27,311	11,054	4,754	
361841	AH 2 GLP CAPITAL LP/FIN II	01/25/2018	BARCLAYS	10/23/2018	VARIOUS	200,000	215,560	200,800	214,381		(1,179)		(1,179)			(13,581)	(13,581)	11,049	3,106	
40415R	AR 6 HD SUPPLY INC	06/11/2018	MIZUHO	10/11/2018	JP MORGAN	800,000	846,000	844,614	841,352		(4,648)		(4,648)			(41,352)	(41,352)	67,103	7,411	
428040	CT 4 HERTZ CORP	03/01/2018	CITIGROUP	05/09/2018	MORGAN STANLEY	350,000	361,688	351,875	361,077		(611)		(611)			(9,202)	(9,202)	11,861	6,566	
432833	AC 5 HILTON DOMESSTIC OPERATING	04/11/2018	MERRILL LYNCH	12/13/2018	VARIOUS	850,000	850,000	834,625	850,000				0			(15,375)	(15,375)	28,173		
44332P	AD 3 HUB INTL LTD	04/18/2018	MERRILL LYNCH	04/19/2018	BANC OF AMERICA	200,000	200,000	202,000	200,000				0			2,000	2,000			
44701Q	AZ 5 HUNTSMAN INTL LLC	03/21/2018	VARIOUS	10/23/2018	MK TAXES SYS	650,000	670,031	656,565	665,643		(4,388)		(4,388)			(9,078)	(9,078)	29,751	10,328	
44988M	AA 3 IRB HOLDING CORP	01/18/2018	BARCLAYS US FUN	01/23/2018	VARIOUS	550,000	550,000	558,125	550,000				0			8,125	8,125			
45688C	AA 5 INGEVITY CORP	01/10/2018	VARIOUS	10/10/2018	BANK AMERICA MERRILL	150,000	150,500	141,375	150,434		(66)		(66)			(9,059)	(9,059)	4,838		
45827A	AD 5 INTEL SAT CONNECT FIN	08/02/2018	CS FIRST	08/03/2018	MIZUHO	950,000	933,375	946,250	933,375				0			12,875	12,875			
50077D	AE 4 KRATON POLYMERS LLC	04/04/2018	MORGAN STANLEY	06/22/2018	MORGAN STANLEY	150,000	156,188	155,250	155,897		(291)		(291)			(647)	(647)	4,696	2,363	
501797	AN 4 L BRNADS INC	01/08/2018	BANC OF AMERICA	01/08/2018	BANC OF AMERICA	300,000	300,000	301,500	300,000				0			1,500	1,500			
552704	AD 0 MEG ENERGY CORP	05/07/2018	PERSHING DLJ	10/01/2018	RBC CAP	150,000	151,484	157,500	151,388		(95)		(95)			6,112	6,112	6,988	3,088	
57521L	AA 1 MASON FIN SUB INC	07/31/2018	DEUTSCHE BANK	07/31/2018	VARIOUS	150,000	150,000	151,000	150,000				0			1,000	1,000			
589433	AA 9 MEREDITH CORP	02/08/2018	CS FIRST	11/08/2018	CS FIRST	130,000	132,450	132,600	132,340		(110)		(110)			260	260	7,026	138	
629377	CA 8 NRG ENERGY INC	08/03/2018	PERSHING DLJ	10/25/2018	RBC CAP	500,000	536,274	532,500	535,125		(1,150)		(1,150)			(2,625)	(2,625)	23,764	11,922	
629377	CE 0 NRG ENERGY INC	01/26/2018	MORGAN STANLEY	10/10/2018	DEUTSCHE BANK	250,000	253,725	248,438	253,499		(226)		(226)			(5,062)	(5,062)	12,179	2,116	
65409Q	BB 7 NIELSEN FIN LLC/ NIELSEN	02/06/2018	JP MORGAN	08/08/2018	CS FIRST	250,000	253,125	244,688	252,798		(327)		(327)			(8,110)	(8,110)	11,722	3,924	
67054L	AB 3 NUMERICABLE GROUP SA	04/02/2018	CS FIRST	08/15/2018	ISSUE CALLED at 103.0000	500,000	488,125	515,000	489,101		976		976			10,899	10,899	30,000	4,083	
67091G	AA 1 OCI NV	04/17/2018	JP MORGAN	04/17/2018	BANK OF NOVA SCOTIA	600,000	600,000	607,680	600,000				0			7,680	7,680			

E15.6

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
69352J AN 7	TALEN ENERGY SUPPLY LLC.....		10/24/2018	CS FIRST.....	12/04/2018	VARIOUS.....	150,000	130,500	142,425	131,067		567		567			11,358	11,358	3,221	2,511
708160 CD 6	J.C. PENNY CO INC.....		03/08/2018	JP MORGAN.....	09/17/2018	VARIOUS.....	400,000	400,000	287,125	400,000				0			(112,875)	(112,875)	17,597	
761735 AD 1	THE REYNOLDS GROUP INC.....		01/30/2018	VARIOUS.....	10/05/2018	VARIOUS.....	648,135	660,985	652,155	659,405		(1,580)		(1,580)			(7,249)	(7,249)	37,833	16,499
761735 AP 4	REYNOLDS GRP ISS/REYNOLD.....		04/02/2018	VARIOUS.....	10/09/2018	CITIGROUP.....	290,732	294,730	291,096	293,949		(780)		(780)			(2,854)	(2,854)	16,438	7,616
78454L AD 2	SM ENERGY CO.....		01/26/2018	CITIGROUP.....	07/16/2018	VARIOUS.....	300,000	307,875	306,501	307,031		(844)		(844)			(7,031)	(7,031)	19,555	4,063
78454L AP 5	SM ENERGY CO.....		08/06/2018	BANK AMERICA MERRILL.....	08/06/2018	VARIOUS.....	250,000	250,000	252,625	250,000				0			2,625	2,625		
79970Y AE 5	SANCHEZ ENERGY CORP.....		02/07/2018	CITIGROUP.....	02/08/2018	VARIOUS.....	600,000	593,838	596,625	593,838				0			2,787	2,787		
85172F AM 1	SPRINGLEAF FINANCE CORP.....		03/08/2018	BARCLAYS US FUN.....	03/12/2018	BARCLAYS US FUN.....	500,000	500,000	504,563	500,000				0			4,563	4,563		
86024T AA 5	STEVENS HLDG CO INC.....		09/26/2018	CITIGROUP.....	09/26/2018	STIEFL.....	50,000	50,000	50,813	50,000				0			813	813		
87422V AA 6	TALEN ENERGY SUPPLY LLC.....		01/04/2018	CS FIRST.....	01/04/2018	CS FIRST.....	150,000	154,875	154,875	154,875				0			0	0	1,002	1,002
87422V AE 8	TALEN ENERGY SUPPLY LLC.....		01/05/2018	CS FIRST.....	03/28/2018	CS FIRST.....	150,000	154,875	130,500	154,693		(182)		(182)			(24,193)	(24,193)	5,381	1,706
878744 AB 7	TECK RESOURCES LIMITED.....		04/10/2018	PERSHING DLJ.....	08/07/2018	BANK AMERICA MERRILL.....	200,000	190,500	183,500	190,574		74		74			(7,074)	(7,074)	4,564	1,184
89365D AA 1	TRANSDIGM UK HOLDINGS.....		05/02/2018	CIT GROUP.....	06/14/2018	VARIOUS.....	400,000	396,960	413,500	396,983		23		23			16,517	16,517	2,941	
89376V AA 8	TRANSMONTAIGE PARTNERS.....		02/07/2018	RBC CAP.....	02/07/2018	RBC CAP.....	150,000	150,000	150,938	150,000				0			938	938		
893830 BE 8	TRANSOCEAN INC.....		05/30/2018	PERSHING DLJ.....	09/21/2018	BARCLAYS.....	250,000	269,973	270,925	268,648		(1,324)		(1,324)			2,277	2,277	15,625	8,500
89421U AA 5	TRACVELPORT CORP FIN.....		07/10/2018	VARIOUS.....	12/10/2018	VARIOUS.....	1,250,000	1,253,809	1,262,500	1,253,493		(316)		(316)			9,007	9,007	55,417	5,800
912909 AM 0	UNITED STATES STL CO.....		01/31/2018	VARIOUS.....	11/01/2018	VARIOUS.....	650,000	686,563	661,813	683,626		(2,936)		(2,936)			(21,814)	(21,814)	40,391	21,570
912909 AN 8	UNITED STATES STEEL CORP.....		04/10/2018	VARIOUS.....	05/14/2018	RBC CAP.....	1,250,000	1,250,357	1,241,563	1,250,353		(3)		(3)			(8,791)	(8,791)	11,858	234
91911K AD 4	VALEANT PHARMACEUTICALS I.....		10/03/2018	JP MORGAN.....	12/31/2018	ISSUE CALLED at 100.0000.....	350,000	350,000	350,000	350,000				0			0	0	11,484	6,781
91911X AS 3	VALEANT PHARMACEUTICALS.....		04/10/2018	BARCLAYS.....	06/29/2018	ISSUE CALLED at 102.4160.....	50,000	50,765	51,208	50,627		(138)		(138)			(627)	(627)	2,890	876
91911X AW 4	VALEANT PHARMACEUTICALS.....		05/17/2018	BARCLAYS US FUN.....	05/24/2018	BAIRD, ROBERT W.....	50,000	50,000	50,625	50,000				0			625	625		
92532W AA 1	VERSUM MATERIALS INC.....		04/10/2018	WELLS FARGO.....	10/05/2018	DEUTSCHE BANK.....	50,000	51,750	50,875	51,610		(140)		(140)			(735)	(735)	1,566	206
947075 AJ 6	WEATHERFORD BERMUDA.....		02/05/2018	VARIOUS.....	12/06/2018	BANK AMERICA MERRILL.....	400,000	416,875	330,000	413,002		(3,873)		(3,873)			(83,002)	(83,002)	30,311	4,284
969457 BB 5	WILLIAMS COS INC DEL.....		01/18/2018	JP MORGAN.....	05/17/2018	NATL FINANCIAL SERV.....	150,000	186,795	180,094	186,117		(678)		(678)			(6,023)	(6,023)	3,938	219
969457 BD 1	WILLIAMS COS INC.....		04/04/2018	BARCLAYS US FUN.....	05/17/2018	NATL FINANCIAL SERV.....	250,000	308,438	304,375	308,055		(382)		(382)			(3,680)	(3,680)	8,396	5,974
988498 AK 7	YUM! BRANDS INC.....		05/15/2018	VARIOUS.....	10/16/2018	STIEFL.....	708,000	644,394	615,960	644,875		481		481			(28,915)	(28,915)	17,571	1,243
AP1047 03 8	SOFTBANKCORP.....		01/09/2018	MORGAN STANLEY.....	09/04/2018	BARCLAYS US FUN.....	350,000	349,563	338,625	349,611		49		49			(10,986)	(10,986)	17,290	5,581
BL1335 11 8	ASCENT RESOURCES FIRST LIEN.....		01/02/2018	BANK LOAN.....	02/21/2018	BANK LOAN.....	532,036	153,258	311,241	163,623		10,365		10,365			147,619	147,619		
BL2481 62 2	ASURION (2ND LIEN T B2 TERM).....		06/29/2018	GOLDMAN SACHS.....	09/21/2018	VARIOUS.....	425,000	423,938	437,219	423,966		29		29			13,252	13,252	7,289	
BL2618 39 7	ARBY'S RESTAURANT.....		01/19/2018	GOLDMAN SACHS.....	06/13/2018	VARIOUS.....	300,000	299,250	301,875	299,290		40		40			2,585	2,585	6,170	
BL2631 10 1	ATKORE INTERNATIONAL INC.....		01/30/2018	BANK LOAN.....	08/21/2018	VARIOUS.....	750,000	750,000	751,866	750,000				0			1,866	1,866	21,015	
BL2678 67 2	STARFRUIT FINCO B.V.....		09/20/2018	GOLDMAN SACHS.....	10/24/2018	VARIOUS.....	650,000	646,750	652,438	646,794		44		44			5,644	5,644	2,983	
BL2692 70 7	TRANS UNION LLC.....		06/13/2018	GOLDMAN SACHS.....	08/21/2018	VARIOUS.....	300,000	299,250	300,750	299,270		20		20			1,480	1,480	1,979	
BL2694 70 3	AVOLON TLB BORROWER 1 US LLC.....		02/22/2018	GOLDMAN SACHS.....	10/23/2018	VARIOUS.....	150,000	150,000	149,750	150,000				0			(250)	(250)	3,695	
BL2725 58 0	BMC SOFTWARE FINANCE INC.....		06/28/2018	GOLDMAN SACHS.....	11/06/2018	VARIOUS.....	900,000	891,000	905,813	891,437		437		437			14,375	14,375	(540)	
BL2732 40 4	ASURION (TERM B7).....		06/28/2018	GOLDMAN SACHS.....	10/01/2018	VARIOUS.....	325,000	323,375	327,431	323,447		72		72			3,984	3,984	3,844	
BL2770 57 8	VERSCEND HOLDING CORP.....		08/10/2018	GOLDMAN SACHS.....	09/12/2018	VARIOUS.....	250,000	248,125	252,188	248,149		24		24			4,039	4,039	593	
097751 AV 3	BOMBARDIER INC.....	A	05/08/2018	RBC CAP.....	10/16/2018	RBC CAP.....	100,000	107,000	104,125	105,384		(1,616)		(1,616)			(1,259)	(1,259)	4,585	1,184
335934 AF 2	FIRST QUANTUM MINERALS.....	A	03/16/2018	VARIOUS.....	04/03/2018	BANK AMERICA MERRILL.....	450,000	464,421	450,500	464,126		(295)		(295)			(13,626)	(13,626)	4,278	2,179
683715 AB 2	OPEN TEXT CORP.....	A	04/05/2018	CITIGROUP.....	11/02/2018	MORGAN STANLEY.....	50,000	51,688	50,250	51,555		(133)		(133)			(1,305)	(1,305)	2,734	1,044
75585R PY 5	REAL ESTATE ASSET LIQITY TRUST.....		07/10/2018	MORTGAGE PAYDOWN.....	10/13/2018	VARIOUS.....	5	36,191	36,191					0			36,191	36,191		
92912E AA 1	BAUSCH HEALTH CO.....	A	07/24/2018	VARIOUS.....	11/07/2018	VARIOUS.....	2,300,000	2,349,903	2,340,688	2,341,292		(8,610)		(8,610)			(605)	(605)	113,333	70,469

E15.7

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
460599	AD 5		09/17/2018	MERRILL LYNCH	09/18/2018	BANK AMERICA MERRILL	200,000	200,000	202,000	200,000				0			2,000	2,000			
654902	AE 5		10/23/2018	NOKIA CORP	11/19/2018	BARCLAYS	200,000	189,310	185,500	189,387		77		77			(3,887)	(3,887)	3,865	3,233	
780099	CK 1		02/28/2018	ROYAL BK OF SCOTLAND	09/21/2018	MORGAN STANLEY	750,000	843,688	798,750	843,688				0			(44,938)	(44,938)	44,167	10,156	
88167A	AE 1		07/25/2018	TEVA PHARMACEUTICAL - NE	08/10/2018	BANK AMERICA MERRILL	350,000	291,938	287,000	292,221		283		283			(5,221)	(5,221)	4,073	3,526	
88167A	AL 5		07/31/2018	TEVA PHARMACEUTICAL	08/14/2018	BANK AMERICA MERRILL	400,000	415,000	403,500	414,923		(77)		(77)			(11,423)	(11,423)	10,133	9,200	
EK7554	62 0		01/26/2018	UBS GROUP AG	12/20/2018	VARIOUS	1,050,000	1,199,238	1,078,485	1,184,571		(14,666)		(14,666)			(106,086)	(106,086)	127,575	68,693	
3899999	Total - Bonds - Industrial and Miscellaneous							41,271,485	41,550,454	41,200,414	41,473,490	0	(76,952)	0	(76,952)	0	0	(397,139)	(397,139)	1,437,952	458,615

Bonds - Bank Loans

BL2640	30 0		06/04/2018	SS&C TECHNOLOGIES HOLDINGS, INC.	06/04/2018	GOLDMAN SACHS	590,110	593,061	590,075	593,037		(24)		(24)			(2,962)	(2,962)	27		
BL2641	45 6		06/05/2018	SS&C TECH HOLDINGS INC	10/31/2018	VARIOUS	144,187	144,908	144,440	144,878		(30)		(30)			(439)	(439)	1,138		
BL2642	69 4		02/28/2018	ASURION (B6 TERM LOAN)	12/03/2018	VARIOUS	564,312	564,312	559,556	564,313				0			(4,757)	(4,757)	23,223		
8299999	Total - Bonds - Bank Loans							1,298,609	1,302,282	1,294,071	1,302,228	0	(54)	0	(54)	0	0	(8,158)	(8,158)	24,388	0
8399998	Total - Bonds							679,527,301	734,130,490	730,040,305	733,204,821	0	(925,650)	0	(925,650)	0	0	(3,288,590)	(3,288,590)	9,572,248	4,022,012

Common Stocks - Industrial and Miscellaneous

001480	89 6		06/12/2018	TRLG INTERMEDIATE HOLDINGS LLC	06/14/2018	VARIOUS	27,531,000	26,639	26,639	26,639				0					0	
00287Y	10 9		08/08/2018	ABBVIE INC	10/01/2018	COWEN	8,500,000	806,968	808,197	806,968				0			1,228	1,228		
00766T	10 0		02/07/2018	AECOM TECHNOLOGY CORP DEL	02/23/2018	SANFORD BERNST	2,320,000	84,811	82,846	84,811				0			(1,966)	(1,966)		
031162	10 0		08/02/2018	AMGEN INC	09/14/2018	COWEN	1,600,000	314,927	320,711	314,927				0			5,785	5,785	2,112	
032654	10 5		06/15/2018	ANALOG DEVICES	07/09/2018	COWEN	8,600,000	869,649	832,530	869,649				0			(37,119)	(37,119)	4,044	
035290	10 5		01/24/2018	ANIXTER INTERNATIONAL INC	11/01/2018	SANFORD BERNST	4,500,000	357,648	320,564	357,648				0			(37,084)	(37,084)		
037833	10 0		06/15/2018	APPLE COMPUTER	08/01/2018	CITIGROUP	32,600,000	6,202,387	6,528,104	6,202,387				0			325,717	325,717		
049164	20 5		01/12/2018	ATLAS AIR WORLDWIDE HLDGS	07/30/2018	SANFORD BERNST	3,220,000	198,261	221,005	198,261				0			22,744	22,744		
053332	10 2		01/02/2018	AUTOZONE INC	09/04/2018	COWEN	5,000,000	3,701,541	3,878,947	3,701,541				0			177,406	177,406		
08579X	20 0		04/02/2018	BERRY PETE CO	07/17/2018	VARIOUS	2,825,000	2,265	2,265	2,265				0			2,265	2,265	691	
09062X	10 3		06/15/2018	BIOGEN IDEC INC	11/29/2018	VARIOUS	28,400,000	8,025,747	9,757,663	8,025,747				0			1,731,916	1,731,916		
094235	10 8		01/11/2018	BLOOMIN BRANDS INC	04/11/2018	VARIOUS	6,340,000	139,121	145,013	139,121				0			5,892	5,892	59	
126650	10 0		08/08/2018	CVS CORP	11/09/2018	VARIOUS	173,300,000	11,343,567	13,796,205	11,343,567				0			2,452,638	2,452,638	124,150	
17275R	10 2		06/15/2018	CISCO SYSTEMS INC	07/13/2018	VARIOUS	37,400,000	1,638,528	1,554,058	1,638,528				0			(84,470)	(84,470)	12,342	
200340	10 7		07/10/2018	COMERICA INC	09/26/2018	SANFORD BERNST	1,320,000	122,422	123,050	122,422				0			629	629	792	
20337X	10 9		10/24/2018	COMMSCOPE INC	11/29/2018	SANFORD BERNST	21,520,000	544,862	385,949	544,862				0			(158,913)	(158,913)		
21676P	10 3		01/11/2018	COOPER-STANDARD HLDS	09/13/2018	SANFORD BERNST	890,000	116,198	117,831	116,198				0			1,634	1,634		
22160K	10 5		06/15/2018	COSTCO WHSL CORP NEW	10/03/2018	ALEX BROWN	1,800,000	372,189	424,443	372,189				0			52,254	52,254	1,026	
243537	10 7		01/09/2018	DECKERS OUTDOOR	06/27/2018	SANFORD BERNST	1,780,000	143,175	184,046	143,175				0			40,872	40,872		
254687	10 6		06/15/2018	DISNEY WALT CO	08/07/2018	COWEN	5,500,000	599,349	642,157	599,349				0			42,809	42,809	4,620	
278865	10 0		08/08/2018	ECOLAB INC	11/15/2018	COWEN	2,200,000	327,531	347,517	327,531				0			19,986	19,986	902	
28176E	10 8		01/29/2018	EDWARDS LIFESCIENCES COP	06/27/2018	VARIOUS	180,000,000	21,729,720	24,711,783	21,729,720				0			2,982,063	2,982,063		
29275Y	10 2		07/30/2018	ENERSYS	10/10/2018	SANFORD BERNST	1,350,000	107,884	114,971	107,884				0			7,087	7,087	236	
366505	10 5		10/01/2018	GARRETT MOTION INC	12/14/2018	COWEN	25,500,000	94,248	304,897	94,248				0			210,649	210,649		
388689	10 1		07/10/2018	GRAPHIC PACKAGING HLDG CO	12/20/2018	SANFORD BERNST	7,590,000	113,315	78,774	113,315				0			(34,540)	(34,540)	569	
437076	10 2		06/12/2018	HOME DEPOT INC	06/14/2018	COWEN	4,200,000	844,531	838,909	844,531				0			(5,622)	(5,622)		
438516	10 6		06/15/2018	HONEYWELL INTL INC	07/26/2018	SANFORD BERNST	3,100,000	463,915	491,532	463,915				0			27,617	27,617		

E15.8

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
452308 10 9	ILLINOIS TOOL WKS INC.....		08/08/2018	COWEN.....	12/06/2018	COWEN.....	8,800,000	1,243,482	1,142,767	1,243,482				0			(100,715)	(100,715)	10,438	
452327 10 9	ILLUMINA INC.....		01/31/2018	COWEN.....	06/20/2018	COWEN.....	33,000,000	7,628,603	9,415,637	7,628,603				0			1,787,034	1,787,034		
45337C 10 2	INCYTE PHARMACEUTICALS INC.....		01/22/2018	COWEN.....	04/06/2018	COWEN.....	57,000,000	5,379,609	3,903,355	5,379,609				0			(1,476,253)	(1,476,253)		
45688C 10 7	INGEVITY CORP.....		06/21/2018	CORPORATE REORG.....	11/28/2018	MORGAN STANLEY.....	7,000		666					0			666	666		
458140 10 0	INTEL CORP.....		08/08/2018	COWEN.....	10/01/2018	COWEN.....	19,100,000	993,090	887,548	993,090				0			(105,542)	(105,542)	2,400	
49456B 10 1	KINDER MORGAN INC.....		08/08/2018	COWEN.....	12/13/2018	HOWARD W.....	51,100,000	913,244	834,963	913,244				0			(78,281)	(78,281)	10,220	
526057 10 4	LENNAR CORP.....		08/08/2018	COWEN.....	11/28/2018	COWEN.....	78,200,000	4,457,518	3,420,079	4,457,518				0			(1,037,439)	(1,037,439)	7,928	
526057 30 2	LENNAR CORP.....		02/16/2018	SPINOFF.....	03/21/2018	SANFORD BERNST.....	434,000	20,962	20,943	20,962				0			(19)	(19)		
532457 10 8	LILLY (ELI) & CO.....		08/02/2018	COWEN.....	10/01/2018	EVERCORE.....	5,000,000	498,647	536,761	498,647				0			38,114	38,114		
57636Q 10 4	MASTERCARD INC.....		08/08/2018	COWEN.....	10/08/2018	VARIOUS.....	18,300,000	3,684,114	3,756,830	3,684,114				0			72,715	72,715	5,456	
580135 10 1	MCDONALD'S CORP.....		08/08/2018	COWEN.....	10/23/2018	COWEN.....	15,800,000	2,516,081	2,793,405	2,516,081				0			277,324	277,324	21,301	
654106 10 3	NIKE INC -CL B.....		08/02/2018	COWEN.....	09/05/2018	VARIOUS.....	19,200,000	1,470,736	1,530,210	1,470,736				0			59,474	59,474	1,480	
674599 10 5	OCCIDENTAL PETE CORP DEL.....		08/08/2018	COWEN.....	12/17/2018	COWEN.....	16,200,000	1,327,840	1,035,325	1,327,840				0			(292,515)	(292,515)	12,636	
680223 10 4	OLD REPUBLIC INTL CORP.....		10/17/2018	SANFORD BERNST.....	12/20/2018	SANFORD BERNST.....	13,344,000	274,248	287,656	274,248				0			13,408	13,408	3,437	
681919 10 6	OMNICOM GROUP INC.....		08/02/2018	COWEN.....	09/14/2018	COWEN.....	4,800,000	325,009	332,170	325,009				0			7,161	7,161		
713448 10 8	PEPSICO INC MTN.....		06/15/2018	COWEN.....	07/10/2018	COWEN.....	14,500,000	1,527,347	1,620,355	1,527,347				0			93,008	93,008		
717081 10 3	PFIZER INC.....		06/15/2018	COWEN.....	08/02/2018	VARIOUS.....	39,400,000	1,427,841	1,571,780	1,427,841				0			143,938	143,938	13,396	
742718 10 9	PROCTER & GAMBLE CO.....		08/08/2018	COWEN.....	10/19/2018	VARIOUS.....	69,000,000	5,553,234	5,940,657	5,553,234				0			387,423	387,423	66,413	
74736K 10 1	QORVO INC.....		04/11/2018	SANFORD BERNST.....	10/03/2018	SANFORD BERNST.....	1,160,000	83,773	88,356	83,773				0			4,584	4,584		
747525 10 3	QUALCOMM INC.....		08/08/2018	VARIOUS.....	11/07/2018	VARIOUS.....	362,400,000	21,462,478	24,985,647	21,462,478				0			3,523,169	3,523,169	336,908	
758750 10 3	REGAL BELOIT CORP.....		01/05/2018	SANFORD BERNST.....	07/02/2018	SANFORD BERNST.....	2,440,000	193,260	198,845	193,260				0			5,585	5,585	1,318	
76118Y 10 4	RESIDEO TECHNOLOGIES INC.....		10/29/2018	SPINOFF.....	12/14/2018	COWEN.....	42,500,000	266,440	959,217	266,440				0			692,776	692,776		
78462F 10 3	SPDR TR.....		10/18/2018	COWEN.....	11/02/2018	COWEN.....	305,000,000	85,118,610	84,326,041	85,118,610				0			(792,569)	(792,569)		
801056 10 2	SANMINA CORP.....		04/11/2018	SANFORD BERNST.....	12/13/2018	SANFORD BERNST.....	17,900,000	480,883	460,536	480,883				0			(20,347)	(20,347)		
816883 10 2	SENDGRID, INC.....		07/31/2018	MORGAN STANLEY.....	08/01/2018	MORGAN STANLEY.....	7,374,000	193,494	198,982	193,494				0			5,489	5,489		
855244 10 9	STARBUCKS CORP.....		08/08/2018	COWEN.....	10/23/2018	COWEN.....	34,800,000	1,835,818	2,049,258	1,835,818				0			213,440	213,440	2,981	
858586 10 0	STEPAN CO.....		07/16/2018	SANFORD BERNST.....	11/16/2018	SANFORD BERNST.....	3,940,000	314,727	338,695	314,727				0			23,968	23,968	887	
887317 30 3	TIME WARNER INC.....		06/11/2018	COWEN.....	06/14/2018	SPINOFF.....	50,000,000	4,816,515	4,822,997	4,816,515				0			6,482	6,482		
90384S 30 3	ULTA SALON COSMETCS.....		08/29/2018	VARIOUS.....	11/15/2018	COWEN.....	29,000,000	7,180,436	8,933,586	7,180,436				0			1,753,151	1,753,151		
907818 10 8	UNION PAC CORP.....		08/08/2018	COWEN.....	09/05/2018	VARIOUS.....	6,200,000	934,005	951,515	934,005				0			17,510	17,510	4,960	
910047 10 9	UNITED CONTL HLDGS INC.....		06/15/2018	COWEN.....	07/18/2018	COWEN.....	4,200,000	308,452	322,326	308,452				0			13,873	13,873		
91324P 10 2	UNITEDHEALTH GROUP INC.....		08/08/2018	COWEN.....	08/16/2018	COWEN.....	4,400,000	1,131,915	1,152,956	1,131,915				0			21,041	21,041		
922475 10 8	VEEVA SYSTEMS INC.....		04/11/2018	MORGAN STANLEY.....	04/12/2018	COWEN.....	3,370,000	260,434	246,786	260,434				0			(13,647)	(13,647)		
92532F 10 0	VERTEX PHARMACEUTICALS INC.....		08/08/2018	COWEN.....	09/20/2018	COWEN.....	4,900,000	872,294	885,512	872,294				0			13,218	13,218		
92826C 83 9	VISA INC.....		06/15/2018	COWEN.....	10/03/2018	COWEN.....	11,100,000	1,495,792	1,664,214	1,495,792				0			168,422	168,422	2,331	
G5494J 10 3	LINDE PLC.....		06/15/2018	COWEN.....	07/05/2018	SANFORD BERNST.....	6,000,000	963,337	969,808	963,337				0			6,471	6,471		
H84989 10 4	TE CONNECTIVITY LTD.....		08/02/2018	COWEN.....	10/01/2018	ALEX BROWN.....	3,800,000	354,045	330,109	354,045				0			(23,936)	(23,936)	1,672	
22163N 10 6	COTT CORP.....	A	03/05/2018	SANFORD BERNST.....	12/21/2018	SANFORD BERNST.....	3,330,000	52,793	46,341	52,793				0			(6,453)	(6,453)	567	
11135F 10 1	BROADCOM LTD.....	C	06/06/2018	COWEN.....	07/09/2018	COWEN.....	30,000,000	7,847,541	7,384,305	7,847,541				0			(463,236)	(463,236)	52,500	
G1151C 10 1	ACCENTURE LTD BERMUDA.....	C	08/08/2018	COWEN.....	10/01/2018	JP MORGAN.....	5,500,000	882,187	953,396	882,187				0			71,209	71,209		
9099999	Total - Common Stocks - Industrial and Miscellaneous.....							235,579,967	248,341,141	235,579,967	0	0	0	0	0	0	12,761,178	12,761,178	710,772	0

E15.9

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Common Stocks - Mutual Funds																				
464287 50 7	ISHARES CORE S&P MIDCAP ETF.....	..	08/08/2018	COWEN.....	11/09/2018	COWEN.....	.....27,400.000	.....5,475,238	.....5,132,693	.....5,475,238	.....0	.....0	.....0	.....0	.....0	.....0	.....(342,545)	.....(342,545)	.....31,042	.....0
9299999.	Total - Common Stocks - Mutual Funds.....							.....5,475,238	.....5,132,693	.....5,475,238	.....0	.....0	.....0	.....0	.....0	.....0	.....(342,545)	.....(342,545)	.....31,042	.....0
9799998.	Total - Common Stocks.....							.....241,055,205	.....253,473,834	.....241,055,205	.....0	.....0	.....0	.....0	.....0	.....0	12,418,633	12,418,633	.....741,814	.....0
9899999.	Total - Preferred and Common Stocks.....							.....241,055,205	.....253,473,834	.....241,055,205	.....0	.....0	.....0	.....0	.....0	.....0	12,418,633	12,418,633	.....741,814	.....0
9999999.	Total - Bonds, Preferred and Common Stocks.....							.....975,185,695	.....983,514,139	.....974,260,026	.....0	.....(925,650)	.....0	.....(925,650)	.....0	.....0	..9,130,043	..9,130,043	10,314,062	4,022,012

E15.10

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2	3	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding
Description Name of Subsidiary, Controlled or Affiliated Company		Foreign									
Common Stocks - Alien Insurer											
30247@	10 8			AA-1120610	.8biv	NO		765,859,298			110,000,012.000 100.0
30257@	10 5			AA-1370041	.8biv	NO		233,123,275			268,979,245.000 100.0
P3913*	10 3			AA-2730043	.8biv	NO		35,572,572			42,282.000 100.0
1499999. Total - Common Stocks - Alien Insurer							0	1,034,555,145	0	XXX	XXX
Common Stocks - Non-Insurer Which Controls Insurer											
30277@	10 1				.8biii	NO		2,443,450,680			42,029.000 100.0
1599999. Total - Common Stocks - Non-Insurer Which Controls Insurer							0	2,443,450,680	0	XXX	XXX
Common Stocks - Other Affiliates											
87282@	10 4				.8bii	NO					500.000 100.0
P3872*	10 2				.8bii	NO					128,598.280 100.0
1799999. Total - Common Stocks - Other Affiliates							0	0	0	XXX	XXX
1899999. Total - Common Stocks							0	3,478,005,825	0	XXX	XXX
1999999. Total - Preferred and Common Stock							0	3,478,005,825	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$....12,897,126,122.
 2. Total amount of intangible assets nonadmitted \$.....0.

E16

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2	3	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
Name of Lower-Tier Company		Name of Company Listed in Section 1 Which Controls Lower-Tier Company			
Preferred Stocks					
000000	00 0	AFFILIATED FM INSURANCE COMPANY	FMIC HOLDINGS, INC	47,500.000	65.5
0199999. Total Preferred Stock				0	XXX
Common Stocks					
000000	00 0	AFFILIATED FM INSURANCE COMPANY	FMIC HOLDINGS, INC	80,000.000	100.0
000000	00 0	APPALACHIAN INSURANCE COMPANY	FMIC HOLDINGS, INC	705,000.000	100.0
000000	00 0	CORPORATE INSURANCE SERVICES, INC	FMIC HOLDINGS, INC	1,000.000	100.0
000000	00 0	FM GLOBAL SERICIOS S. DE RL DE C.V.	FMIC HOLDINGS, INC	2.000	66.6
000000	00 0	RISK ENGINEERING INSURANCE COMPANY LTD	FMIC HOLDINGS, INC	120,000.000	100.0
000000	00 0	FM ENGINEERING INTERNATIONAL LTD	FM INSURANCE COMPANY LIMITED	50,000.000	100.0
0299999. Total - Common Stock				0	XXX
0399999. Total - Preferred and Common Stock				0	XXX

**Sch. DA - Pt. 1
NONE**

**Sch. DB - Pt. A - Sn. 1
NONE**

**Sch. DB - Pt. A - Sn. 2
NONE**

**Sch. DB - Pt. B - Sn. 1
NONE**

**Sch. DB - Pt. B - Sn. 2
NONE**

**Sch. DB - Pt. D - Sn. 1
NONE**

**Sch. DB - Pt. D - Sn. 2
NONE**

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	BANK OF MONTREAL, LONDON.....	C.....		1,500,000	1,500,000	12/24/2018.....
000000 00 0	BNP Paribas Paris.....	C.....		5,000,000	5,000,000	02/25/2019.....
000000 00 0	BRED BANQUE POPULAIRE.....	C.....		500,000	500,000	12/21/2018.....
16955A FB 9	CHINA CONSTRUCTION BANK CORP NY.....	C.....		1,000,000	1,000,000	01/02/2019.....
22549L LJ 2	CREDIT SUISSE NY.....	C.....		1,000,000	1,000,000	04/01/2019.....
000000 00 0	DEUTSCHE BANK SECURITIES INC.....	C.....		10,000,000	10,000,000	12/21/2018.....
000000 00 0	HSBC SECURITIES, INC.....	C.....		7,000,000	7,000,000	12/21/2018.....
000000 00 0	LANDESBANK BADEN WUERTTEMBERG, STUT.....	C.....		1,500,000	1,500,000	12/21/2018.....
60700A S3 9	MIZUHO BANK LIMITED NEW YORK.....	C.....		1,000,000	1,000,000	03/05/2019.....
000000 00 0	ML PIERCE FENNER & SMITH INC.....	C.....		5,350,175	5,350,175	12/21/2018.....
000000 00 0	NATIXIS FINANCIAL PRODUCTS LLC.....	C.....		1,000,000	1,000,000	01/24/2019.....
000000 00 0	NATIXIS NEW YORK BRANCH.....	C.....		2,000,000	2,000,000	12/21/2018.....
000000 00 0	NATWEST MARKETS SECURITIES INC.....	C.....		2,000,000	2,000,000	12/21/2018.....
000000 00 0	PERSHING LLC.....	C.....		1,000,000	1,000,000	12/21/2018.....
000000 00 0	STANDARD CHARTERED LONDON.....	C.....		1,500,000	1,500,000	12/21/2018.....
000000 00 0	SUMITOMO BK NY.....	C.....		1,000,000	1,000,000	03/07/2019.....
86565B QL 8	UNITED OF OMAHA LIFE INSURANCE.....	C.....		1,500,000	1,500,000	01/22/2019.....
000000 00 0	UNITED OVERSEAS BANK LTD, NY.....	C.....		1,000,000	1,000,000	01/31/2019.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....			44,850,175	44,850,175	XXX
9999999.	Totals.....			44,850,175	44,850,175	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....730,677 Book/Adjusted Carrying Value \$.....730,677
- Average balance for the year: Fair Value \$.....50,815,415 Book/Adjusted Carrying Value \$.....50,815,415
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....44,850,175 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page).

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

Annual Statement for the year 2018 of the **FACTORY MUTUAL INSURANCE COMPANY**
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
ANZ BANKING GROUP LIMITED.....	SINGAPORE .....	.....0.25	.....10,391	.....	.....15,951,165	XXX
BANK OF AMERICA (OPERATING).....	HARTFORD, CT.....	.....	.....	.....	.....293,139,197	XXX
BANK OF AMERICA (LOSS PAYMENT).....	HARTFORD, CT.....	.....	.....	.....	.....(157,229,753)	XXX
BANK OF AMERICA (CDR AP).....	HARTFORD, CT.....	.....	.....	.....	.....(1,459,102)	XXX
BANK OF AMERICA (PAYROLL).....	HARTFORD, CT.....	.....	.....	.....	.....(24,206,285)	XXX
BANK OF AMERICA - SINGAPORE.....	WILMINGTON, DE.....	.....	.....	.....	.....14,334,626	XXX
HSBC BANK OF AUSTRALIA LIMITED USD ACCOUNT.....	AUSTRALIA.....	.....	.....	.....	.....26,574,206	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.....	HONG KONG.....	.....	.....	.....	.....19,141,005	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT.....	HONG KONG.....	.....	.....	.....	.....9,014,409	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.....	SINGAPORE.....	.....	.....	.....	.....11,190,131	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT.....	SINGAPORE.....	.....	.....	.....	.....3,373,430	XXX
HSBC-BANK MALAYSIA BERHAD.....	MALAYSIA.....	.....	.....	.....	.....30,416,249	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD.....	NEW ZEALAND.....	.....	.....	.....	.....5,411,293	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. NZD.....	NEW ZEALAND.....	.....	.....	.....	.....37,247,761	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. AUD.....	NEW ZEALAND.....	.....	.....	.....	.....7,442,642	XXX
JP MORGAN CHASE.....	NEW YORK, NY.....	.....0.68	.....648,481	.....	.....8,513,090	XXX
JP MORGAN PRIV EQ-M.STANLEY.....	NEW YORK, NY.....	.....0.68	.....228,725	.....	.....14,745,040	XXX
JP MORGAN CHASE SINGAPORE BRANCH.....	COLUMBUS, OH.....	.....0.68	.....48,696	.....	.....14,319,713	XXX
JP MORGAN CHASE AUSTRALIA BRANCH.....	LONDON.....	.....0.68	.....2,666	.....	.....34,438,577	XXX
NORTHERN TRUST DDA	CHICAGO, IL.....	.....	.....	.....	.....100,264,491	XXX
ROYAL BANK (RES ACCT).....	TORONTO, ON, CAN.....	.....1.45	.....367,406	.....30,617	.....(1,030,210)	XXX
ROYAL BANK (USD ACCT).....	TORONTO, ON, CAN.....	.....1.45	.....181,195	.....15,100	.....6,696,133	XXX
ROYAL BANK (LOSS PAY).....	TORONTO, ON, CAN.....	.....	.....	.....	.....37,549,769	XXX
RBC INVESTOR SERVICES.....	TORONTO, ON, CAN.....	.....	.....40,235	.....3,353	.....853,785	XXX
0199998. Deposits in.....3 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	.....168	.....	.....136,076	XXX
0199999. Total - Open Depositories.....	XXX	XXX	.....1,527,963	.....49,070	.....506,827,439	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....1,527,963	.....49,070	.....506,827,439	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	.....13,824	XXX
0599999. Total Cash.....	XXX	XXX	.....1,527,963	.....49,070	.....506,841,263	XXX

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

1. January.....	.....270,833,581	4. April.....	.....249,685,321	7. July.....	.....293,182,100	10. October.....	.....282,180,206
2. February.....	.....256,876,623	5. May.....	.....265,962,652	8. August.....	.....292,592,002	11. November.....	.....298,602,142
3. March.....	.....219,332,466	6. June.....	.....256,722,723	9. September.....	.....314,620,768	12. December.....	.....506,824,439

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Sweep Accounts								
	HSBC AUSTRALIA TERM DEPOSIT.....		12/31/2014.....	1.560		13,971,281	3,392	57,384
	HSBC BRAZIL.....		01/30/1990.....			5,060,496		
	BANK OF AMERICA AUSTRALIAN TERM DEPOSIT.....		07/01/2015.....	0.510		9,408,103	4,206	421,080
	BANK OF AMERICA (USD) TERM DEPOSIT.....		07/01/2015.....			24,434,669		
	ANZ AUSTRALIAN TERM DEPOSIT.....		03/31/2015.....	1.550		19,668,404	44,961	333,215
8499999	Total - Sweep Accounts.....					72,542,953	52,559	811,679
All Other Money Market Mutual Funds								
09248U 61 9	BLACKROCK LIQUIDITY TEMPFUND INST'L.....		12/27/2018.....	2.490		162,036,618		820,049
31607A 20 8	FIDELITY PRIME MON MAR-INS.....		12/27/2018.....	2.470		80,791,796		1,134,602
38141W 23 2	GOLDMAN SACHS FINANCIAL SQUARE INST'L.....		03/29/2018.....	2.570		10,371,403		201,703
4812A0 36 7	JPM PRIME MMKT-CAPITAL.....		12/26/2018.....	2.500		157,778,247		3,564,307
85749P 10 1	STATE ST INST LIQ RES-PREM.....		12/26/2018.....	2.510		128,143,645		1,414,992
8699999	Total - All Other Money Market Mutual Funds.....					539,121,709	0	7,135,653
8899999	Total - Cash Equivalents.....					611,664,662	52,559	7,947,332

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR						
5. California.....CA	B...	Workers Compensation.....			240,547	236,952
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA	B...	Property and Casualty.....			200,456	197,460
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA	B...	Property and Casualty.....			100,228	98,730
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM	B...	Property and Casualty.....			871,984	858,951
33. New York.....NY						
34. North Carolina.....NC	B...	Property and Casualty.....			476,083	468,968
35. North Dakota.....ND						
36. Ohio.....OH						
37. Oklahoma.....OK						
38. Oregon.....OR	B...	Property and Casualty.....			280,639	276,444
39. Pennsylvania.....PA						
40. Rhode Island.....RI	B...	Property and Casualty.....	3,016,866	2,971,773		
41. South Carolina.....SC						
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA						
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI	B...	Property and Casualty.....			501,140	493,650
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	3,016,866	2,971,773	2,671,077	2,631,155

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. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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