

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
U.S. Government - Issuer Obligations																						
912810	FF	0	U S TREASURY Co:1 Lot:1	SD		1	304,500	127.395	382,184	300,000	302,234		(194)		5.250	5.211	MN	1,990	15,750	01/14/2003	11/15/2028	
912810	QA	9	U S TREASURY Co:1 Lot:1	SD		1	457,500	120.035	600,176	500,000	466,507		1,148		3.500	4.045	FA	6,563	17,500	10/27/2010	02/15/2039	
0199999	U.S. Government - Issuer Obligations						762,000	XXX	982,360	800,000	768,741	0	953	0	XXX	XXX	XXX	8,553	33,250	XXX	XXX	
0599999	Total - U.S. Government						762,000	XXX	982,360	800,000	768,741	0	953	0	XXX	XXX	XXX	8,553	33,250	XXX	XXX	
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
033670	BA	7	ANDERSON CNTY KY PUB LIBR DIST Co:1 Lot:			2	250,000	101.102	252,755	250,000	250,000				3.000	3.023	FA	3,125	7,500	08/18/2016	08/01/2041	
265705	FR	9	DUNLAP TENN Co:1 Lot:1			2	100,209	101.009	101,009	100,000	100,126		(37)		3.250	3.234	MS	1,083	3,250	09/18/2017	03/01/2031	
265705	FS	7	DUNLAP TENN Co:1 Lot:1			2	99,612	100.620	100,620	100,000	99,662		22		3.250	3.311	MS	1,083	3,250	09/18/2017	03/01/2032	
622792	MW	6	MOUNT PLEASANT WIS Co:1 Lot:1			2	304,994	102.644	313,064	305,000	304,995		0		3.100	3.124	MS	3,152	9,455	09/12/2017	03/01/2032	
778102	S3	8	ROSEVILLE MINN INDPT SCH DIST Co:1 Lot:1			1	397,528	101.363	405,452	400,000	398,004		214		3.000	3.094	FA	5,000	12,000	09/26/2017	02/01/2028	
778102	S4	6	ROSEVILLE MINN INDPT SCH DIST Co:1 Lot:1			1	1,583,195	101.820	1,618,938	1,590,000	1,584,373		527		3.125	3.195	FA	20,703	49,688	09/20/2017	02/01/2029	
867578	VB	9	SUNNYVALE CALIF SCH DIST Co:1 Lot:1			2	250,000	96.031	240,078	250,000	250,000				3.067	3.091	MS	2,172		09/06/2019	09/01/2044	
969872	LR	9	WILLIAMSON CNTY TENN Co:1 Lot:1			2	350,627	103.011	360,539	350,000	350,492		(58)		3.200	3.204	JD	933	11,200	08/17/2017	06/01/2034	
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						3,336,164	XXX	3,392,454	3,345,000	3,337,651	0	669	0	XXX	XXX	XXX	37,252	96,343	XXX	XXX	
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions						3,336,164	XXX	3,392,454	3,345,000	3,337,651	0	669	0	XXX	XXX	XXX	37,252	96,343	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																						
010604	CZ	7	ALABAMA ST PORT AUTH DOCKS FAC Co:1 Lot:			2	436,590	107.346	450,853	420,000	433,020		(1,447)		3.829	3.400	AO	4,020	16,082	06/20/2017	10/01/2028	
010604	DA	1	ALABAMA ST PORT AUTH DOCKS FAC Co:1 Lot:			2	551,916	107.610	570,333	530,000	547,214		(1,907)		3.929	3.478	AO	5,206	20,824	06/20/2017	10/01/2029	
040484	WA	1	ARIZONA BRD REGENTS UNIV ARIZ Co:1 Lot:1			1	250,000	99.899	249,748	250,000	250,000				3.111	3.135	JD	648		12/18/2019	06/01/2038	
040484	WB	9	ARIZONA BRD REGENTS UNIV ARIZ Co:1 Lot:1			1	250,000	99.741	249,353	250,000	250,000				3.201	3.227	JD	667		12/18/2019	06/01/2038	
057849	JG	7	BALDWIN CNTY ALA BRD ED Co:1 Lot:1			2	534,550	111.428	557,140	500,000	526,608		(3,133)		4.000	3.214	JD	1,667	20,000	05/25/2017	06/01/2035	
090929	GP	9	BIRMINGHAM ALA SPL CARE FACS F Co:1 Lot:			2	416,000	108.154	432,616	400,000	411,114		(1,837)		4.000	3.463	JD	1,333	16,000	04/05/2017	06/01/2032	
196707	F5	7	COLORADO ST BRD GOVERNORS UNIV Co:1 Lot:			1	243,058	96.874	242,185	250,000	243,101		44		2.950	3.167	MS	1,106		11/01/2019	03/01/2039	
198504	B6	8	COLUMBIA S C WTRWKS & SWR SYS Co:1 Lot:1			1,2	248,385	98.631	246,578	250,000	248,387		2		3.256	3.325	FA	588		12/18/2019	02/01/2043	
232287	BY	7	CUYAHOGA CNTY OHIO SALES TAX Co:1 Lot:1			2	508,800	103.694	518,470	500,000	506,115		(1,245)		3.476	3.207	JJ	8,690	17,380	10/19/2017	01/01/2031	
31315P	HD	4	FEDERAL AGRIC MTG CORP MTNS B Co:1 Lot:1			1	175,000	114.010	199,518	175,000	175,000				5.000	5.063	MN	1,142	8,750	05/19/2009	05/14/2024	
3130A8	L5	0	FEDERAL HOME LOAN BANKS Co:1 Lot:1	SD		2	185,000	99.363	183,821	185,000	185,000				1.750	2.269	JAJO	189	4,163	06/24/2016	07/21/2031	
3136G1	5T	2	FEDERAL NATIONAL MORTGAGE ASSN Co:1 Lot:	SD		1	498,750	98.992	494,958	500,000	499,274		81		2.500	2.549	MON	139	12,500	01/17/2013	12/27/2027	
3136G1	5T	2	FEDERAL NATIONAL MORTGAGE ASSN Co:1 Lot:	SD		1	109,725	98.992	108,891	110,000	109,840		18		2.500	2.549	MON	31	2,750	01/17/2013	12/27/2027	
349507	AP	8	FORT WORTH TEX SPL TAX REV Co:1 Lot:1			2	670,495	105.505	685,783	650,000	663,960		(2,719)		3.855	3.382	MS	8,353	25,058	07/14/2017	03/01/2031	
47030A	BX	9	JAMES FORK REGL WTR DIST ARK W Co:1 Lot:			2	399,200	100.474	401,896	400,000	399,358		57		3.250	3.297	JD	1,083	13,000	02/28/2017	06/01/2029	
517039	WH	2	LAREDO TEX WTRWKS SWR SYS REV Co:1 Lot:1			2	250,000	100.378	250,945	250,000	250,000				3.450	3.480	MS	719		12/04/2019	03/01/2041	
52976T	BH	9	LEXINGTON VA INDL DEV AUTH EDL Co:1 Lot:			2	250,000	99.310	248,275	250,000	250,000				3.384	3.413	JJ	329		12/05/2019	01/01/2043	
546282	7G	3	LOUISIANA LOC GOVT ENVIRONMENT Co:1 Lot:			2	511,980	105.106	525,530	500,000	509,234		(1,125)		3.900	3.635	FA	8,125	19,500	06/29/2017	02/01/2034	
546540	RN	7	LOUISIANA ST UNIV & AGRIC & ME Co:1 Lot:			2	491,540	98.073	490,365	500,000	491,565		25		3.280	3.440	JJ	592		12/06/2019	07/01/2040	
555550	CG	5	MACON CNTY ALA BRD ED CAP OUTL Co:1 Lot:	SD		2	500,000	103.889	519,445	500,000	500,000				3.600	0.496	FA	16,500	18,000	02/18/2016	02/01/2041	
59334D	LS	1	MIAMI-DADE CNTY FLA WTR & SWR Co:1 Lot:1			1,2	250,325	100.353	250,883	250,000	250,323		(2)		3.490	3.511	AO	1,333		10/29/2019	10/01/2042	
59447T	XX	6	MICHIGAN FIN AUTH REV Co:1 Lot:1			1	500,000	99.776	498,880	500,000	500,000				3.384	3.413	JD	611		12/05/2019	12/01/2040	
64971X	BB	3	NEW YORK N Y CITY TRANSITIONAL Co:1 Lot:			1,2	1,531,875	104.676	1,570,140	1,500,000	1,525,199		(2,895)		3.430	3.204	FA	21,438	51,450	08/23/2017	08/01/2030	
69647R	CA	0	PALM BAY FLA SPL OBLIG Co:1 Lot:1			1,2	770,000	97.871	753,607	770,000	770,000				3.476	3.506	AO	892		12/05/2019	10/01/2040	

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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
CUSIP Identification	Description					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
797400 LP 1	SAN DIEGO CNTY CALIF REGL TRAN Co:1 Lot:			1	1	1FE	250,000	100.046	250,115	250,000	250,000				3.248	3.274	AO	271		12/06/2019.	04/01/2048.	
880558 LF 6	TENNESSEE ST SCH BD AUTH Co:1 Lot:			1	1	1FE	356,300	104.182	364,637	350,000	355,056	(560)			3.374	3.189	MN	1,968	11,809	09/26/2017.	11/01/2031.	
902562 AQ 0	UAB MEDICINE FIN AUTH ALA REV Co:1 Lot:			2	1	1FE	789,240	104.609	836,872	800,000	791,141	616			3.125	3.266	MS	8,333	25,000	10/20/2016.	09/01/2031.	
902562 AV 9	UAB MEDICINE FIN AUTH ALA REV Co:1 Lot:			2	1	1FE	153,903	109.525	164,288	150,000	152,806	(365)			4.000	3.715	MS	2,000	6,000	11/17/2016.	09/01/2037.	
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations						12,082,631	XXX	12,316,122	11,940,000	12,043,314	0	(16,393)	0	XXX	XXX	XXX	98,593	288,265		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 - Residential Mortgage-Backed Securities																						
3137FD W9 9	FHLMC REMIC SERIES 4753 Co:1 Lot:			4	1		1,637,070	102.020	1,785,354	1,750,000	1,648,457	6,502			3.000	3.623	MON	4,375	52,500	02/13/2018.	02/15/2048.	
3137FD UF 7	FHLMC REMIC SERIES 4754 Co:1 Lot:			4	1		1,838,047	107.245	1,876,792	1,750,000	1,825,290	(8,822)			4.000	3.506	MON	5,833	70,000	02/13/2018.	12/15/2036.	
3137F3 TQ 7	FHLMC REMIC SERIES 4764 Co:1 Lot:			4	1		1,726,484	103.765	1,815,892	1,750,000	1,730,239	2,561			3.500	3.735	MON	5,104	61,250	04/24/2018.	07/15/2045.	
3137F4 4B 5	FHLMC REMIC SERIES 4781 Co:1 Lot:			4	1		1,269,727	106.203	1,327,538	1,250,000	1,266,659	(2,338)			4.000	3.860	MON	4,167	50,000	05/16/2018.	08/15/2038.	
31410L VF 6	FNMA PASS-THRU LNG 30 YEAR Co:1 Lot:			4	1		743,567	105.381	770,220	730,890	743,111	(927)			3.500	3.173	MON	2,132	25,581	02/01/2018.	10/01/2044.	
3138WK VH 5	FNMA PASS-THRU LNG 30 YEAR Co:1 Lot:			4	1		1,000,430	105.767	1,008,339	953,358	1,000,815	(439)			4.500	3.254	MON	3,575	42,901	02/26/2018.	05/01/2047.	
3140H1 V2 3	FNMA PASS-THRU LNG 30 YEAR Co:1 Lot:			4	1		1,022,994	104.825	1,045,719	997,586	1,018,488	(4,091)			4.000	3.404	MON	3,325	39,903	04/13/2018.	03/01/2048.	
3140J7 W7 6	FNMA PASS-THRU LNG 30 YEAR Co:1 Lot:			4	1		1,568,490	105.045	1,585,673	1,509,524	1,558,242	(9,116)			4.000	3.054	MON	5,032	60,381	02/01/2018.	01/01/2048.	
3136B1 BV 5	FNMA REMIC TRUST 2018-16 Co:1 Lot:			4	1		995,625	103.025	1,030,250	1,000,000	996,481	576			3.500	3.619	MON	2,917	35,000	02/21/2018.	07/25/2046.	
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities						11,802,434	XXX	12,245,777	11,691,359	11,787,782	0	(16,094)	0	XXX	XXX	XXX	36,460	437,517		XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations						23,885,065	XXX	24,561,899	23,631,359	23,831,096	0	(32,487)	0	XXX	XXX	XXX	135,053	725,781		XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
00287Y AR 0	ABBVIE INC Co:1 Lot:			1	2	2FE	499,800	112.785	563,925	500,000	499,830	8			4.500	4.554	MN	2,938	22,500	10/14/2015.	05/14/2035.	
00287Y AR 0	ABBVIE INC Co:1 Lot:			1	2	2FE	292,653	112.785	338,355	300,000	293,716	274			4.500	4.748	MN	1,763	13,500	10/29/2015.	05/14/2035.	
00287Y AY 5	ABBVIE INC Co:1 Lot:			1	2	2FE	483,400	103.629	518,146	500,000	488,073	1,637			3.200	3.656	MN	2,089	16,000	01/17/2017.	05/14/2026.	
00287Y AY 5	ABBVIE INC Co:1 Lot:			1	2	2FE	674,275	103.629	725,404	700,000	681,206	2,574			3.200	3.710	MN	2,924	22,400	03/20/2017.	05/14/2026.	
00913B AA 9	AIR LEASE CORP Co:1 Lot:			1	2	2FE	811,440	100.095	805,765	805,000	805,000				4.850	4.909	FA	16,268	39,043	04/09/2014.	02/01/2024.	
00913B AA 9	AIR LEASE CORP Co:1 Lot:			1	2	2FE	197,438	100.095	195,185	195,000	195,000				4.850	4.909	FA	3,941	9,458	05/07/2014.	02/01/2024.	
010392 FT 0	ALABAMA PWR CO Co:1 Lot:			1	1	1FE	250,643	102.601	256,502	250,000	250,639	(4)			3.450	3.466	AO	2,492		09/17/2019.	10/01/2049.	
0258M0 EL 9	AMERICAN EXPRESS CR CORP MTNBE Co:1 Lot:			2	1	1FE	506,250	106.232	531,161	500,000	504,799	(580)			3.300	3.176	MN	2,658	16,500	06/08/2017.	05/03/2027.	
0258M0 EL 9	AMERICAN EXPRESS CR CORP MTNBE Co:1 Lot:			2	1	1FE	1,518,750	106.232	1,593,484	1,500,000	1,514,466	(1,748)			3.300	3.175	MN	7,975	49,500	06/28/2017.	05/03/2027.	
026874 DH 7	AMERICAN INTL GROUP INC Co:1 Lot:			1	2	2FE	925,200	107.415	966,733	900,000	917,691	(2,603)			3.900	3.565	AO	8,775	35,100	01/06/2017.	04/01/2026.	
03522A AG 5	ANHEUSER-BUSCH COS LLC / ANHEU Co:1 Lot:			1	2	2FE	943,885	106.656	1,066,563	1,000,000	951,585	6,727			3.650	4.623	FA	15,208	36,500	11/08/2018.	02/01/2026.	
03522A AH 3	ANHEUSER-BUSCH COS LLC / ANHEU Co:1 Lot:			1	2	2FE	526,131	115.875	637,315	550,000	527,156	896			4.700	5.146	FA	10,771	25,850	11/08/2018.	02/01/2036.	
00206R CP 5	AT&T INC Co:1 Lot:			1	2	2FE	843,750	111.433	1,002,895	900,000	852,062	2,032			4.500	5.063	MN	5,175	40,500	07/21/2015.	05/15/2035.	
00206R CP 5	AT&T INC Co:1 Lot:			1	2	2FE	1,033,450	111.433	1,225,761	1,100,000	1,043,227	2,410			4.500	5.047	MN	6,325	49,500	08/06/2015.	05/15/2035.	
052769 AD 8	AUTODESK INC Co:1 Lot:			1	2	2FE	999,870	109.221	1,092,209	1,000,000	999,922	12			4.375	4.425	JD	1,944	43,750	06/10/2015.	06/15/2025.	
06050X A9 4	BANK AMER CORP SUB INTNTS BE Co:1 Lot:			1	2	2FE	332,750	122.976	338,184	275,000	327,148	(1,819)			6.050	4.610	MON	739	16,638	10/06/2016.	02/15/2038.	
101137 AE 7	BOSTON SCIENTIFIC CORP Co:1 Lot:			1	2	2FE	1,355,000	140.996	1,409,962	1,000,000	1,296,959	(12,724)			7.000	4.432	MN	8,944	70,000	01/15/2015.	11/15/2035.	
12189L AJ 0	BURLINGTON NORTHN SANTA FE CP Co:1 Lot:			1	1	1FE	821,183	115.876	869,072	750,000	820,031	(1,152)			4.400	3.802	MS	9,717	16,500	06/11/2019.	03/15/2042.	
141784 AM 0	CARGILL INC Co:1 Lot:			1	1	1FE	619,000	126.199	630,997	500,000	567,421	(7,221)			7.410	5.275	MN	22,950	37,050	05/18/2011.	06/18/2027.	
144141 BP 2	CAROLINA POWER & LIGHT Co:1 Lot:	SD			1	1FE	99,625	111.085	111,085	100,000	99,945	29			8.625	8.848	MS	2,540	8,625	10/02/1991.	09/15/2021.	
149123 CF 6	CATERPILLAR INC DEL Co:1 Lot:			1	1	1FE	495,450	100.413	502,066	500,000	495,476	26			3.250	3.325	MS	4,604		09/16/2019.	09/19/2049.	
172967 CC 3	CITIGROUP INC Co:1 Lot:			1	2	2FE	577,250	128.795	643,974	500,000	566,046	(3,328)			6.000	4.746	AO	5,000	30,000	06/06/2016.	10/31/2033.	
172967 HB 0	CITIGROUP INC Co:1 Lot:			1	2	2FE	572,985	114.349	611,767	535,000	556,203	(3,174)			5.500	4.755	MS	8,828	29,425	02/04/2014.	09/13/2025.	

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CUSIP Identification	Description				NAIC Designation and Administrative Symbol	Actual Cost		Par Value	Book/Adjusted Carrying Value													
172967	HB	0				2FE	506,724	114,349	465,000	488,447		(3,535)		5.500	4.538	MS	7,673	25,575	04/09/2014	09/13/2025		
189754	AA	2			1.2	2FE	688,625	105,869	700,000	693,260		1,116		4.250	4.507	AO	7,438	29,750	07/09/2015	04/01/2025		
189754	AA	2			1.2	2FE	768,480	105,869	800,000	781,105		3,098		4.250	4.820	AO	8,500	34,000	08/04/2015	04/01/2025		
20030N	BY	6			1.2	1FE	602,520	105,943	600,000	601,842		(237)		3.300	3.276	FA	8,250	19,800	01/18/2017	02/01/2027		
20030N	BY	6			1.2	1FE	895,500	105,943	900,000	896,654		412		3.300	3.388	FA	12,375	29,700	02/10/2017	02/01/2027		
20453K	AA	3			2	2FE	1,431,750	105,058	1,500,000	1,459,604		6,653		3.875	4.503	AO	13,078	58,125	06/25/2015	04/10/2025		
210518	DC	7			1.2	1FE	748,140	110,588	750,000	748,321		156		3.800	3.867	MN	3,642	28,658	11/01/2018	11/15/2028		
210518	DF	0			1.2	1FE	248,228	99,824	250,000	248,240		13		3.100	3.161	FA	2,540		08/19/2019	08/15/2050		
126408	HN	6			1.2	2FE	262,983	121,353	250,000	262,790		(193)		4.750	4.481	MN	1,517	11,875	02/20/2019	11/15/2048		
126650	CX	6			1.2	2FE	758,873	109,244	750,000	758,139		(733)		4.300	4.182	MS	8,600	32,250	02/19/2019	03/25/2028		
24422E	UM	9			1FE	1FE	749,865	105,980	750,000	749,896		25		3.650	3.687	AO	6,007	27,375	10/09/2018	10/12/2023		
260543	CK	7			1.2	2FE	472,400	109,421	500,000	476,624		1,079		4.250	4.748	AO	5,313	21,250	10/14/2015	10/01/2034		
260543	CK	7			1.2	2FE	471,950	109,421	500,000	476,164		1,099		4.250	4.757	AO	5,313	21,250	11/19/2015	10/01/2034		
260543	CK	7			1.2	2FE	469,075	109,421	500,000	473,668		1,209		4.250	4.807	AO	5,313	21,250	12/03/2015	10/01/2034		
285512	AD	1			1.2	2FE	358,715	112,393	350,000	355,722		(827)		4.800	4.533	MS	5,600	16,800	02/24/2016	03/01/2026		
304071	AA	1				2FE	850,000	106,910	850,000	850,000				4.875	4.934	FA	15,884	41,438	12/23/2014	08/13/2024		
304071	AA	1				2FE	153,836	106,910	150,000	152,062		(393)		4.875	4.593	FA	2,803		01/30/2015	08/13/2024		
304071	AA	1				2FE	493,750	106,910	500,000	496,589		641		4.875	5.106	FA	9,344	24,375	02/19/2015	08/13/2024		
31428X	BS	4			1	2FE	756,788	109,326	750,000	756,697		(91)		4.950	4.952	AO	7,631	37,125	02/20/2019	10/17/2048		
337358	BA	2				1FE	680,000	141,307	500,000	654,228		(6,792)		7.500	4.712	AO	7,917	37,500	12/07/2015	04/15/2035		
36158F	AA	8				1FE	219,130	123,861	200,000	208,317		(1,088)		7.000	6.269	FA	5,289	14,000	06/22/2005	02/15/2026		
42824C	AW	9			1.2	2FE	500,000	111,158	500,000	500,000				4.900	4.960	AO	5,172	24,500	11/05/2015	10/15/2025		
45665Q	AF	0			1	2FE	291,836	106,187	275,000	282,004		(2,393)		5.000	4.042	MS	3,896	13,750	08/11/2015	09/19/2022		
459200	HP	9			1	1FE	491,155	104,733	500,000	493,038		1,781		3.375	3.830	FA	7,031	16,875	12/10/2018	08/01/2023		
472319	AE	2			1	2FE	545,000	117,312	500,000	527,525		(2,920)		6.450	5.614	JD	2,060	32,250	12/27/2012	06/08/2027		
472319	AE	2			1	2FE	571,500	117,312	500,000	546,290		(5,038)		6.450	5.008	JD	2,060	32,250	06/02/2014	06/08/2027		
472319	AE	2			1	2FE	838,875	117,312	750,000	810,156		(6,493)		6.450	5.205	JD	3,091	48,375	02/19/2015	06/08/2027		
472319	AH	5			1	2FE	393,575	105,806	350,000	357,868		(5,758)		6.875	5.118	AO	5,080	24,063	10/18/2012	04/15/2021		
46625H	QW	3			2	1FE	722,593	105,265	723,242	723,242		249		3.300	3.371	AO	5,981	23,925	04/25/2017	04/01/2026		
46625H	QW	3			2	1FE	827,063	105,265	825,000	826,498		(222)		3.300	3.293	AO	6,806	27,225	05/23/2017	04/01/2026		
46625H	RV	4			1.2	1FE	431,550	103,060	450,000	436,388		1,762		2.950	3.486	AO	3,319	13,275	03/01/2017	10/01/2026		
494368	BY	8			1.2	1FE	249,610	111,133	250,000	249,649		33		3.950	4.008	MN	1,646	9,930	10/24/2018	11/01/2028		
49456B	AF	8			1.2	2FE	939,500	108,499	1,000,000	962,700		5,841		4.300	5.162	JD	3,583	43,000	09/10/2015	06/01/2025		
49456B	AG	6			1.2	2FE	1,021,280	117,812	1,000,000	1,017,571		(807)		5.300	5.192	JD	4,417	53,000	12/01/2014	12/01/2034		
482480	AF	7			1.2	2FE	1,020,000	119,863	1,000,000	1,016,618		(735)		5.650	5.558	MN	9,417	56,500	11/13/2014	11/01/2034		
482480	AF	7			1.2	2FE	1,042,500	119,863	1,000,000	1,035,725		(1,604)		5.650	5.364	MN	9,417	56,500	05/13/2015	11/01/2034		
543859	AH	5			SD	1FE	298,875	116,079	300,000	299,674		75		7.000	7.157	MS	6,183	21,000	10/12/2001	09/15/2023		
57636Q	AL	8			1.2	1FE	998,550	111,088	1,000,000	998,466		(84)		3.650	3.692	JD	3,042	18,351	05/28/2019	06/01/2049		
595620	AV	7			1.2	1FE	248,590	98,781	250,000	248,597		7		3.150	3.204	AO	1,663		10/01/2019	04/15/2050		
617446	7X	1				2FE	1,015,000	112,641	1,000,000	1,008,527		(1,222)		5.000	4.890	MN	5,139	50,000	01/23/2014	11/24/2025		
65486A	AA	1				2FE	646,409	134,876	555,000	631,616		(3,553)		7.500	6.092	FA	15,725	41,625	05/18/2015	08/15/2033		

E10.2

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	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
95001L AT 9	WELLS FARGO CO TR 2018-C43 Co:1 Lot:1				4	1FM	757,463	107.802	808,515	750,000	755,744		(1,194)		3.746	3.647	MON	2,341	28,095	03/12/2018	03/17/2051	
95001J AW 7	WELLS FARGO CO TR 2018-C44 Co:1 Lot:1				4	1FM	757,459	109.697	822,727	750,000	756,378		(658)		3.948	3.894	MON	2,468	29,610	05/01/2018	05/17/2051	
95001M AF 7	WELLS FARGO COML TR 2017-C38 Co:1 Lot:1				4	1FM	936,900	106.009	1,007,088	950,000	938,675		1,317		3.453	3.699	MON	2,734	32,804	08/22/2018	07/15/2050	
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						10,021,259	XXX	10,786,841	9,950,000	10,011,226	0	(5,509)	0	XXX	XXX	XXX	31,357	376,286	XXX	XXX	
3899999	Total - Industrial & Miscellaneous (Unaffiliated)						73,170,077	XXX	79,150,130	71,504,000	72,658,130	0	(90,316)	0	XXX	XXX	XXX	667,923	3,145,907	XXX	XXX	
Totals																						
7699999	Total - Issuer Obligations						79,329,614	XXX	85,054,224	77,639,000	78,796,611	0	(99,578)	0	XXX	XXX	XXX	780,965	3,187,478	XXX	XXX	
7799999	Total - Residential Mortgage-Backed Securities						11,802,434	XXX	12,245,777	11,691,359	11,787,782	0	(16,094)	0	XXX	XXX	XXX	36,460	437,517	XXX	XXX	
7899999	Total - Commercial Mortgage-Backed Securities						10,021,259	XXX	10,786,841	9,950,000	10,011,226	0	(5,509)	0	XXX	XXX	XXX	31,357	376,286	XXX	XXX	
8399999	Grand Total - Bonds						101,153,306	XXX	108,086,843	99,280,359	100,595,618	0	(121,181)	0	XXX	XXX	XXX	848,782	4,001,281	XXX	XXX	