



# HEALTH QUARTERLY STATEMENT

As of March 31, 2019  
of the Condition and Affairs of the

## Priority Health

NAIC Group Code.....3383, 3383 (Current Period) (Prior Period) NAIC Company Code..... 95561 Employer's ID Number..... 38-2715520

Organized under the Laws of MI State of Domicile or Port of Entry MI Country of Domicile US

Licensed as Business Type Health Maintenance Organization Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized..... March 7, 1986 Commenced Business..... October 15, 1986

Statutory Home Office 1231 East Beltline NE .. Grand Rapids .. MI .. UNI .. 49525-4501  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 1231 East Beltline NE .. Grand Rapids .. MI .. UNI .. 49525-4501 616-942-0954  
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 1231 East Beltline NE .. Grand Rapids .. MI .. UNI .. 49525-4501  
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1231 East Beltline NE .. Grand Rapids .. MI .. UNI .. 49525-4501 616-464-8837  
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.priorityhealth.com

Statutory Statement Contact Rachel Hendricks 616-464-8205  
(Name) (Area Code) (Telephone Number) (Extension)  
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(E-Mail Address) (Fax Number)

### OFFICERS

Name	Title	Name	Title
1. Joan Antaya Budden	President / Chief Executive Officer	2. Mary Anne Jones	Treasurer / Chief Financial Officer
3. Kimberly Lynn Thomas	Secretary	4.	

### OTHER

### DIRECTORS OR TRUSTEES

Joan Antaya Budden	Matthew Elson Cox #	Christina Michelle Freese Decker	Ann Mutzabaugh Harten
Birgit Maria Klohs	Rajesh Ujamlal Kothari	Rodrick Tremain Miller	Edwin Anders Ness
Paul Gerald Saginaw	Hilary Fred Snell	Michael Frederic Sytsma	Gary Wade Timmer
Bruce Allen Ullery	Michael Butler Verhulst #	Michael Clifton Vredenburg	Wendy Hansen Walker
Elaine Coston Wood			

State of.....  
County of.....

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) Joan Antaya Budden 1. (Printed Name) President / Chief Executive Officer (Title)	(Signature) Mary Anne Jones 2. (Printed Name) Treasurer / Chief Financial Officer (Title)	(Signature) Kimberly Lynn Thomas 3. (Printed Name) Secretary (Title)
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Subscribed and sworn to before me  
This \_\_\_\_\_ day of \_\_\_\_\_

a. Is this an original filing? Yes [X] No [ ]

b. If no: 1. State the amendment number \_\_\_\_\_  
2. Date filed \_\_\_\_\_  
3. Number of pages attached \_\_\_\_\_

## ASSETS

	Current Statement Date			4 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	434,126,863		434,126,863	430,413,510
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	281,946,232		281,946,232	251,552,302
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	227,788	227,788	0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....(42,048,072)), cash equivalents (\$.....313,850,384) and short-term investments (\$.....238,597,550).....	510,399,862		510,399,862	447,149,750
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....			0	
9. Receivables for securities.....	3,603,793		3,603,793	2,160,573
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	1,230,304,538	227,788	1,230,076,750	1,131,276,135
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	3,937,370		3,937,370	4,007,268
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	21,115,726	8,803,554	12,312,172	59,557,248
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....			0	
15.3 Accrued retrospective premiums (\$.....60,763,548) and contracts subject to redetermination (\$.....0).....	60,763,548		60,763,548	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	813,989		813,989	799,177
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....	5,794,206		5,794,206	3,691,140
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....			0	
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	23,297,444	6,203	23,291,241	9,493,820
24. Health care (\$.....51,727,714) and other amounts receivable.....	55,441,780	3,681,549	51,760,231	44,954,909
25. Aggregate write-ins for other than invested assets.....	88,695,365	88,695,365	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	1,490,163,966	101,414,459	1,388,749,507	1,253,779,697
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	1,490,163,966	101,414,459	1,388,749,507	1,253,779,697

### DETAILS OF WRITE-INS

1101.....			0	
1102.....			0	
1103.....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Prepaid expenses.....	88,695,365	88,695,365	0	
2502.....			0	
2503.....			0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	88,695,365	88,695,365	0	0

## LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded).....	265,086,421	33,119,401	298,205,822	283,695,910
2. Accrued medical incentive pool and bonus amounts.....	44,533,114		44,533,114	41,707,839
3. Unpaid claims adjustment expenses.....	4,853,437	576,856	5,430,293	5,237,209
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act.....	107,955,411		107,955,411	84,460,962
5. Aggregate life policy reserves.....			0	
6. Property/casualty unearned premium reserve.....			0	
7. Aggregate health claim reserves.....			0	
8. Premiums received in advance.....	19,664,147		19,664,147	21,545,368
9. General expenses due or accrued.....	10,305,221		10,305,221	15,909,996
10.1 Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized gains (losses)).....			0	
10.2 Net deferred tax liability.....			0	
11. Ceded reinsurance premiums payable.....			0	
12. Amounts withheld or retained for the account of others.....			0	
13. Remittances and items not allocated.....	2,183,914		2,183,914	3,507,406
14. Borrowed money (including \$.....0 current) and interest thereon \$.....0 (including \$.....0 current).....			0	
15. Amounts due to parent, subsidiaries and affiliates.....	38,054,052		38,054,052	32,260,127
16. Derivatives.....			0	
17. Payable for securities.....	513,260		513,260	5,638,650
18. Payable for securities lending.....			0	
19. Funds held under reinsurance treaties with (\$.....0 authorized reinsurers, \$.....0 unauthorized reinsurers and certified \$.....0 reinsurers).....			0	
20. Reinsurance in unauthorized and certified (\$.....0) companies.....			0	
21. Net adjustments in assets and liabilities due to foreign exchange rates.....			0	
22. Liability for amounts held under uninsured plans.....	18,546,987		18,546,987	
23. Aggregate write-ins for other liabilities (including \$.....0 current).....	0	0	0	0
24. Total liabilities (Lines 1 to 23).....	511,695,964	33,696,257	545,392,221	493,963,467
25. Aggregate write-ins for special surplus funds.....	XXX	XXX	9,166,700	1,000,000
26. Common capital stock.....	XXX	XXX	8,524	8,524
27. Preferred capital stock.....	XXX	XXX		
28. Gross paid in and contributed surplus.....	XXX	XXX	35,821,002	35,821,002
29. Surplus notes.....	XXX	XXX		6,000,000
30. Aggregate write-ins for other than special surplus funds.....	XXX	XXX	0	0
31. Unassigned funds (surplus).....	XXX	XXX	798,361,060	716,986,704
32. Less treasury stock, at cost:				
32.1 .....0.000 shares common (value included in Line 26 \$.....0).....	XXX	XXX		
32.2 .....0.000 shares preferred (value included in Line 27 \$.....0).....	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32).....	XXX	XXX	843,357,286	759,816,230
34. Total liabilities, capital and surplus (Lines 24 and 33).....	XXX	XXX	1,388,749,507	1,253,779,697

### DETAILS OF WRITE-INS

2301. ....			0	
2302. ....			0	
2303. ....			0	
2398. Summary of remaining write-ins for Line 23 from overflow page.....	0	0	0	0
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	0	0	0	0
2501. Appropriated Retained Earnings.....	XXX	XXX	1,000,000	1,000,000
2502. Reserve for Insurer Fee.....	XXX	XXX	8,166,700	
2503. ....				
2598. Summary of remaining write-ins for Line 25 from overflow page.....	XXX	XXX	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	XXX	XXX	9,166,700	1,000,000
3001. ....				
3002. ....				
3003. ....				
3098. Summary of remaining write-ins for Line 30 from overflow page.....	XXX	XXX	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....	XXX	XXX	0	0

## STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member months.....	XXX.....	1,619,868	1,536,309	6,139,044
2. Net premium income (including \$.....0 non-health premium income).....	XXX.....	844,377,295	784,067,183	3,181,259,835
3. Change in unearned premium reserves and reserve for rate credits.....	XXX.....	(3,552,970)	(1,411,707)	(2,940,489)
4. Fee-for-service (net of \$.....0 medical expenses).....	XXX.....			
5. Risk revenue.....	XXX.....			
6. Aggregate write-ins for other health care related revenues.....	XXX.....	595,765	398,660	1,692,648
7. Aggregate write-ins for other non-health revenues.....	XXX.....	0	0	0
8. Total revenues (Lines 2 to 7).....	XXX.....	841,420,090	783,054,136	3,180,011,994
<b>Hospital and Medical:</b>				
9. Hospital/medical benefits.....		560,709,071	488,381,738	2,098,312,309
10. Other professional services.....		3,288,811	4,849,377	13,668,422
11. Outside referrals.....		22,657,463	13,813,045	89,890,117
12. Emergency room and out-of-area.....		28,126,000	26,491,722	112,078,272
13. Prescription drugs.....		99,480,931	101,861,611	354,297,201
14. Aggregate write-ins for other hospital and medical.....	0	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts.....		8,633,734	5,349,540	39,853,637
16. Subtotal (Lines 9 to 15).....	0	722,896,010	640,747,033	2,708,099,958
<b>Less:</b>				
17. Net reinsurance recoveries.....		188,210	73,512	765,362
18. Total hospital and medical (Lines 16 minus 17).....	0	722,707,800	640,673,521	2,707,334,596
19. Non-health claims (net).....				
20. Claims adjustment expenses, including \$.....11,361,552 cost containment expenses.....		24,141,237	24,393,640	98,775,011
21. General administrative expenses.....		57,326,103	84,338,481	271,340,395
22. Increase in reserves for life and accident and health contracts (including \$.....0 increase in reserves for life only).....				
23. Total underwriting deductions (Lines 18 through 22).....	0	804,175,140	749,405,642	3,077,450,002
24. Net underwriting gain or (loss) (Lines 8 minus 23).....	XXX.....	37,244,950	33,648,494	102,561,992
25. Net investment income earned.....		6,315,182	3,972,985	24,158,380
26. Net realized capital gains (losses) less capital gains tax of \$.....0.....		1,187,584	(1,559,030)	(3,508,732)
27. Net investment gains or (losses) (Lines 25 plus 26).....	0	7,502,766	2,413,955	20,649,648
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....0)].....				
29. Aggregate write-ins for other income or expenses.....	0	129,740	191,930	616,416
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29).....	XXX.....	44,877,456	36,254,379	123,828,056
31. Federal and foreign income taxes incurred.....	XXX.....			
32. Net income (loss) (Lines 30 minus 31).....	XXX.....	44,877,456	36,254,379	123,828,056

### DETAILS OF WRITE-INS

0601. Wellness Revenue.....	XXX.....	595,765	398,660	1,692,648
0602. ....	XXX.....			
0603. ....	XXX.....			
0698. Summary of remaining write-ins for Line 6 from overflow page.....	XXX.....	0	0	0
0699. Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above).....	XXX.....	595,765	398,660	1,692,648
0701. ....	XXX.....			
0702. ....	XXX.....			
0703. ....	XXX.....			
0798. Summary of remaining write-ins for Line 7 from overflow page.....	XXX.....	0	0	0
0799. Totals (Lines 0701 thru 0703 plus 0798) (Line 7 above).....	XXX.....	0	0	0
1401. ....				
1402. ....				
1403. ....				
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	0	0	0	0
2901. Management Fee Revenue.....		129,740	191,930	616,416
2902. ....				
2903. ....				
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	129,740	191,930	616,416

## STATEMENT OF REVENUE AND EXPENSES (Continued)

CAPITAL AND SURPLUS ACCOUNT	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
33. Capital and surplus prior reporting year.....	759,816,230	669,000,277	669,000,277
34. Net income or (loss) from Line 32.....	44,877,456	36,254,379	123,828,056
35. Change in valuation basis of aggregate policy and claim reserves.....			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0.....	29,883,283	(7,231,418)	(7,292,877)
37. Change in net unrealized foreign exchange capital gain or (loss).....			
38. Change in net deferred income tax.....			
39. Change in nonadmitted assets.....	14,780,317	299,588	(19,719,226)
40. Change in unauthorized and certified reinsurance.....			
41. Change in treasury stock.....			
42. Change in surplus notes.....	(6,000,000)	(6,000,000)	(6,000,000)
43. Cumulative effect of changes in accounting principles.....			
44. Capital changes:			
44.1 Paid in.....			
44.2 Transferred from surplus (Stock Dividend).....			
44.3 Transferred to surplus.....			
45. Surplus adjustments:			
45.1 Paid in.....			
45.2 Transferred to capital (Stock Dividend).....			
45.3 Transferred from capital.....			
46. Dividends to stockholders.....			
47. Aggregate write-ins for gains or (losses) in surplus.....	0	0	0
48. Net change in capital and surplus (Lines 34 to 47).....	83,541,056	23,322,549	90,815,953
49. Capital and surplus end of reporting period (Line 33 plus 48).....	843,357,286	692,322,826	759,816,230

### DETAILS OF WRITE-INS

4701. ....			
4702. ....			
4703. ....			
4798. Summary of remaining write-ins for Line 47 from overflow page.....	0	0	0
4799. Totals (Lines 4701 thru 4703 plus 4798) (Line 47 above).....	0	0	0

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	840,855,886	914,109,099	3,151,446,181
2. Net investment income.....	6,413,224	3,142,869	24,280,143
3. Miscellaneous income.....	595,765	398,660	1,692,648
4. Total (Lines 1 through 3).....	847,864,875	917,650,628	3,177,418,972
5. Benefit and loss related payments.....	675,893,147	582,537,582	2,708,729,176
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	70,305,370	61,221,008	378,963,426
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....			
10. Total (Lines 5 through 9).....	746,198,517	643,758,590	3,087,692,602
11. Net cash from operations (Line 4 minus Line 10).....	101,666,358	273,892,038	89,726,370
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	66,612,446	64,161,029	280,924,814
12.2 Stocks.....	90,745		635,097
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			(19,225)
12.7 Miscellaneous proceeds.....		4,079,655	4,672,671
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	66,703,191	68,240,684	286,213,357
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	69,306,276	73,501,278	295,384,697
13.2 Stocks.....	511,196	382,139	3,654,665
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	6,568,610		2,160,573
13.7 Total investments acquired (Lines 13.1 to 13.6).....	76,386,082	73,883,417	301,199,935
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(9,682,891)	(5,642,733)	(14,986,578)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	(6,000,000)	(6,000,000)	(6,000,000)
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....		(2,456)	(10,002,456)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(22,733,355)	(18,239,923)	(6,056,137)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(28,733,355)	(24,242,379)	(22,058,593)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	63,250,112	244,006,926	52,681,199
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	447,149,750	394,468,551	394,468,551
19.2 End of period (Line 18 plus Line 19.1).....	510,399,862	638,475,477	447,149,750

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001 .....			
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### EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
<b>Total Members at End of:</b>										
1. Prior Year.....	514,158	54,603	295,326	15,664			2,952	145,613		
2. First Quarter.....	541,046	78,414	293,110	15,848			1,958	151,716		
3. Second Quarter.....	0									
4. Third Quarter.....	0									
5. Current Year.....	0									
6. Current Year Member Months.....	1,619,868	234,428	877,421	47,187			6,990	453,842		
<b>Total Member Ambulatory Encounters for Period:</b>										
7. Physician.....	1,540,644	156,957	584,383	68,199			7,756	723,349		
8. Non-Physician.....	201,370	20,515	76,382	8,914			1,014	94,545		
9. Total.....	1,742,014	177,472	660,765	77,113	0	0	8,770	817,894	0	0
10. Hospital Patient Days Incurred.....	87,547	4,632	15,625	4,436			207	62,647		
11. Number of Inpatient Admissions.....	14,249	932	3,394	765			61	9,097		
12. Health Premiums Written (a).....	845,156,489	94,903,608	346,004,899	8,767,544			3,496,585	391,983,853		
13. Life Premiums Direct.....	0									
14. Property/Casualty Premiums Written.....	0									
15. Health Premiums Earned.....	841,603,519	94,903,608	346,004,899	8,767,544			3,496,585	388,430,883		
16. Property/Casualty Premiums Earned.....	0									
17. Amount Paid for Provision of Health Care Services.....	553,387,983	55,301,561	233,046,399	6,842,331			4,457,192	253,740,500		
18. Amount Incurred for Provision of Health Care Services.....	722,896,008	60,171,461	296,570,800	7,260,048			3,936,340	354,957,359		

Q07

(a) For health premiums written: Amount of Medicare Title XVIII exempt from state taxes or fees \$.....391,983,853.

## CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

### Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
<b>Claims Unpaid (Reported)</b>						
0299999. Aggregate Accounts Not Individually Listed-Uncovered.....	9,951,366					9,951,366
0399999. Aggregate Accounts Not Individually Listed-Covered.....	78,650,636					78,650,636
0499999. Subtotals.....	88,602,002	0	0	0	0	88,602,002
0599999. Unreported Claims and Other Claim Reserves.....						209,577,663
0699999. Total Amounts Withheld.....						26,157
0799999. Total Claims Unpaid.....						298,205,822
0899999. Accrued Medical Incentive Pool and Bonus Amounts.....						44,533,114



## UNDERWRITING AND INVESTMENT EXHIBIT

### Analysis of Claims Unpaid - Prior Year - Net of Reinsurance

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5 Claims Incurred in Prior Years (Columns 1 + 3)	6 Estimated Claim Reserve and Claim Liability December 31 of Prior Year
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid December 31 of Prior Year	4 On Claims Incurred During the Year		
1. Comprehensive (hospital and medical).....	110,299,619	251,525,047	32,726,627	126,387,961	143,026,246	153,204,934
2. Medicare Supplement.....	2,400,551	4,483,467	626,824	3,416,274	3,027,375	3,657,984
3. Dental only.....					0	
4. Vision only.....					0	
5. Federal Employees Health Benefits Plan.....	1,731,319	2,725,873	-	1,340,685	1,731,319	1,861,537
6. Title XVIII - Medicare.....	91,399,752	277,344,926	22,852,266	110,855,184	114,252,018	124,971,455
7. Title XIX - Medicaid.....					0	
8. Other health.....					0	
9. Health subtotal (Lines 1 to 8).....	205,831,241	536,079,313	56,205,717	242,000,104	262,036,958	283,695,910
10. Healthcare receivables (a).....	194,331,029			44,618,138	194,331,029	196,602,767
11. Other non-health.....					0	
12. Medical incentive pools and bonus amounts.....	4,263,052	1,545,408	32,154,719	12,378,394	36,417,771	41,707,839
13. Totals (Lines 9-10+11+12).....	15,763,264	537,624,721	88,360,436	209,760,360	104,123,700	128,800,982

600

(a) Excludes \$.000 loans or advances to providers not yet expensed.

## NOTES TO FINANCIAL STATEMENTS

### Note 1 – Summary of Significant Accounting Policies and Going Concern

#### A. Accounting Practices

The accompanying financial statements have been prepared in conformity with accounting practices prescribed or permitted by the Michigan Department of Insurance and Financial Services (DIFS). DIFS requires that HMOs domiciled in Michigan prepare their statutory-basis financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual, subject to any deviations prescribed or permitted by DIFS.

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2018
<b>NET INCOME</b>					
(1) Priority Health Company state basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ 44,877,456	\$ 123,828,056
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				\$	\$
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$	\$
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 44,877,456	\$ 123,828,056
<b>SURPLUS</b>					
(5) Priority Health Company state basis (Page 3, line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 843,357,286	\$ 759,816,230
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				\$	\$
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$	\$
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 843,357,286	\$ 759,816,230

#### C. Accounting Policy

##### (2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method

Investments in bonds are carried at amortized cost. The cost of bonds is adjusted for amortization of premiums and discounts to maturity using a level-yield method. Realized gains and losses are determined using the specific identification method and are included in operations. The fair value of investments is determined based upon quoted market prices.

##### (6) Basis for Loan-Backed Securities and Adjustment Methodology

Loan-backed securities as well as other asset-backed securities are held and are reported at their amortized cost.

#### D. Going Concern NONE

### Note 2 – Accounting Changes and Corrections of Errors

No significant changes.

### Note 3 – Business Combinations and Goodwill

No significant changes.

### Note 4 – Discontinued Operations

No significant changes.

### Note 5 – Investments

D. Loan-Backed Securities - NOT APPLICABLE

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - NOT APPLICABLE

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - NOT APPLICABLE

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - NOT APPLICABLE

H. Repurchase Agreements Transactions Accounted for as a Sale - NOT APPLICABLE

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - NOT APPLICABLE

M. Working Capital Finance Investments - NOT APPLICABLE

N. Offsetting and Netting of Assets and Liabilities - NOT APPLICABLE

### Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes.

## NOTES TO FINANCIAL STATEMENTS

**Note 7 – Investment Income**

No significant changes.

**Note 8 – Derivative Instruments**

H. Total Premium Costs for Contracts - NOT APPLICABLE

**Note 9 – Income Taxes**

No significant changes.

**Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**

No significant changes.

**Note 11 – Debt**

B. FHLB (Federal Home Loan Bank) Agreements - NOT APPLICABLE

**Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

A. Defined Benefit Plan - NOT APPLICABLE

**Note 13 – Capital and Surplus, Shareholder’s Dividend Restrictions and Quasi-Reorganizations**

In March 2019, the Company made a principal and interest payment on outstanding surplus notes in the amount of \$6,540,000, decreasing the principal from \$6,000,000 to \$0.

**Note 14 – Liabilities, Contingencies and Assessments**

No significant changes.

**Note 15 – Leases**

No significant changes.

**Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk**

No significant changes.

**Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**

B. Transfer and Servicing of Financial Assets - NOT APPLICABLE

C. Wash Sales - NOT APPLICABLE

**Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans**

No significant changes.

**Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators**

No significant changes.

**Note 20 – Fair Value Measurements**

A. Fair Value Measurements  
(1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Common Stock	\$ 133,492,441	\$	\$	\$	\$ 133,492,441
Total	\$ 133,492,441	\$	\$	\$	\$ 133,492,441
Liabilities at Fair Value					
	\$	\$	\$	\$	\$
Total	\$	\$	\$	\$	\$

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements - NOT APPLICABLE

C. Fair Value Level - NOT APPLICABLE

D. Not Practicable to Estimate Fair Value - NOT APPLICABLE

E. NAV Practical Expedient Investments - NOT APPLICABLE

**Note 21 – Other Items**

No significant changes.

## NOTES TO FINANCIAL STATEMENTS

**Note 22 – Events Subsequent**

Subsequent events have been considered through May 14, 2019 for these statutory financial statements which are to be issued on May 14, 2019. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

**Note 23 – Reinsurance**

No significant changes.

**Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination**

E. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions Yes [ X ] No [ ]

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year to date:

a. Permanent ACA Risk Adjustment Program	AMOUNT
<b>Assets</b>	
1. Premium adjustments receivable due to ACA Risk Adjustment	\$
<b>Liabilities</b>	
2. Risk adjustment user fees payable for ACA Risk Adjustment	\$ 241,000
3. Premium adjustments payable due to ACA Risk Adjustment	\$ 90,950,000
<b>Operations (Revenue &amp; Expenses)</b>	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	\$ (18,989,000)
5. Reported in expenses as ACA Risk Adjustment user fees (incurred/paid)	\$ 51,000

b. Transitional ACA Reinsurance Program	AMOUNT
<b>Assets</b>	
1. Amounts recoverable for claims paid due to ACA Reinsurance	\$
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (contra liability)	\$
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	\$
<b>Liabilities</b>	
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium	\$
5. Ceded reinsurance premiums payable due to ACA Reinsurance	\$
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	\$
<b>Operations (Revenue &amp; Expenses)</b>	
7. Ceded reinsurance premiums due to ACA Reinsurance	\$
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	\$ 127,000
9. ACA Reinsurance contributions – not reported as ceded premium	\$

c. Temporary ACA Risk Corridors Program	AMOUNT
<b>Assets</b>	
1. Accrued retrospective premium due to ACA Risk Corridors	\$
<b>Liabilities</b>	
3. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	\$
<b>Operations (Revenue &amp; Expenses)</b>	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	\$
4. Effect of ACA Risk Corridors on change in reserves for rate credits	\$

(3) Roll forward of prior year ACA Risk Sharing Provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance:

	Accrued During the Prior Year on Business Written Before Dec. 31 of the Prior Year		Received or Paid as of the Current Year to Date on Business Written Before Dec. 31 of the Prior Year		Differences		Adjustments		Ref	Unsettled Balances as of the Reporting Date		
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)	
	1	2	3	4	5	6	7	8	9	10	11	
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)			Receivable	(Payable)
<b>a. Permanent ACA Risk Adjustment Program</b>												
1. Premium adjustments receivable	\$									A		
2. Premium adjustments (payable)		71,961,000				71,961,000		(3,868,000)		B		68,093,000
3. Subtotal ACA Permanent Risk Adjustment Program	\$	\$ 71,961,000				\$ 71,961,000		\$ (3,868,000)			\$	\$ 68,093,000
<b>b. Transitional ACA Reinsurance Program</b>												
1. Amounts recoverable for claims paid	\$		\$ 127,000		\$ (127,000)		\$ 127,000			C		
2. Amounts recoverable for claims unpaid (contra liability)										D		
3. Amounts										E		

## NOTES TO FINANCIAL STATEMENTS

	Accrued the Prior Business Before the Prior	During Year on Written Before Dec. 31 of Year	Received or the Current on Business Before the Prior	Paid as of Year to Date Written Before Dec. 31 of Year	Differences		Adjustments		Ref	Unsettled	Balances				
					1	2	3	4		5	6	7	8	as of the	Reporting Date
														Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)
Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)						
receivable relating to uninsured plans															
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premiums									F						
5. Ceded reinsurance premiums payable									G						
6. Liability for amounts held under uninsured plans									H						
7. Subtotal ACA Transitional Reinsurance Program	\$	\$	\$ 127,000	\$	\$ (127,000)	\$	\$ 127,000	\$		\$	\$				
<b>c. Temporary ACA Risk Corridors Program</b>															
1. Accrued retrospective premium	\$	\$	\$	\$	\$	\$	\$	\$	I	\$	\$				
2. Reserve for rate credits or policy experience rating refunds									J						
3. Subtotal ACA Risk Corridors Program	\$	\$	\$	\$	\$	\$	\$	\$		\$	\$				
d. Total for ACA Risk Sharing Provisions	\$	\$ 71,961,000	\$ 127,000	\$	\$ (127,000)	\$ 71,961,000	\$ 127,000	\$ (3,868,000)		\$	\$ 68,093,000				

**Explanations of Adjustments**

- A.
- B. Revised estimate
- C. Additional reinsurance recovery
- D.
- E.
- F.
- G.
- H.
- I.
- J.

**(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year**

	Accrued the Prior Year Written Dec. 31 of the	During on Business Before Prior Year	Received or the Current on Business Before the Prior	Paid as of Year to Date Written Before Dec. 31 of Year	Differences		Adjustments		Unsettled	Balances as of the Reporting Date					
					1	2	3	4		5	6	7	8	9	10
Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)						
<b>a. 2014</b>															
1. Accrued retrospective premium	\$	\$	\$	\$	\$	\$	\$	\$	A	\$	\$				
2. Reserve for rate credits for policy experience rating refunds	\$	\$	\$	\$	\$	\$	\$	\$	B	\$	\$				
<b>b. 2015</b>															
1. Accrued retrospective premium	\$	\$	\$	\$	\$	\$	\$	\$	C	\$	\$				
2. Reserve for rate credits for policy experience rating refunds	\$	\$	\$	\$	\$	\$	\$	\$	D	\$	\$				
<b>c. 2019</b>															
1. Accrued retrospective premium	\$	\$	\$	\$	\$	\$	\$	\$	E	\$	\$				
2. Reserve for rate credits or policy experience rating refunds	\$	\$	\$	\$	\$	\$	\$	\$	F	\$	\$				
d. Total for Risk Corridors	\$	\$	\$	\$	\$	\$	\$	\$		\$	\$				

- A.
- B.
- C.
- D.
- E.
- F.

**(5) ACA Risk Corridors Receivable as of Reporting Date**

	1	2	3	4	5	5
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**NOTES TO FINANCIAL STATEMENTS**

Risk Corridors Program Year	Estimated Amount to be Filed or Final Amount Filed with CMS	Non-Accrued Amounts for Impairment or Other Reasons	Amounts Received from CMS	Asset Balance (Gross of Non-Admissions) (1-2-3)	Non-Admitted Amount	Net Admitted Asset (4-5)
a. 2014	\$ 465,000	\$ 397,000	\$ 68,000	\$	\$	\$
b. 2015	14,346,000	14,346,000				
c. 2016	26,340,000	26,340,000				
d. Total (a+b+c)	\$ 41,151,000	\$ 41,083,000	\$ 68,000	\$	\$	\$

**Note 25 – Change in Incurred Losses and Loss Adjustment Expenses**

Adjustments to previously rendered claims reserve estimates are reflected in the statement of operations in the period in which the estimates are revised. Such reserve adjustments consist of restatements of claim estimates and release of any margin associated with these estimates. Reserve adjustments were favorable by approximately \$21,659,000 in 2019, decreasing the prior year-end claim reserve estimates of \$283,696,000 to \$262,037,000.

**Note 26 – Intercompany Pooling Arrangements**

No significant changes.

**Note 27 – Structured Settlements**

Not Applicable for Health Companies.

**Note 28 – Health Care Receivables**

No significant changes.

**Note 29 – Participating Policies**

No significant changes.

**Note 30 – Premium Deficiency Reserves**

No significant changes.

**Note 31 – Anticipated Salvage and Subrogation**

No significant changes.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]
- 2.2 If yes, date of change: \_\_\_\_\_
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No [ ]
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. \_\_\_\_\_
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period. Yes [ ] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [ ] No [X] N/A [ ]

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2013
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 03/03/2015

- 6.4 By what department or departments?  
Michigan Department of Insurance and Financial Services
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [X]
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ X ] No [ ]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

### INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ X ] No [ ]
- 11.2 If yes, give full and complete information relating thereto:  
On Deposit with State of Michigan
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [ X ] No [ ]
- 14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value		2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0		\$ 0
14.22 Preferred Stock	0		0
14.23 Common Stock	131,843,787		148,453,791
14.24 Short-Term Investments	0		0
14.25 Mortgage Loans on Real Estate	0		0
14.26 All Other	0		0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 131,843,787		\$ 148,453,791
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0		\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [ X ]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]
- If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.3 Total payable for securities lending reported on the liability page: \$ 0
17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [ X ] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian Address
Mellon Trust	Pittsburgh, PA

17.2 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [ X ]
- 17.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such "[...that have access to the investment accounts", "handle securities"]".

1 Name of Firm or Individual	2 Affiliation
BlackRock	U
Prime Advisors	U
JP Morgan	U
Seix Advisors	U

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ X ] No [ ]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ X ] No [ ]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
N/A	BlackRock	549300LVXYIVJKE13M84	SEC	NO
N/A	Prime Advisors	N/A	SEC	NO
N/A	JP Morgan	549300W78QHV4XMM6K69	SEC	NO



## GENERAL INTERROGATORIES

### PART 1 - COMMON INTERROGATORIES

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
N/A	Seix Advisors	549300L714W19C7JV575	SEC	NO

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes  No

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes  No

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:

- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes  No

## GENERAL INTERROGATORIES (continued)

### PART 2 - HEALTH

1. Operating Percentages:		
1.1 A&H loss percent .....		86.9 %
1.2 A&H cost containment percent .....		1.3 %
1.3 A&H expense percent excluding cost containment expenses .....		8.3 %
2.1 Do you act as a custodian for health savings accounts? .....	Yes [ <input type="checkbox"/> ]	No [ <input checked="" type="checkbox"/> ]
2.2 If yes, please provide the amount of custodial funds held as of the reporting date.		0
2.3 Do you act as an administrator for health savings accounts? .....	Yes [ <input type="checkbox"/> ]	No [ <input checked="" type="checkbox"/> ]
2.4 If yes, please provide the amount of funds administered as of the reporting date.		0
3. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....	Yes [ <input type="checkbox"/> ]	No [ <input checked="" type="checkbox"/> ]
3.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....	Yes [ <input type="checkbox"/> ]	No [ <input checked="" type="checkbox"/> ]

## SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating

**A&H Non-Affiliates**

82627.....	06-0839705.....	09/01/2018	Swiss Reinsurance Life & Health America, Inc.....	MO.....	SSL/A/I.....	Authorized.....	.....	.....
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**SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS**

Current Year to Date - Allocated by States and Territories

State, Etc.	1 Active Status (a)	Direct Business Only							
		2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums and Other Considerations	7 Property/Casualty Premiums	8 Total Columns 2 through 7	9 Deposit-Type Contracts
1. Alabama.....AL	N								0
2. Alaska.....AK	N								0
3. Arizona.....AZ	N								0
4. Arkansas.....AR	N								0
5. California.....CA	N								0
6. Colorado.....CO	N								0
7. Connecticut.....CT	N								0
8. Delaware.....DE	N								0
9. District of Columbia.....DC	N								0
10. Florida.....FL	N								0
11. Georgia.....GA	N								0
12. Hawaii.....HI	N								0
13. Idaho.....ID	N								0
14. Illinois.....IL	N								0
15. Indiana.....IN	N								0
16. Iowa.....IA	N								0
17. Kansas.....KS	N								0
18. Kentucky.....KY	N								0
19. Louisiana.....LA	N								0
20. Maine.....ME	N								0
21. Maryland.....MD	N								0
22. Massachusetts.....MA	N								0
23. Michigan.....MI	L	449,676,051	391,983,853		3,496,585			845,156,489	
24. Minnesota.....MN	N								0
25. Mississippi.....MS	N								0
26. Missouri.....MO	N								0
27. Montana.....MT	N								0
28. Nebraska.....NE	N								0
29. Nevada.....NV	N								0
30. New Hampshire.....NH	N								0
31. New Jersey.....NJ	N								0
32. New Mexico.....NM	N								0
33. New York.....NY	N								0
34. North Carolina.....NC	N								0
35. North Dakota.....ND	N								0
36. Ohio.....OH	N								0
37. Oklahoma.....OK	N								0
38. Oregon.....OR	N								0
39. Pennsylvania.....PA	N								0
40. Rhode Island.....RI	N								0
41. South Carolina.....SC	N								0
42. South Dakota.....SD	N								0
43. Tennessee.....TN	N								0
44. Texas.....TX	N								0
45. Utah.....UT	N								0
46. Vermont.....VT	N								0
47. Virginia.....VA	N								0
48. Washington.....WA	N								0
49. West Virginia.....WV	N								0
50. Wisconsin.....WI	N								0
51. Wyoming.....WY	N								0
52. American Samoa.....AS	N								0
53. Guam.....GU	N								0
54. Puerto Rico.....PR	N								0
55. U.S. Virgin Islands.....VI	N								0
56. Northern Mariana Islands.....MP	N								0
57. Canada.....CAN	N								0
58. Aggregate Other alien.....OT	XXX	0	0	0	0	0	0	0	0
59. Subtotal.....XXX		449,676,051	391,983,853	0	3,496,585	0	0	845,156,489	0
60. Reporting entity contributions for Employee Benefit Plans.....XXX								0	
61. Total (Direct Business).....XXX		449,676,051	391,983,853	0	3,496,585	0	0	845,156,489	0

**DETAILS OF WRITE-INS**

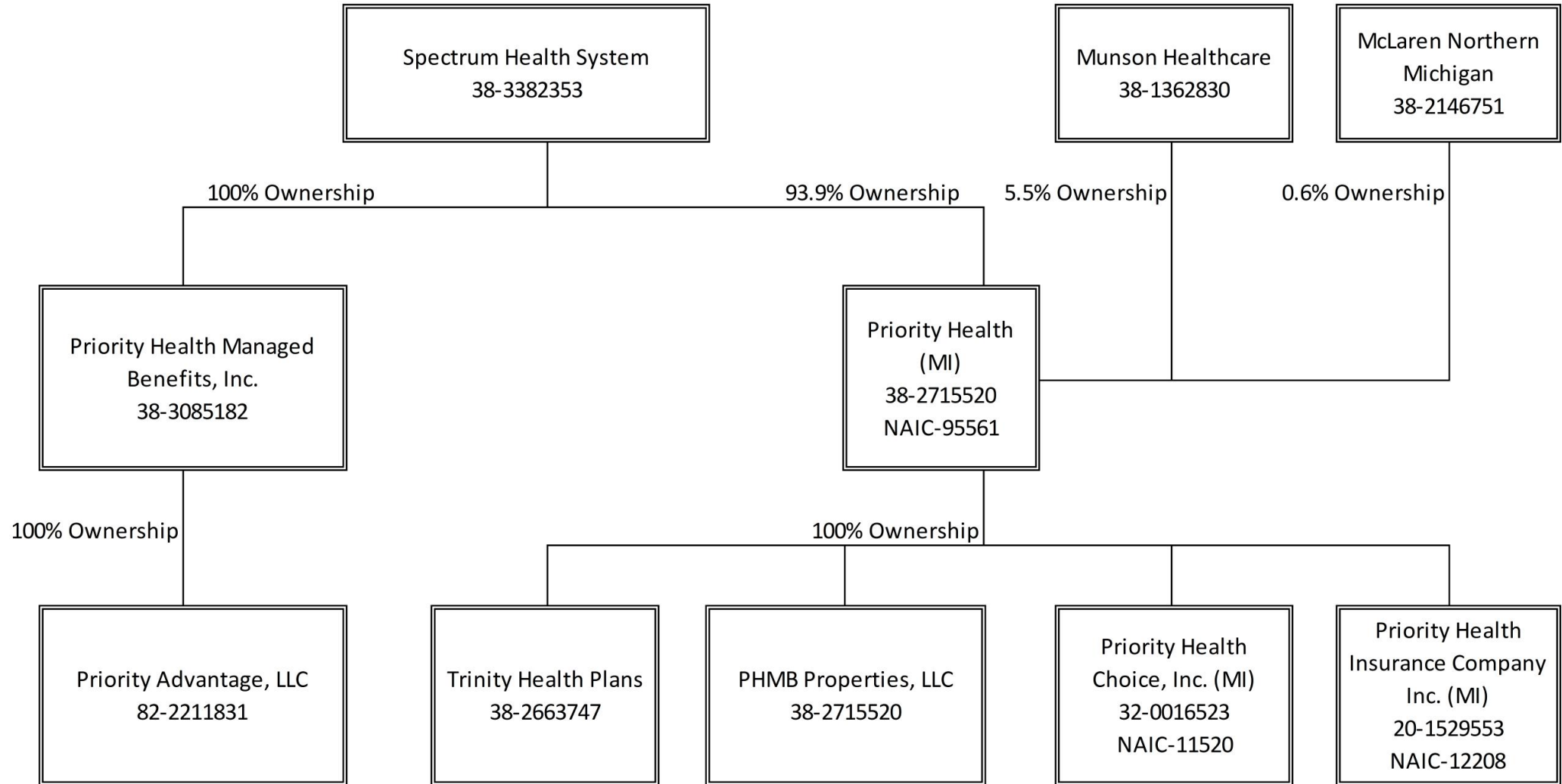
58001.....								0	
58002.....								0	
58003.....								0	
58998. Summary of remaining write-ins for line 58 from overflow page.....		0	0	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....		0	0	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	1	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
		N - None of the above - Not allowed to write business in the state.....	56

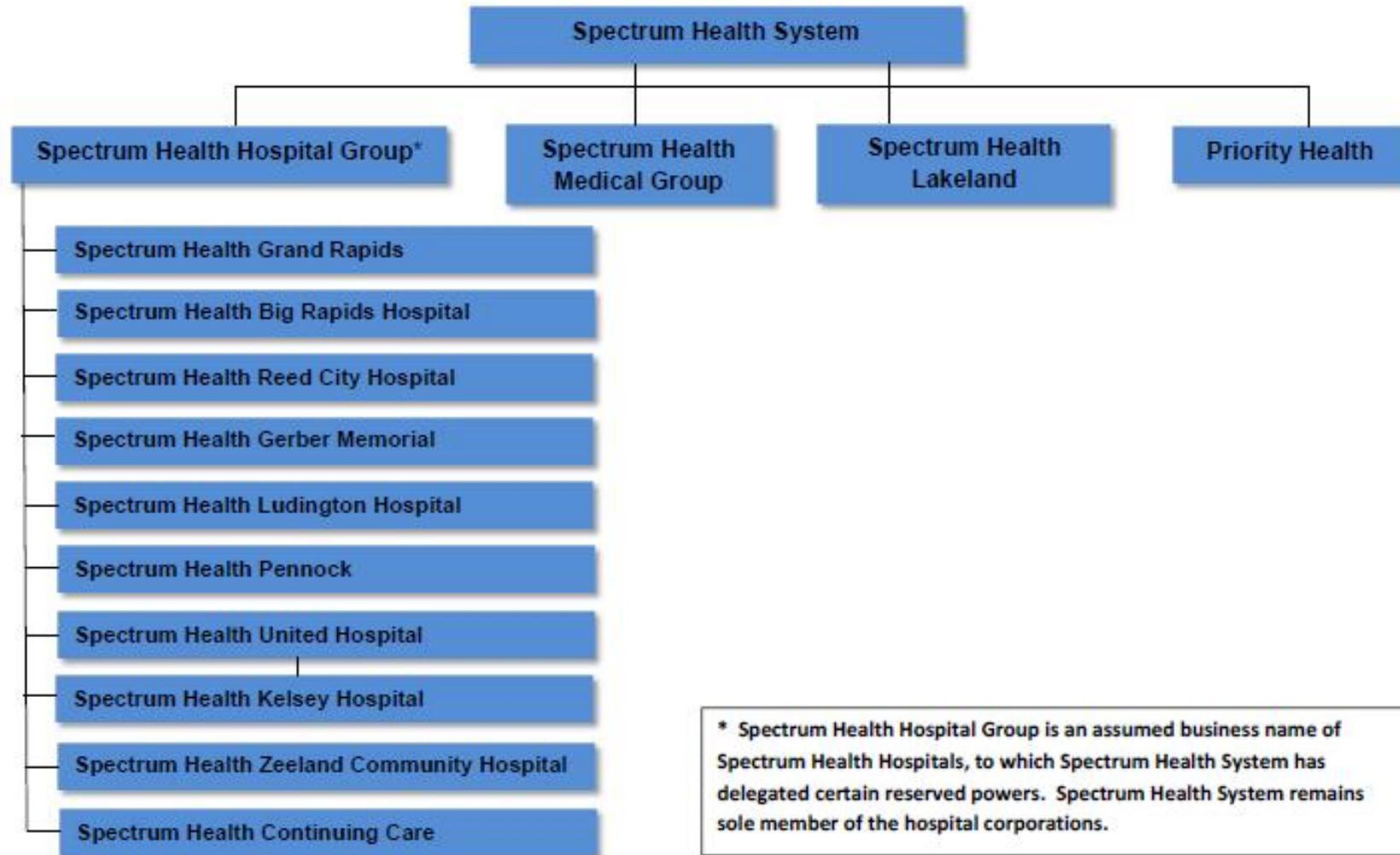
**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**  
PART 1 – ORGANIZATIONAL CHART

Q15



**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**  
PART 1 – ORGANIZATIONAL CHART

**Spectrum Health Corporate Structure**



Q15.1

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
<b>Members</b>															
1	Priority Health	95561	38-2715520				Priority Health	MI	UDP	Spectrum Health System	Ownership	93.900	Spectrum Health System	N	1
										Munson HealthCare	Ownership	5.500		N	1
										McLaren Northern Michigan	Ownership	0.600		N	1
3383	Priority Health	11520	32-0016523				Priority Health Choice, Inc	MI	IA	Priority Health	Ownership	100.000	Spectrum Health System	N	
3383	Priority Health	12208	20-1529553				Priority Health Insurance Company	MI		Priority Health	Ownership	100.000	Spectrum Health System	N	
3383	Priority Health		38-2715520				PHMB Properties, LLC	MI	NIA	Priority Health	Ownership	100.000	Spectrum Health System	N	
3383	Priority Health		38-2663747				Trinity Health Plans	MI	NIA	Priority Health	Ownership	100.000	Spectrum Health System	N	
3383	Priority Health		38-3085182				Priority Health Managed Benefits, Inc	MI	NIA	Spectrum Health System	Ownership	100.000	Spectrum Health System	N	
3383	Priority Health		82-2211831				Priority Advantage, LLC	MI	NIA	Priority Health Managed Benefits, Inc	Ownership	100.000	Spectrum Health System	N	
							Spectrum Health Grand Rapids	MI	NIA	Spectrum Health System	Ownership	100.000	Spectrum Health System	N	
							Spectrum Health Big Rapids Hospital	MI	NIA	Spectrum Health System	Ownership	100.000	Spectrum Health System	N	
							Spectrum Health Reed City Hospital	MI	NIA	Spectrum Health System	Ownership	100.000	Spectrum Health System	N	
							Spectrum Health Gerber Memorial	MI	NIA	Spectrum Health System	Ownership	100.000	Spectrum Health System	N	
							Spectrum Health Ludington Hospital	MI	NIA	Spectrum Health System	Ownership	100.000	Spectrum Health System	N	
							Spectrum Health Pennock	MI	NIA	Spectrum Health System	Ownership	100.000	Spectrum Health System	N	
							Spectrum Health United Hospital	MI	NIA	Spectrum Health System	Ownership	100.000	Spectrum Health System	N	
							Spectrum Health Kelsey Hospital	MI	NIA	Spectrum Health System	Ownership	100.000	Spectrum Health System	N	
							Spectrum Health Zeeland Community Hospital	MI	NIA	Spectrum Health System	Ownership	100.000	Spectrum Health System	N	
							Spectrum Health Continuing Care	MI	NIA	Spectrum Health System	Ownership	100.000	Spectrum Health System	N	
							Spectrum Health Medical Group	MI	NIA	Spectrum Health System	Ownership	100.000	Spectrum Health System	N	
							Spectrum Health Lakeland	MI	NIA	Spectrum Health System	Ownership	100.000	Spectrum Health System	N	

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Aster	Explanation
1	Spectrum Health Systems (EIN 38-3382353), Class A Shareholder - 93.9%; Munson Healthcare (EIN 38-1362830), Class B Shareholder - 5.5%; McLaren Northern Michigan (EIN 38-2146751), Class B Shareholder - 0.6%

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

**Response**

1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?

SEE EXPLANATION

**Explanation:**

1. The data for this supplement is not required to be filed.

**Bar Code:**





## **Overflow Page for Write-Ins**

**NONE**

## SCHEDULE A - VERIFICATION

### Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	255,845	544,949
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		(130,251)
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		
8. Deduct current year's depreciation.....	28,057	158,853
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	227,788	255,845
10. Deduct total nonadmitted amounts.....	227,788	255,845
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

## SCHEDULE B - VERIFICATION

### Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
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.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
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	0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

NONE

## SCHEDULE BA - VERIFICATION

### Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	0	0

NONE

## SCHEDULE D - VERIFICATION

### Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	681,965,806	675,476,974
2. Cost of bonds and stocks acquired.....	69,817,472	299,039,362
3. Accrual of discount.....	9,106	790,737
4. Unrealized valuation increase (decrease).....	29,825,842	(7,292,274)
5. Total gain (loss) on disposals.....	1,167,253	(3,360,159)
6. Deduct consideration for bonds and stocks disposed of.....	66,703,191	281,622,146
7. Deduct amortization of premium.....	9,193	1,128,923
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....		62,235
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	716,073,095	681,965,806
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	716,073,095	681,965,806

### SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	638,000,322	149,895,348	146,602,820	4,248,956	645,541,806			638,000,322
2. NAIC 2 (a).....	49,286,170	3,595,003	3,877,784	(3,536,753)	45,466,636			49,286,170
3. NAIC 3 (a).....	300,001			(300,001)	0			300,001
4. NAIC 4 (a).....					0			
5. NAIC 5 (a).....					0			
6. NAIC 6 (a).....			77,019	77,019	0			
7. Total Bonds.....	687,586,493	153,490,351	150,557,623	489,221	691,008,442	0	0	687,586,493
<b>PREFERRED STOCK</b>								
8. NAIC 1.....					0			
9. NAIC 2.....					0			
10. NAIC 3.....					0			
11. NAIC 4.....					0			
12. NAIC 5.....					0			
13. NAIC 6.....					0			
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	687,586,493	153,490,351	150,557,623	489,221	691,008,442	0	0	687,586,493

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....246,749,758; NAIC 2 \$.....10,131,821; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

## SCHEDULE DA - PART 1

### Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	238,597,550	XXX	237,709,087	1,006,065	90,794

## SCHEDULE DA - VERIFICATION

### Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	256,174,533	252,615,665
2. Cost of short-term investments acquired.....	65,961,515	300,220,094
3. Accrual of discount.....	602,794	1,661,700
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	6	(2,542)
6. Deduct consideration received on disposals.....	84,021,701	297,925,569
7. Deduct amortization of premium.....	119,597	394,815
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	238,597,550	256,174,533
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	238,597,550	256,174,533

**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

### Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	208,911,123	167,145,458
2. Cost of cash equivalents acquired.....	900,746,930	2,829,031,457
3. Accrual of discount.....	62,981	26,245
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	20,328	(16,683)
6. Deduct consideration received on disposals.....	795,890,978	2,787,275,354
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	313,850,384	208,911,123
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	313,850,384	208,911,123

**Sch. A Pt. 2  
NONE**

**Sch. A Pt. 3  
NONE**

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

**Sch. B - Pt. 3  
NONE**

**Sch. BA - Pt. 2  
NONE**

**Sch. BA - Pt. 3  
NONE**

### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
<b>Bonds - U.S. Government</b>									
36179U KZ 4	GNMA #MA5712		02/26/2019	BANK OF NEW YORK		443,482	424,258	1,532	1
36179U PC 0	GNMA #MA5819		03/06/2019	BANK OF NEW YORK		790,504	755,000	629	1
38374K P2 3	GNMA 2005-26 XY		02/01/2019	BANK OF NEW YORK		92,306	86,323	204	1
38378H A4 8	GNMA 2012-127 GB		02/07/2019	BANK OF NEW YORK		10,660	13,000	8	1
912810 QX 9	US TREASURY N/B		01/25/2019	BANK OF NEW YORK		230,581	242,000	3,002	1
912810 RC 4	US TREASURY N/B		02/08/2019	BANK OF NEW YORK		781,539	700,000	12,412	1
912810 RT 7	US TREASURY N/B		02/28/2019	BANK OF NEW YORK		850,781	1,000,000	6,030	1
912810 SC 3	US TREASURY N/B		03/26/2019	BANK OF NEW YORK		945,324	915,000	8,349	1
912810 SE 9	US TREASURY N/B		03/19/2019	BANK OF NEW YORK		11,040,852	10,310,000	83,689	1
912828 2P 4	US TREASURY N/B		03/25/2019	BANK OF NEW YORK		871,619	883,000	2,435	1
912828 4Q 0	US TREASURY N/B		01/04/2019	BANK OF NEW YORK		24,972	25,000	67	1
912828 4W 7	US TREASURY N/B		02/28/2019	BANK OF NEW YORK		6,206,740	6,167,000	43,675	1
912828 5M 8	US TREASURY N/B		01/22/2019	BANK OF NEW YORK		209,756	203,000	1,227	1
912828 6B 1	US TREASURY N/B		03/18/2019	BANK OF NEW YORK		13,925,068	14,023,000	5,905	1
912828 K5 8	US TREASURY N/B		02/08/2019	BANK OF NEW YORK		567,161	575,000	2,271	1
912828 PC 8	US TREASURY N/B		01/18/2019	BANK OF NEW YORK		499,922	500,000	2,465	1
912828 Y6 1	US TREASURY N/B		03/13/2019	BANK OF NEW YORK		6,488,173	6,418,000	14,935	1
05999999	Total - Bonds - U.S. Government					43,979,440	43,239,581	188,835	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
167593 H6 2	CHICAGO IL O'HARE INTL ARPT		01/28/2019	WELLSMUNI		1,025,010	1,000,000	5,963	1FE
3128MJ 6A 3	FHLMC G08864		03/18/2019	MORGANMTG		1,039,354	985,899	2,465	1
3132VM 2K 0	FHLMC Q61677		03/08/2019	BANK OF NEW YORK		1,259,102	1,228,392	1,638	1
3132VM 2N 4	FHLMC Q61680		03/05/2019	BANK OF NEW YORK		1,150,976	1,128,581	627	1
3132VM GZ 2	FHLMC Q61115		02/06/2019	BANK OF NEW YORK		816,360	799,007	1,065	1
3136AY 6U 2	FNMA 2017-M15 ATS2		01/31/2019	BANK OF NEW YORK		327,486	335,000	601	1
3136B0 YM 2	FNMA 2018-M2 A2		02/12/2019	BANK OF NEW YORK		195,203	200,000	226	1
3137AR PA 8	FHLMC 4068 PE		01/17/2019	BANK OF NEW YORK		26,644	29,000	53	1
3137AX UD 3	FHLMC 4160 HB		01/07/2019	BANK OF NEW YORK		31,662	34,889	22	1
3137FK SQ 0	FHMS KL4F A2		01/17/2019	BANK OF NEW YORK		407,994	400,000	1,146	1
3138L8 K6 0	FNMA #AM7516		01/22/2019	BANK OF NEW YORK		240,497	240,000	568	1
3138LE R7 8	FNMA #AN2309		02/01/2019	BANK OF NEW YORK		226,270	238,394	59	1
3138LL TL 9	FNMA #AN7754		02/12/2019	BANK OF NEW YORK		244,175	246,466	302	1
3138LN FD 8	FNMA #AN9163		01/17/2019	BANK OF NEW YORK		59,644	60,000	128	1
3138LN N7 2	FNMA #AN9413		01/15/2019	BANK OF NEW YORK		693,246	675,000	1,208	1
31394E 4D 7	FNMS 2005-68 BE		01/09/2019	BANK OF NEW YORK		39,960	37,000	70	1
31396W SF 4	FNMA 2007-60 ZB		03/25/2019	BANK OF NEW YORK		3,096	3,096		1
31398P MJ 5	FNMA 2010-45 EB		01/22/2019	BANK OF NEW YORK		148,350	138,000	413	1
31398S D8 3	FNMA 2010-135 LF		03/27/2019	BANK OF NEW YORK		102,135	103,166	34	1
3140JA A3 2	FNMA #BM5425		01/28/2019	BANK OF NEW YORK		572,669	590,000	1,553	1
3140JL QC 1	FNMA #BN4050		02/04/2019	BANK OF NEW YORK		727,390	713,019	317	1
3140JM BL 5	FNMA #BN4542		03/20/2019	BANK OF NEW YORK		237,900	228,707	572	1
3140Q9 4P 5	FNMA #CA2629		03/06/2019	BANK OF NEW YORK		699,214	683,828	456	1
31999999	Total - Bonds - U.S. Special Revenue and Special Assessments					10,274,337	10,097,444	19,486	XXX
<b>Bonds - Industrial and Miscellaneous</b>									

QE04



### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
00206R CT 7	AT&T INC.....		02/12/2019.....	BANK OF NEW YORK.....		301,124	300,000	5,845	2FE.....
00817Y AV 0	AETNA INC.....		01/14/2019.....	BANK OF NEW YORK.....		12,424	13,000	31	2FE.....
02209S BF 9	ALTRIA GRP INC.....		02/12/2019.....	BANK OF NEW YORK.....		580,382	582,000		2FE.....
02588Q AB 4	AMXCA 2019-1 A.....		02/07/2019.....	BANK OF NEW YORK.....		679,885	680,000		1FE.....
03066F AG 6	AMCAR 2017-4 C.....		01/04/2019.....	BANK OF NEW YORK.....		7,888	8,000	12	1FE.....
03523T BX 5	ANHEUSER-BUSCH INBEV.....		01/10/2019.....	BANK OF NEW YORK.....		124,875	125,000		2FE.....
035240 AQ 3	ANHEUSER-BUSCH INBEV.....		01/10/2019.....	BANK OF NEW YORK.....		74,764	75,000		2FE.....
042735 BE 9	ARROW ELECTRONICS INC.....		02/07/2019.....	BANK OF NEW YORK.....		27,232	28,000	404	2FE.....
06051G HS 1	BANK OF AMER CORP.....		03/12/2019.....	BANK OF NEW YORK.....		420,000	420,000		1FE.....
097023 CD 5	BOEING CO.....		02/13/2019.....	VARIOUS.....		690,851	700,000		1FE.....
101137 AW 7	BOSTON SCIENTIFIC CORP.....		02/21/2019.....	BANK OF NEW YORK.....		39,890	40,000		2FE.....
12189L AG 6	BURLINGTON NORTH SANTA FE.....		03/21/2019.....	US BANK.....		281,935	250,000	344	1FE.....
126802 DJ 3	CABMT 2015-2 A2.....		01/02/2019.....	BANK OF NEW YORK.....		255,638	255,000	398	1FE.....
12770Q AG 0	CZR 2017-VICI B.....		02/27/2019.....	BANK OF NEW YORK.....		416,054	410,000		1FM.....
14041N CG 4	COMET 2005-B3 B3.....		02/07/2019.....	BANK OF NEW YORK.....		374,711	383,000	803	1FE.....
172967 ME 8	CITIGROUP INC.....		03/13/2019.....	BANK OF NEW YORK.....		513,271	513,000		1FE.....
17305E GE 9	CCCIT 2017-A6 A6.....		01/22/2019.....	BANK OF NEW YORK.....		375,844	380,000	347	1FE.....
207597 EL 5	CONNECTICUT LGT & PWR.....		03/25/2019.....	MIZUHO.....		513,260	500,000		1FE.....
23343G AA 0	DTAOT 2019-1A A.....		02/01/2019.....	BANK OF NEW YORK.....		119,993	120,000		1FE.....
254683 BZ 7	DCENT 2017-A4 A4.....		01/28/2019.....	BNP-MTGS.....		975,703	1,000,000	1,054	1FE.....
254687 DC 7	WALT DISNEY COMPANY/THE.....		03/20/2019.....	EXCHANGE.....		24,811	25,000		1FE.....
254687 ES 1	WALT DISNEY COMPANY/THE.....		03/20/2019.....	EXCHANGE.....		259,979	250,000		1FE.....
26208N AE 4	DRIVE 2019-1 B.....		01/15/2019.....	BANK OF NEW YORK.....		89,986	90,000		1FE.....
30167D AC 1	EART 2019-1A C.....		01/22/2019.....	BANK OF NEW YORK.....		64,992	65,000		1FE.....
316773 CX 6	FIFTH THIRD BANCORP.....		01/23/2019.....	BANK OF NEW YORK.....		29,944	30,000		2FE.....
35137L AC 9	FOX CORP.....		01/15/2019.....	BANK OF NEW YORK.....		147,000	147,000		2FE.....
36256D AA 4	GCAR 2019-1A A.....		02/05/2019.....	BANK OF NEW YORK.....		89,998	90,000		1FE.....
38141G WB 6	GOLDMAN SACHS GRP INC.....		02/13/2019.....	BANK OF NEW YORK.....		8,893	9,000	18	1FE.....
46647P BB 1	JPMORGAN CHASE & CO.....		03/15/2019.....	BANK OF NEW YORK.....		355,000	355,000		1FE.....
46849L TE 1	JACKSON NATL LIFE GLOB.....		01/29/2019.....	BANK OF NEW YORK.....		39,964	40,000		1FE.....
52107Q AK 1	LAZARD GRP LLC.....		03/05/2019.....	BANK OF NEW YORK.....		367,192	370,000		2FE.....
61690G AE 1	MSBAM 2014-C14 A4.....		01/29/2019.....	BANK OF NEW YORK.....		534,536	525,000	1,657	1FM.....
61744Y AQ 1	MORGAN STANLEY.....		03/25/2019.....	BANK OF NEW YORK.....		127,673	125,000	1,985	1FE.....
65474V AQ 4	NMOTR 2019-A A.....		03/05/2019.....	BANK OF NEW YORK.....		660,000	660,000		1FE.....
655844 BY 3	NORFOLK STHRN CORP.....		03/21/2019.....	GOLDMAN SACHS.....		247,745	250,000	778	2FE.....
68267D AA 4	OMFIT 2019-1A A.....		01/15/2019.....	BANK OF NEW YORK.....		139,981	140,000		1FE.....
695114 CV 8	PACIFICORP.....		02/25/2019.....	MITSUBISHI.....		497,675	500,000		1FE.....
86765B AS 8	SUNOCO LOGISTICS PRNTR.....		02/25/2019.....	BANK OF NEW YORK.....		14,149	13,000	185	2FE.....
87165L BB 6	SYNCT 2016-2 A.....		01/28/2019.....	BARCLAYS AMERICAN.....		2,453,711	2,500,000	2,302	1FE.....
89621A AP 4	TCCT 2019-2A A.....		02/01/2019.....	BANK OF NEW YORK.....		895,000	895,000		1FE.....
90931C AA 6	UNITED AIR 2019-1 AA P.....		01/28/2019.....	BANK OF NEW YORK.....		55,000	55,000		1FE.....
92343V ES 9	VERIZON COMMUNICATIONS.....		02/05/2019.....	BANK OF NEW YORK.....		14,972	15,000		2FE.....
92343V ET 7	VERIZON COMMUNICATIONS.....		02/28/2019.....	EXCHANGE.....		101,445	102,029		2FE.....
96145D AB 1	WESTROCK CO.....		02/15/2019.....	EXCHANGE.....		49,888	50,000	625	2FE.....

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### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
981464 HA 1	WFNMT 2019-A A.....		02/14/2019.....	BANK OF NEW YORK.....		850,186	850,000		1FE.....
82481L AD 1	SHIRE ACQ INV IRELAND DA.....	C.....	02/25/2019.....	BANK OF NEW YORK.....		47,055	50,000	684	2FE.....
89153V AQ 2	TOTAL CAP INTL SA.....	C.....	02/11/2019.....	BANK OF NEW YORK.....		100,000	100,000		1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					15,052,499	15,083,029	17,472	XXX.....
8399997	Total - Bonds - Part 3.....					69,306,276	68,420,054	225,793	XXX.....
8399999	Total - Bonds.....					69,306,276	68,420,054	225,793	XXX.....
<b>Common Stocks - Mutual Funds</b>									
921943 88 2	VANGUARD DEV MKTS IX FD.....		03/28/2019.....	DIVIDEND REINVESTMENT.....	8,932.318	117,192	XXX		L.....
922040 10 0	VANGUARD INSTL IX FD.....		03/28/2019.....	VARIOUS.....	1,193.869	277,504	XXX		L.....
922042 60 1	VANGUARD EMERGING MKT STK IX.....		03/25/2019.....	DIVIDEND REINVESTMENT.....	538.154	14,277	XXX		L.....
922908 83 5	VANGUARD MID CAP IX.....		03/28/2019.....	DIVIDEND REINVESTMENT.....	1,203.982	52,265	XXX		L.....
922908 87 6	VANGUARD SMALL CAP IX FD.....		03/28/2019.....	DIVIDEND REINVESTMENT.....	691.561	49,958	XXX		L.....
9299999	Total - Common Stocks - Mutual Funds.....					511,196	XXX	0	XXX.....
9799997	Total - Common Stocks - Part 3.....					511,196	XXX	0	XXX.....
9799999	Total - Common Stocks.....					511,196	XXX	0	XXX.....
9899999	Total - Preferred and Common Stocks.....					511,196	XXX	0	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					69,817,472	XXX	225,793	XXX.....

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:.....0.

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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	NAIC Designation and Administrative Symbol/Market Indicator (a)
<b>Bonds - U.S. Government</b>																					
36179N	JG 4		03/01/2019	MBS PMT		3,788	3,788	4,219	3,791		(2)		(2)		3,788			.0	.24	12/20/2038	1
36179N	LK 2		03/01/2019	MBS PMT		1,693	1,693	1,885	1,694		(1)		(1)		1,693			.0	.13	09/20/2039	1
36179S	QZ 3		02/19/2019	VARIOUS		90,379	84,742	91,270	90,400		(132)		(132)		90,269		110	110	.933	11/20/2046	1
36179U	GD 8		03/01/2019	MBS PMT		18,653	18,653	19,149	18,664		(11)		(11)		18,653			.0	.160	11/20/2048	1
36179U	H5 4		03/01/2019	MBS PMT		3,347	3,347	3,466	3,349		(2)		(2)		3,347			.0	.27	12/20/2048	1
36179U	KZ 4		03/01/2019	MBS PMT		1,100	1,100	1,150					.0		1,100			.0	.5	01/20/2049	1
3617BF	SJ 2		03/01/2019	MBS PMT		571	571	593	572				.0		571			.0	.4	03/20/2048	1
36196P	T2 8		03/01/2019	MBS PMT		22,357	22,357	22,902	22,362		(5)		(5)		22,357			.0	.149	11/20/2047	1
36196R	UU 0		03/01/2019	MBS PMT		2,016	2,016	2,130	2,018		(2)		(2)		2,016			.0	.20	01/20/2048	1
36202V	XU 0		03/01/2019	MBS PMT		4,723	4,723	4,691	4,722		1		1		4,723			.0	.31	06/15/2034	1
36291E	RM 5		03/01/2019	MBS PMT		555	555	564	555				.0		555			.0	.5	03/15/2034	1
36291S	PT 1		03/01/2019	MBS PMT		124	124	127	124				.0		124			.0	.1	11/15/2034	1
36295N	ND 5		03/01/2019	MBS PMT		5,724	5,724	5,709	5,724				.0		5,724			.0	.52	06/15/2038	1
36295Q	LK 4		03/01/2019	MBS PMT		5	5	5	5				.0		5			.0		08/15/2038	1
36295S	C8 7		03/01/2019	MBS PMT		2,839	2,839	2,887	2,839				.0		2,839			.0	.42	12/15/2037	1
36296K	MW 9		03/01/2019	MBS PMT		126	126	127	126				.0		126			.0	.1	06/15/2038	1
36296U	HC 7		03/01/2019	MBS PMT		1,255	1,255	1,240	1,255				.0		1,255			.0	.15	11/15/2038	1
38373Q	3T 6		03/01/2019	MBS PMT		3,423	3,423	3,744	3,427		(4)		(4)		3,423			.0	.28	06/20/2033	1
38373S	BV 8		03/01/2019	MBS PMT		1,000	1,000	1,100	1,001		(1)		(1)		1,000			.0	.10	02/20/2033	1
38373S	TN 7		03/01/2019	MBS PMT		3,149	3,149	3,531	3,157		(8)		(8)		3,149			.0	.31	03/16/2033	1
38373V	2C 3		03/01/2019	MBS PMT		2,879	2,879	3,148	2,883		(4)		(4)		2,879			.0	.25	11/20/2032	1
38373V	WR 7		03/01/2019	MBS PMT		1,066	1,066	1,173	1,067		(1)		(1)		1,066			.0	.9	10/20/2032	1
38373V	WZ 9		03/01/2019	MBS PMT		1,275	1,275	1,390	1,277		(1)		(1)		1,275			.0	.12	10/20/2032	1
38373Y	5Y 6		03/01/2019	MBS PMT		915	915	1,002	916		(1)		(1)		915			.0	.9	02/20/2033	1
383742	M3 4		03/01/2019	MBS PMT		2,210	2,210	2,446	2,211		(2)		(2)		2,210			.0	.17	04/20/2038	1
38374B	NY 5		03/01/2019	MBS PMT		2,686	2,686	2,937	2,688		(2)		(2)		2,686			.0	.22	07/20/2033	1
38374B	QT 3		03/01/2019	MBS PMT		1,142	1,142	1,222	1,145		(2)		(2)		1,142			.0	.10	03/20/2033	1
38374C	YU 9		03/01/2019	MBS PMT		434	434	483	435		(1)		(1)		434			.0	.4	10/20/2033	1
38374D	5M 7		03/01/2019	MBS PMT		883	883	966	883		(1)		(1)		883			.0	.8	04/20/2038	1
38374D	7K 9		03/01/2019	MBS PMT		1,783	1,783	1,961	1,784		(1)		(1)		1,783			.0	.16	05/20/2038	1
38374D	B4 0		03/01/2019	MBS PMT		1,393	1,393	1,515	1,393		(1)		(1)		1,393			.0	.12	03/20/2038	1
38374E	5M 5		03/01/2019	MBS PMT		9,008	9,008	9,871	9,021		(13)		(13)		9,008			.0	.71	06/20/2033	1
38374F	ET 7		03/01/2019	MBS PMT		2,176	2,176	2,404	2,178		(2)		(2)		2,176			.0	.19	02/20/2034	1
38374F	GZ 1		03/01/2019	MBS PMT		430	430	477	430				.0		430			.0	.4	02/20/2034	1
38374F	HH 0		03/01/2019	MBS PMT		1,540	1,540	1,732	1,542		(1)		(1)		1,540			.0	.13	02/20/2034	1
38374F	N7 5		03/01/2019	MBS PMT		1,244	1,244	1,379	1,245		(1)		(1)		1,244			.0	.11	02/20/2034	1
38374G	4D 1		03/01/2019	MBS PMT		499	499	554	500				.0		499			.0	.5	06/16/2034	1
38374G	SA 1		03/01/2019	MBS PMT		1,759	1,759	1,963	1,761		(2)		(2)		1,759			.0	.17	04/17/2034	1
38374H	5D 8		03/01/2019	MBS PMT		739	739	809	739		(1)		(1)		739			.0	.7	09/20/2034	1
38374H	6M 7		03/01/2019	MBS PMT		1,183	1,183	1,299	1,184		(1)		(1)		1,183			.0	.11	04/20/2034	1

QE05

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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	NAIC Designation and Administrative Symbol/Market Indicator (a)
38374J	6G 6		03/01/2019	MBS PMT		18,136	18,136	19,718	18,149		(12)		(12)		18,136			0	155	11/16/2034	1
38374J	SK 3		03/01/2019	MBS PMT		186	186	203	187				0		186			0	1	10/20/2034	1
38374K	2D 4		03/01/2019	MBS PMT		305	305	336	305				0		305			0	3	04/16/2035	1
38374K	NP 4		03/01/2019	MBS PMT		1,741	1,741	1,867	1,742		(2)		(2)		1,741			0	14	07/20/2034	1
38374K	P2 3		03/01/2019	MBS PMT		3,198	3,198	3,480	1,404		(2)		(2)		3,198			0	25	03/20/2035	1
38374K	SJ 3		03/01/2019	MBS PMT		3,986	3,986	4,355	3,992		(6)		(6)		3,986			0	36	01/16/2035	1
38374K	TX 1		03/01/2019	MBS PMT		1,243	1,243	1,349	1,245		(2)		(2)		1,243			0	10	09/20/2034	1
38374K	XC 2		03/01/2019	MBS PMT		3,470	3,470	3,785	3,472		(2)		(2)		3,470			0	29	02/20/2035	1
38374L	2G 5		03/01/2019	MBS PMT		151	151	165	152				0		151			0	1	09/20/2035	1
38374L	6H 9		03/01/2019	MBS PMT		1,880	1,880	2,026	1,882		(2)		(2)		1,880			0	16	05/20/2035	1
38374L	G8 8		03/01/2019	MBS PMT		4,246	4,246	4,611	4,248		(3)		(3)		4,246			0	32	08/20/2035	1
38374L	HA 2		03/01/2019	MBS PMT		365	365	397	366		(1)		(1)		365			0	3	06/20/2035	1
38374L	KD 2		03/01/2019	MBS PMT		1,784	1,784	1,948	1,786		(2)		(2)		1,784			0	16	06/20/2035	1
38374L	RM 5		03/01/2019	MBS PMT		2,740	2,740	2,972	2,742		(3)		(3)		2,740			0	22	07/20/2035	1
38374L	WF 4		03/01/2019	MBS PMT		3,712	3,712	4,056	3,715		(3)		(3)		3,712			0	30	07/20/2035	1
38374M	SB 6		03/01/2019	MBS PMT		351	351	386	352				0		351			0	3	12/20/2035	1
38374M	SY 6		03/01/2019	MBS PMT		273	273	300	273				0		273			0	2	12/20/2035	1
38374T	6M 1		03/01/2019	MBS PMT		7,610	7,610	8,291	7,614		(4)		(4)		7,610			0	60	06/20/2039	1
38375D	BG 2		03/01/2019	MBS PMT		3,128	3,128	3,432	3,130		(2)		(2)		3,128			0	27	07/20/2038	1
38375D	BW 7		03/01/2019	MBS PMT		860	860	955	861		(1)		(1)		860			0	8	06/20/2038	1
38375J	4T 9		03/01/2019	MBS PMT		5,460	5,460	5,979	5,470		(10)		(10)		5,460			0	49	11/20/2036	1
38375J	B8 7		03/01/2019	MBS PMT		6	6	6	6				0		6			0		05/20/2035	1
38375J	UL 7		03/01/2019	MBS PMT		300	300	330	300				0		300			0	3	04/16/2037	1
38375K	XH 0		03/01/2019	MBS PMT		5,498	5,498	6,230	5,505		(6)		(6)		5,498			0	51	07/20/2037	1
38375L	P7 9		03/01/2019	MBS PMT		480	480	528	481				0		480			0	4	11/20/2037	1
38375P	CJ 8		03/01/2019	MBS PMT		311	311	337	312				0		311			0	3	01/20/2038	1
38375Q	AA 7		03/01/2019	MBS PMT		1,014	1,014	1,146	1,015		(1)		(1)		1,014			0	11	04/20/2038	1
38375Q	D8 9		03/01/2019	MBS PMT		499	499	551	499		(1)		(1)		499			0	5	06/20/2038	1
38375Q	EY 1		03/01/2019	MBS PMT		475	475	520	475		(1)		(1)		475			0	4	04/20/2038	1
38375Q	GF 0		03/01/2019	MBS PMT		1,764	1,764	1,937	1,765		(1)		(1)		1,764			0	16	05/20/2038	1
38375Q	GP 8		03/01/2019	MBS PMT		735	735	794	735				0		735			0	5	05/16/2038	1
38375Q	K6 5		03/01/2019	MBS PMT		428	428	476	428				0		428			0	4	06/20/2038	1
38375Q	TJ 8		03/01/2019	MBS PMT		525	525	580	526		(1)		(1)		525			0	5	05/20/2038	1
38375U	CP 3		03/20/2019	MBS PMT		3,241	3,241	3,227	3,235		5		5		3,241			0	16	01/20/2064	1
38375X	2P 8		03/01/2019	MBS PMT		659	659	738	659		(1)		(1)		659			0	6	08/20/2038	1
38376R	AH 9		03/20/2019	MBS PMT		4,961	4,961	4,956	4,953		7		7		4,961			0	20	04/20/2065	1
38376R	MJ 2		03/20/2019	MBS PMT		967	967	960	966		2		2		967			0	5	12/20/2065	1
38377G	G5 2		03/01/2019	MBS PMT		1	1	1	1				0		1			0		01/20/2040	1
38377T	A4 3		03/01/2019	MBS PMT		937	937	1,005	937				0		937			0	8	02/20/2041	1
38378B	5S 4		03/01/2019	MBS PMT		5,453	5,453	5,488	5,453				0		5,453			0	17	08/16/2051	1
38378B	6P 9		03/01/2019	MBS PMT		53,276	53,276	52,826	53,270		5		5		53,276			0	218	04/16/2046	1

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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	NAIC Designation and Administrative Symbol/Market Indicator (a)
38378K BX 6	GNMA 2013-21 AB		03/01/2019	MBS PMT		4,631	4,631	4,643	4,631				0		4,631		0	0	15	07/16/2051	1
3837H2 7G 8	GNMA 2008-63 PE		03/01/2019	MBS PMT		281	281	309	282				0		281		0	0	2	07/20/2038	1
912810 SD 1	US TREASURY N/B		02/07/2019	BANK OF NEW YORK		9,851,680	9,892,000	9,178,732	9,180,950		1,565		1,565		9,182,515		669,165	669,165	142,735	08/15/2048	1
912810 SE 9	US TREASURY N/B		03/12/2019	BANK OF NEW YORK		895,601	834,000	893,162			(54)		(54)		893,108		2,493	2,493	7,942	11/15/2048	1
912828 2P 4	US TREASURY N/B		03/20/2019	BANK OF NEW YORK		1,049,708	1,069,000	1,026,365	1,032,313		1,869		1,869		1,034,182		15,526	15,526	12,226	07/31/2022	1
912828 4W 7	US TREASURY N/B		03/06/2019	BANK OF NEW YORK		3,573,515	3,551,000	3,534,983	3,535,926		731		731		3,536,657		36,858	36,858	49,383	08/15/2021	1
912828 5M 8	US TREASURY N/B		02/13/2019	BANK OF NEW YORK		12,476,860	12,053,000	12,119,939	11,909,629		(632)		(632)		12,118,754		358,106	358,106	91,311	11/15/2028	1
912828 6B 1	US TREASURY N/B		03/29/2019	BANK OF NEW YORK		1,330,662	1,322,000	1,312,562			76		76		1,312,638		18,025	18,025	3,184	02/15/2029	1
912828 C2 4	US TREASURY N/B		02/13/2019	BANK OF NEW YORK		499,844	500,000	501,504	500,162		(123)		(123)		500,039		(195)	(195)	3,460	02/28/2019	1
912828 F3 9	US TREASURY N/B		02/13/2019	BANK OF NEW YORK		199,047	200,000	201,477	200,228		(37)		(37)		200,191		(1,145)	(1,145)	1,317	09/30/2019	1
912828 K5 8	US TREASURY N/B		02/28/2019	BANK OF NEW YORK		7,297,548	7,398,000	7,377,494	7,387,614		1,125		1,125		7,388,739		(91,191)	(91,191)	30,753	04/30/2020	1
912828 V9 8	US TREASURY N/B		02/08/2019	BANK OF NEW YORK		739,998	758,000	754,598	755,081		36		36		755,118		(15,120)	(15,120)	8,342	02/15/2027	1
912828 Y6 1	US TREASURY N/B		03/08/2019	BANK OF NEW YORK		5,333,420	5,281,000	5,272,640	5,272,899		174		174		5,273,073		60,347	60,347	81,718	07/31/2023	1
0599999	Total - Bonds - U.S. Government					43,601,221	43,205,701	42,540,875	40,125,390	0	4,475	0	4,475	0	42,548,242	0	1,052,979	1,052,979	435,184	XXX	XXX

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**Bonds - U.S. Special Revenue and Special Assessment**

31283H S9 7	FHLMC G01444		03/01/2019	MBS PMT		475	475	495	476				0		475		0	0	5	08/01/2032	1
31287X Z8 2	FHLMC C70767		03/01/2019	MBS PMT		192	192	198	192				0		192		0	0	2	09/01/2032	1
3128E6 C6 2	FHLMC D99093		03/01/2019	MBS PMT		217	217	218	217				0		217		0	0	1	04/01/2032	1
3128HX M8 5	FHLMC 264 F1		03/15/2019	MBS PMT		3,726	3,726	3,716	3,721		4		4		3,726		0	0	19	07/15/2042	1
3128K6 5B 2	FHLMC A46242		03/01/2019	MBS PMT		1,135	1,135	1,091	1,134		1		1		1,135		0	0	8	07/01/2035	1
3128M1 C7 2	FHLMC G11994		03/01/2019	MBS PMT		2,177	2,177	2,277	2,181		(4)		(4)		2,177		0	0	20	05/01/2021	1
3128M1 KY 4	FHLMC G12211		03/01/2019	MBS PMT		984	984	960	983		1		1		984		0	0	8	06/01/2021	1
3128M1 NX 3	FHLMC G12306		03/01/2019	MBS PMT		873	873	881	873				0		873		0	0	8	07/01/2021	1
3128M4 K6 9	FHLMC G02717		03/01/2019	MBS PMT		463	463	458	463				0		463		0	0	4	02/01/2037	1
3128M7 4V 5	FHLMC G05936		03/01/2019	MBS PMT		3,342	3,342	3,517	3,344		(2)		(2)		3,342		0	0	22	07/01/2040	1
3128M7 R3 2	FHLMC G05606		03/01/2019	MBS PMT		9,869	9,869	10,768	9,880		(11)		(11)		9,869		0	0	79	07/01/2039	1
3128M9 UQ 3	FHLMC G07491		03/01/2019	MBS PMT		9,091	9,091	9,808	9,099		(8)		(8)		9,091		0	0	70	03/01/2042	1
3128MD GE 7	FHLMC G14497		03/01/2019	MBS PMT		12,099	12,099	12,775	12,108		(9)		(9)		12,099		0	0	58	06/01/2027	1
3128MJ 4L 1	FHLMC G08826		03/01/2019	MBS PMT		27,793	27,793	29,374	27,830		(37)		(37)		27,793		0	0	235	06/01/2048	1
3128MJ BP 4	FHLMC G08045		03/01/2019	MBS PMT		610	610	606	610				0		610		0	0	5	03/01/2035	1
3128MJ BQ 2	FHLMC G08046		03/01/2019	MBS PMT		1,747	1,747	1,773	1,747				0		1,747		0	0	17	03/01/2035	1
3128MJ CJ 7	FHLMC G08072		03/01/2019	MBS PMT		748	748	729	748				0		748		0	0	6	08/01/2035	1
3128MJ F4 7	FHLMC G08186		03/01/2019	MBS PMT		1,759	1,759	1,742	1,759				0		1,759		0	0	13	03/01/2037	1
3128MJ L5 7	FHLMC G08347		03/01/2019	MBS PMT		1,589	1,589	1,726	1,591		(2)		(2)		1,589		0	0	12	06/01/2039	1
3128MJ LL 2	FHLMC G08330		03/01/2019	MBS PMT		1,414	1,414	1,430	1,414				0		1,414		0	0	10	01/01/2039	1
3128MJ LX 6	FHLMC G08341		03/01/2019	MBS PMT		2,814	2,814	3,042	2,817		(3)		(3)		2,814		0	0	19	04/01/2039	1
3128MJ Q7 8	FHLMC G08477		03/01/2019	MBS PMT		7,054	7,054	7,291	7,056		(2)		(2)		7,054		0	0	40	02/01/2042	1
3128MJ QG 8	FHLMC G08454		03/01/2019	MBS PMT		2,822	2,822	2,932	2,823		(1)		(1)		2,822		0	0	19	07/01/2041	1
3128MJ QU 7	FHLMC G08466		03/01/2019	MBS PMT		2,925	2,925	2,971	2,925				0		2,925		0	0	16	11/01/2041	1
3128MJ S3 5	FHLMC G08537		03/01/2019	MBS PMT		24,046	24,046	23,631	24,043		3		3		24,046		0	0	119	07/01/2043	1
3128MJ SS 0	FHLMC G08528		03/01/2019	MBS PMT		11,866	11,866	12,313	11,870		(3)		(3)		11,866		0	0	59	04/01/2043	1

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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	NAIC Designation and Administrative Symbol/Market Indicator (a)
3128MJ T2 6	FHLMC G08568		03/01/2019	MBS PMT		5,572	5,572	6,011	5,577		(5)		(5)		5,572			0	47	01/01/2044	1
3128MJ T6 7	FHLMC G08572		03/01/2019	MBS PMT		20,648	20,648	20,612	20,647				0		20,648			0	116	02/01/2044	1
3128MJ T8 3	FHLMC G08574		03/01/2019	MBS PMT		1,532	1,532	1,636	1,533		(1)		(1)		1,532			0	13	02/01/2044	1
3128MJ TL 4	FHLMC G08554		03/01/2019	MBS PMT		10,058	10,058	10,294	10,060		(2)		(2)		10,058			0	62	10/01/2043	1
3128MJ US 7	FHLMC G08592		03/01/2019	MBS PMT		20,300	20,300	21,430	20,309		(9)		(9)		20,300			0	131	06/01/2044	1
3128MJ VH 0	FHLMC G08615		03/01/2019	MBS PMT		15,546	15,546	16,088	15,551		(4)		(4)		15,546			0	87	11/01/2044	1
3128MJ VJ 6	FHLMC G08616		03/01/2019	MBS PMT		16,506	16,506	17,633	16,517		(10)		(10)		16,506			0	112	11/01/2044	1
3128MJ WL 0	FHLMC G08650		03/01/2019	MBS PMT		29,703	29,703	30,599	29,711		(8)		(8)		29,703			0	175	06/01/2045	1
3128MJ WV 8	FHLMC G08659		03/01/2019	MBS PMT		13,199	13,199	13,729	13,203		(4)		(4)		13,199			0	74	08/01/2045	1
3128MJ XE 5	FHLMC G08676		03/01/2019	MBS PMT		29,370	29,370	30,467	29,379		(9)		(9)		29,370			0	172	11/01/2045	1
3128MJ XX 3	FHLMC G08693		03/01/2019	MBS PMT		17,415	17,415	18,357	17,424		(9)		(9)		17,415			0	99	03/01/2046	1
3128MJ Y6 1	FHLMC G08732		03/01/2019	MBS PMT		23,578	23,578	24,293	23,584		(5)		(5)		23,578			0	116	11/01/2046	1
3128MJ YH 7	FHLMC G08711		03/01/2019	MBS PMT		24,652	24,652	25,900	24,665		(13)		(13)		24,652			0	145	06/01/2046	1
3128MJ YM 6	FHLMC G08715		03/01/2019	MBS PMT		16,189	16,189	16,762	16,194		(4)		(4)		16,189			0	80	08/01/2046	1
3128MJ ZP 8	FHLMC G08749		03/01/2019	MBS PMT		21,178	21,178	22,257	21,190		(11)		(11)		21,178			0	151	02/01/2047	1
3128MM CQ 4	FHLMC G18078		03/01/2019	MBS PMT		1,136	1,136	1,116	1,135		1		1		1,136			0	10	10/01/2020	1
3128MM DG 5	FHLMC G18102		03/01/2019	MBS PMT		1,937	1,937	1,965	1,937				0		1,937			0	20	02/01/2021	1
3128MM PZ 0	FHLMC G18439		03/01/2019	MBS PMT		9,962	9,962	10,362	9,968		(6)		(6)		9,962			0	42	07/01/2027	1
3128MM QY 2	FHLMC G18470		03/01/2019	MBS PMT		18,951	18,951	18,948	18,951				0		18,951			0	79	06/01/2028	1
3128MM RF 2	FHLMC G18485		03/01/2019	MBS PMT		21,412	21,412	21,643	21,415		(3)		(3)		21,412			0	85	10/01/2028	1
3128MM RN 5	FHLMC G18492		03/01/2019	MBS PMT		16,874	16,874	17,214	16,879		(5)		(5)		16,874			0	84	01/01/2029	1
3128P7 6T 5	FHLMC C91782		03/01/2019	MBS PMT		16,000	16,000	16,622	16,006		(7)		(7)		16,000			0	91	08/01/2034	1
3128P7 KY 8	FHLMC C91211		03/01/2019	MBS PMT		1,364	1,364	1,491	1,366		(2)		(2)		1,364			0	14	08/01/2028	1
3128P7 NU 3	FHLMC C91303		03/01/2019	MBS PMT		2,854	2,854	3,100	2,858		(4)		(4)		2,854			0	22	05/01/2030	1
3128P7 RZ 8	FHLMC C91404		03/01/2019	MBS PMT		767	767	769	767				0		767			0	4	10/01/2031	1
3128P7 SE 4	FHLMC C91417		03/01/2019	MBS PMT		1,606	1,606	1,611	1,606				0		1,606			0	10	01/01/2032	1
31292H R7 1	FHLMC C01410		03/01/2019	MBS PMT		145	145	150	145				0		145			0	1	10/01/2032	1
31292H RZ 9	FHLMC C01404		03/01/2019	MBS PMT		234	234	243	234				0		234			0	2	10/01/2032	1
31292J BQ 2	FHLMC C01847		03/01/2019	MBS PMT		1,253	1,253	1,237	1,253				0		1,253			0	12	06/01/2034	1
31292J BR 0	FHLMC C01848		03/01/2019	MBS PMT		1,738	1,738	1,780	1,738		(1)		(1)		1,738			0	17	06/01/2034	1
31292L SL 0	FHLMC C04123		03/01/2019	MBS PMT		1,610	1,610	1,737	1,611		(1)		(1)		1,610			0	11	07/01/2042	1
31292S AD 2	FHLMC C09004		03/01/2019	MBS PMT		20,851	20,851	22,098	20,860		(9)		(9)		20,851			0	116	07/01/2042	1
31292S BK 5	FHLMC C09042		03/01/2019	MBS PMT		17,335	17,335	17,516	17,336		(1)		(1)		17,335			0	91	05/01/2043	1
31292S BN 1	FHLMC C09044		03/01/2019	MBS PMT		17,673	17,673	17,849	17,674		(1)		(1)		17,673			0	82	07/01/2043	1
312941 3M 5	FHLMC A93505		03/01/2019	MBS PMT		2,504	2,504	2,563	2,505				0		2,504			0	17	08/01/2040	1
312945 ZD 3	FHLMC A97040		03/01/2019	MBS PMT		7,414	7,414	7,728	7,417		(3)		(3)		7,414			0	51	02/01/2041	1
31294K YC 3	FHLMC E01607		03/01/2019	MBS PMT		711	711	719	711				0		711			0	5	04/01/2019	1
312969 7B 8	FHLMC B17190		03/01/2019	MBS PMT		708	708	707	707				0		708			0	5	11/01/2019	1
312969 FY 9	FHLMC B16483		03/01/2019	MBS PMT		1,201	1,201	1,229	1,201				0		1,201			0	11	09/01/2019	1
31297C KU 3	FHLMC A24807		03/01/2019	MBS PMT		1,112	1,112	1,097	1,112				0		1,112			0	9	07/01/2034	1
31297C ZQ 6	FHLMC A25251		03/01/2019	MBS PMT		115	115	119	115				0		115			0	1	08/01/2034	1

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### SCHEDULE D - PART 4

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

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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	22
										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	NAIC Designation and Administrative Symbol/Market Indicator (a)
31297E UN 4	FHLMC A26889		03/01/2019	MBS PMT		84	84	85	84				0		84			0	1	09/01/2034	1
31297G FG 1	FHLMC A28267		03/01/2019	MBS PMT		5,023	5,023	5,106	5,023		(1)		(1)		5,023			0	46	11/01/2034	1
31297M QE 1	FHLMC A32253		03/01/2019	MBS PMT		1,203	1,203	1,176	1,202				0		1,203			0	10	04/01/2035	1
31297N TA 4	FHLMC A33245		03/01/2019	MBS PMT		224	224	217	224				0		224			0	2	02/01/2035	1
3132H3 XT 5	FHLMC U90690		03/01/2019	MBS PMT		25,781	25,781	26,543	25,788		(7)		(7)		25,781			0	147	06/01/2042	1
3132HB CH 6	FHLMC U91072		03/01/2019	MBS PMT		491	491	485	491				0		491			0	2	03/01/2043	1
3132HB K7 9	FHLMC U91318		03/01/2019	MBS PMT		5,555	5,555	5,481	5,555				0		5,555			0	38	04/01/2043	1
3132HT Z6 6	FHLMC 323 300		03/01/2019	MBS PMT		10,154	10,154	9,911	10,151		3		3		10,154			0	55	01/15/2044	1
3132L7 F9 5	FHLMC V81992		03/01/2019	MBS PMT		68,490	68,490	72,070	68,528		(38)		(38)		68,490			0	397	10/01/2045	1
3132QM ZK 0	FHLMC Q31645		03/01/2019	MBS PMT		1,003	1,003	1,074	1,003				0		1,003			0	10	02/01/2045	1
3132QS GV 4	FHLMC Q35611		03/01/2019	MBS PMT		20,384	20,384	21,657	20,399		(15)		(15)		20,384			0	99	09/01/2045	1
3132QV MX 6	FHLMC Q38473		03/01/2019	MBS PMT		6,193	6,193	6,646	6,198		(5)		(5)		6,193			0	38	01/01/2046	1
3132VM GZ 2	FHLMC Q61115		03/01/2019	MBS PMT		1,427	1,427	1,458					0		1,427			0	5	01/01/2049	1
3132WF G4 5	FHLMC Q42018		03/01/2019	MBS PMT		10,892	10,892	11,504	10,897		(6)		(6)		10,892			0	77	07/01/2046	1
3132WM F2 5	FHLMC Q47384		03/01/2019	MBS PMT		53,111	53,111	56,069	53,172		(61)		(61)		53,111			0	373	04/01/2047	1
3132XU KF 1	FHLMC Q52093		03/01/2019	MBS PMT		16,385	16,385	16,861	16,389		(4)		(4)		16,385			0	85	11/01/2047	1
3132XU V3 6	FHLMC Q52433		03/01/2019	MBS PMT		53,644	53,644	55,890	53,680		(36)		(36)		53,644			0	458	11/01/2047	1
3132XW J3 6	FHLMC Q53881		03/01/2019	MBS PMT		22,327	22,327	23,357	22,346		(18)		(18)		22,327			0	167	01/01/2048	1
3132Y1 5Q 7	FHLMC Q58054		03/01/2019	MBS PMT		1,869	1,869	1,956	1,870		(1)		(1)		1,869			0	14	11/01/2046	1
31335A AU 2	FHLMC G60019		03/01/2019	MBS PMT		2,333	2,333	2,526	2,334		(1)		(1)		2,333			0	17	03/01/2044	1
31335A FY 9	FHLMC G60183		03/01/2019	MBS PMT		5,913	5,913	6,055	5,915		(2)		(2)		5,913			0	50	12/01/2044	1
31335A UE 6	FHLMC G60581		03/01/2019	MBS PMT		5,961	5,961	5,902	5,961				0		5,961			0	29	05/01/2046	1
31335A WW 4	FHLMC G60661		03/01/2019	MBS PMT		76,911	76,911	81,079	76,947		(37)		(37)		76,911			0	540	07/01/2046	1
31335H 4P 5	FHLMC C90830		03/01/2019	MBS PMT		1,286	1,286	1,268	1,286				0		1,286			0	10	05/01/2024	1
31335H 5F 6	FHLMC C90846		03/01/2019	MBS PMT		1,337	1,337	1,367	1,337				0		1,337			0	12	08/01/2024	1
31339L PD 6	FHLMC 2393 C		03/01/2019	MBS PMT		288	288	310	288				0		288			0	3	12/15/2031	1
3133T1 CA 8	FHLMC 1584 L		03/01/2019	MBS PMT		1,497	1,497	1,662	1,502		(5)		(5)		1,497			0	18	09/15/2023	1
3133TD 6A 9	FHLMC 2036 PD		03/01/2019	MBS PMT		243	243	269	243				0		243			0	3	03/15/2028	1
313637 QN 3	FNMA #109461		02/15/2019	BANK OF NEW YORK		357,911	345,000	351,011	350,710		(135)		(135)		350,576		7,335	7,335	2,915	08/01/2028	1
313637 XJ 4	FNMA #109681		03/08/2019	VARIOUS		133,437	129,507	128,576	128,586		13		13		128,599		4,838	4,838	1,381	09/01/2030	1
3136A2 R3 9	FNMA 2011-134 ND		03/01/2019	MBS PMT		1,289	1,289	1,250	1,288		1		1		1,289			0	4	02/25/2041	1
3136AA LT 0	FNMA 2012-139 JA		03/01/2019	MBS PMT		10,170	10,170	10,085	10,169		1		1		10,170			0	63	12/25/2042	1
3136AB 5R 0	FNMA 2013-2 NP		03/01/2019	MBS PMT		10,547	10,547	9,918	10,539		8		8		10,547			0	33	02/25/2043	1
3136AC JP 7	FNMA 2013-17 YM		03/01/2019	MBS PMT		6,499	6,499	6,848	6,503		(5)		(5)		6,499			0	48	03/25/2033	1
3136AG J6 0	FNMA 2013-M13 A2		03/01/2019	MBS PMT		68,720	68,720	64,092	68,562		159		159		68,720			0	339	04/25/2023	1
3136AG ZE 5	FNMA 2013-101 CF		03/25/2019	MBS PMT		3,504	3,504	3,511	3,504				0		3,504			0	16	10/25/2043	1
3136AH PA 2	FNMA 2013-128 CF		03/25/2019	MBS PMT		4,029	4,029	4,041	4,029				0		4,029			0	21	12/25/2043	1
3136AS MM 5	FNMA 2016-38		03/01/2019	MBS PMT		6,677	6,677	6,942	6,680		(3)		(3)		6,677			0	33	01/25/2046	1
3136B2 HC 9	FNMA 2018-M9 APT2		03/13/2019	BANK OF NEW YORK		49,750	50,000	48,793	48,868		35		35		48,903		847	847	451	04/25/2028	1
31371H D9 6	FNMA #252228		03/01/2019	MBS PMT		89	89	93	89				0		89			0	1	12/01/2028	1
31371H QX 9	FNMA #252570		03/01/2019	MBS PMT		941	941	1,045	943		(2)		(2)		941			0	9	07/01/2029	1

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

QE055

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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	NAIC Designation and Administrative Symbol/Market Indicator (a)
31371K UC 3	FNMA #254479		03/01/2019	MBS PMT		249	249	257	249				0		249			0	2	10/01/2032	1
31371K WK 3	FNMA #254550		03/01/2019	MBS PMT		274	274	283	274				0		274			0	4	12/01/2032	1
31371L F2 0	FNMA #254985		03/01/2019	MBS PMT		1,222	1,222	1,231	1,222				0		1,222			0	10	11/01/2023	1
31371L SJ 9	FNMA #255321		03/01/2019	MBS PMT		1,326	1,326	1,360	1,327				0		1,326			0	12	07/01/2024	1
31371L Z2 8	FNMA #255561		03/01/2019	MBS PMT		1,690	1,690	1,716	1,690				0		1,690			0	17	12/01/2024	1
31371M 4P 9	FNMA #256530		03/01/2019	MBS PMT		1,159	1,159	1,257	1,159				0		1,159			0	6	12/01/2036	1
31371M GF 8	FNMA #255898		03/01/2019	MBS PMT		907	907	865	906				0		907			0	7	10/01/2035	1
31371M MG 9	FNMA #256059		03/01/2019	MBS PMT		369	369	367	369				0		369			0	3	01/01/2036	1
31371N CJ 2	FNMA #256673		03/01/2019	MBS PMT		666	666	637	666				0		666			0	7	04/01/2037	1
31371N DR 3	FNMA #256712		03/01/2019	MBS PMT		2,341	2,341	2,353	2,341				0		2,341			0	18	05/01/2037	1
31371N P2 5	FNMA #257041		03/01/2019	MBS PMT		1,120	1,120	1,116	1,120				0		1,120			0	10	01/01/2038	1
31371N ZP 3	FNMA #257350		03/01/2019	MBS PMT		1,698	1,698	1,723	1,698				0		1,698			0	14	09/01/2038	1
31374G WG 8	FNMA #313947		03/01/2019	MBS PMT		96	96	100	96				0		96			0	1	01/01/2028	1
3137A2 3E 9	FHLMC 3745 GP		03/01/2019	MBS PMT		508	508	531	509				0		508			0	3	06/15/2039	1
3137A2 MK 4	FHLMC 3767 PK		03/01/2019	MBS PMT		123	123	131	124				0		123			0	1	11/15/2040	1
3137A3 R8 4	FHLMC 3762 WP		03/01/2019	MBS PMT		325	325	333	325				0		325			0	3	12/15/2039	1
3137A7 6X 3	FHLMC 3803 WP		03/01/2019	MBS PMT		8,129	8,129	8,518	8,134		(4)		(4)		8,129			0	60	12/15/2039	1
3137A7 FX 9	FHLMC 3804 PW		03/01/2019	MBS PMT		20,837	20,837	21,819	20,849		(11)		(11)		20,837			0	146	03/15/2040	1
3137A9 FB 7	FHLMC 3840 KT		03/01/2019	MBS PMT		10,045	10,045	10,397	10,050		(4)		(4)		10,045			0	56	03/15/2026	1
3137AG CG 3	FHLMC 3947 CN		03/01/2019	MBS PMT		2,273	2,273	2,364	2,278		(5)		(5)		2,273			0	15	10/15/2041	1
3137AT GA 4	FHLMC 4091 TF		03/15/2019	MBS PMT		3,138	3,138	3,140	3,138				0		3,138			0	16	08/15/2042	1
3137B3 5B 0	FHLMC 4215 NF		03/15/2019	MBS PMT		5,563	5,563	5,480	5,556		7		7		5,563			0	26	06/15/2043	1
3137B8 3Z 8	FHLMC 4305 A		03/01/2019	MBS PMT		6,140	6,140	6,384	6,144		(4)		(4)		6,140			0	38	06/15/2048	1
3137BK GK 0	FHMS K151 A3		03/05/2019	BANK OF NEW YORK		291,677	290,000	280,285	280,392		121		121		280,514		11,163	11,163	2,743	04/25/2030	1
3137FE BQ 2	FHMS K072 A2		03/13/2019	BANK OF NEW YORK		60,272	59,000	60,766	60,613		(35)		(35)		60,578		(305)	(305)	587	12/25/2027	1
3137FJ EG 0	FHMS K081 A1		03/01/2019	MBS PMT		1,208	1,208	1,232	1,208				0		1,208			0	8	02/25/2028	1
3137GA QL 4	FHLMC 3740 KD		03/01/2019	MBS PMT		2,646	2,646	2,686	2,646		(1)		(1)		2,646			0	15	11/15/2038	1
3137GA WY 9	FHLMC 3738 BP		03/01/2019	MBS PMT		10,246	10,246	10,697	10,253		(7)		(7)		10,246			0	67	12/15/2038	1
31385J RN 0	FNMA #545993		03/01/2019	MBS PMT		348	348	357	348				0		348			0	3	11/01/2032	1
31385W 2D 0	FNMA #555272		03/01/2019	MBS PMT		529	529	542	529				0		529			0	5	03/01/2033	1
31385W 2S 7	FNMA #555285		03/01/2019	MBS PMT		318	318	324	318				0		318			0	3	03/01/2033	1
31385X BD 8	FNMA #555436		03/01/2019	MBS PMT		1,439	1,439	1,489	1,440		(1)		(1)		1,439			0	14	05/01/2033	1
31385X NR 4	FNMA #555800		03/01/2019	MBS PMT		944	944	953	944				0		944			0	8	10/01/2033	1
31388K GA 4	FNMA #606893		03/01/2019	MBS PMT		51	51	53	51				0		51			0	1	10/01/2031	1
31388L C8 1	FNMA #607695		03/01/2019	MBS PMT		64	64	66	64				0		64			0	1	11/01/2031	1
31389U TR 0	FNMA #636060		03/01/2019	MBS PMT		69	69	72	69				0		69			0	1	04/01/2032	1
3138A2 AX 7	FNMA #AH0921		03/01/2019	MBS PMT		10,371	10,371	10,741	10,375		(4)		(4)		10,371			0	75	12/01/2040	1
3138A2 BQ 1	FNMA #AH0946		03/01/2019	MBS PMT		6,174	6,174	6,172	6,174				0		6,174			0	39	12/01/2040	1
3138A4 J8 9	FNMA #AH2986		03/01/2019	MBS PMT		5,482	5,482	5,773	5,484		(2)		(2)		5,482			0	29	02/01/2041	1
3138A5 FX 5	FNMA #AH3781		03/01/2019	MBS PMT		5,605	5,605	5,460	5,604		1		1		5,605			0	35	02/01/2041	1
3138AF C2 4	FNMA #AI1888		03/01/2019	MBS PMT		4,466	4,466	4,647	4,467		(2)		(2)		4,466			0	35	05/01/2041	1



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

QE056

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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	NAIC Designation and Administrative Symbol/Market Indicator (a)
3138AH	XV 3		03/01/2019	MBS PMT		7,418	7,418	7,707	7,420		(3)		(3)		7,418				65	06/01/2041	1
3138EL	A4 5		03/01/2019	MBS PMT		15,701	15,701	16,819	15,711		(11)		(11)		15,701				107	09/01/2042	1
3138EM	JG 7		03/01/2019	MBS PMT		139,524	139,524	148,604	139,880		(356)		(356)		139,524				1,122	01/01/2021	1
3138EN	4H 9		03/01/2019	VARIOUS		20,495	20,032	21,711	20,847		(18)		(18)		20,829		(334)	(334)	169	08/01/2044	1
3138EP	A3 8		03/01/2019	MBS PMT		13,828	13,828	14,098	13,830		(2)		(2)		13,828				70	10/01/2044	1
3138EQ	KK 7		03/01/2019	MBS PMT		19,826	19,826	20,700	19,833		(7)		(7)		19,826				125	09/01/2040	1
3138EQ	QG 0		03/01/2019	MBS PMT		17,789	17,789	18,584	17,797		(8)		(8)		17,789				91	09/01/2035	1
3138L2	EA 1		03/01/2019	MBS PMT		1,416	1,416	1,284	1,414		1		1		1,416				5	01/01/2023	1
3138L4	W3 3		03/01/2019	MBS PMT		1,597	1,597	1,641	1,598				0		1,597				10	09/01/2023	1
3138L5	AL 4		03/01/2019	MBS PMT		1,607	1,607	1,608	1,607				0		1,607				8	11/01/2023	1
3138L5	EA 4		03/01/2019	MBS PMT		1,738	1,738	1,763	1,738				0		1,738				12	11/01/2023	1
3138L5	G2 0		03/01/2019	MBS PMT		2,094	2,094	2,180	2,095		(1)		(1)		2,094				13	12/01/2023	1
3138L5	G6 1		03/01/2019	MBS PMT		2,773	2,773	2,903	2,775		(1)		(1)		2,773				17	01/01/2024	1
3138L6	RS 9		03/01/2019	MBS PMT		634	634	650	634				0		634				4	05/01/2030	1
3138L8	K6 0		03/01/2019	BANK OF NEW YORK		414,917	410,000	407,788	167,337		30		30		407,864		7,053	7,053	3,107	02/01/2030	1
3138L9	6G 2		03/04/2019	VARIOUS		225,939	234,633	218,997	219,278		284		284		219,561		6,378	6,378	1,793	05/01/2030	1
3138L9	V8 2		03/04/2019	VARIOUS		239,504	241,467	233,100	233,249		148		148		233,397		6,107	6,107	2,090	05/01/2030	1
3138L9	WF 5		03/01/2019	MBS PMT		2,290	2,290	2,314	2,290				0		2,290				11	05/01/2027	1
3138LC	7C 3		03/01/2019	MBS PMT		1,137	1,137	1,182	1,137				0		1,137				5	03/01/2026	1
3138LC	A7 0		03/01/2019	MBS PMT		1,898	1,898	1,925	1,899				0		1,898				10	09/01/2025	1
3138LE	R7 8		03/01/2019	MBS PMT		458	458	434					0		458				1	07/01/2026	1
3138LH	DK 7		02/15/2019	BANK OF NEW YORK		286,291	285,000	278,320	278,558		118		118		278,677		7,615	7,615	2,155	02/01/2029	1
3138LK	5R 4		03/04/2019	BANK OF NEW YORK		93,401	95,000	89,248	89,301		109		109		89,410		3,991	3,991	806	10/01/2029	1
3138LK	E6 0		03/04/2019	BANK OF NEW YORK		81,075	85,000	79,412	79,555		75		75		79,630		1,445	1,445	648	08/01/2029	1
3138LK	ES 2		03/04/2019	BANK OF NEW YORK		199,122	205,000	194,069	194,364		182		182		194,546		4,576	4,576	1,673	08/01/2029	1
3138LK	TC 1		03/04/2019	BANK OF NEW YORK		67,309	70,000	64,745	64,896		106		106		65,002		2,307	2,307	547	10/01/2029	1
3138LK	ZP 5		03/18/2019	BANK OF NEW YORK		78,356	80,000	75,863	76,141		103		103		76,244		2,112	2,112	746	10/01/2029	1
3138LL	TL 9		03/11/2019	VARIOUS		246,303	246,466	244,175			3		3		244,178		2,125	2,125	884	05/01/2027	1
3138LM	CW 1		03/01/2019	BANK OF NEW YORK		205,603	210,000	199,566	199,636		255		255		199,891		5,712	5,712	1,729	01/01/2030	1
3138LN	FD 8		02/22/2019	BANK OF NEW YORK		60,656	60,000	59,644			8		8		59,651		1,005	1,005	332	05/01/2030	1
3138WA	ND 5		03/01/2019	MBS PMT		14,563	14,563	15,412	14,574		(11)		(11)		14,563				97	11/01/2033	1
3138WB	HP 3		03/01/2019	MBS PMT		3,024	3,024	3,269	3,025		(1)		(1)		3,024				24	03/01/2044	1
3138WD	WT 4		03/01/2019	MBS PMT		30,359	30,359	32,142	30,373		(14)		(14)		30,359				176	01/01/2045	1
3138WG	GZ 1		03/01/2019	VARIOUS		249,987	244,451	261,811	260,342		(276)		(276)		260,066		(10,079)	(10,079)	2,084	01/01/2046	1
3138WH	JM 5		03/01/2019	MBS PMT		42,236	42,236	40,982	42,214		22		22		42,236				159	07/01/2031	1
3138WH	S2 9		03/01/2019	MBS PMT		14,657	14,657	14,477	14,656		1		1		14,657				77	08/01/2046	1
3138WK	NL 5		03/01/2019	MBS PMT		20,042	20,042	21,573	20,064		(22)		(22)		20,042				156	04/01/2047	1
3138WK	T5 4		03/01/2019	MBS PMT		7,937	7,937	8,173	7,938		(1)		(1)		7,937				46	05/01/2042	1
3138WQ	QS 4		03/01/2019	MBS PMT		11,906	11,906	11,766	11,904		1		1		11,906				61	04/01/2043	1
3138WT	QN 9		03/01/2019	MBS PMT		2,955	2,955	3,053	2,955		(1)		(1)		2,955				15	06/01/2043	1
3138X0	ZA 9		03/01/2019	MBS PMT		12,162	12,162	12,751	12,167		(5)		(5)		12,162				71	07/01/2043	1

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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	NAIC Designation and Administrative Symbol/Market Indicator (a)
3138X3	EJ 7		03/01/2019	MBS PMT		15,104	15,104	14,840	15,102		2		2		15,104			0	68	08/01/2043	1
3138XY	BY 9		03/01/2019	MBS PMT		458	458	477	458				0		458			0	2	01/01/2042	1
3138YN	LK 1		03/01/2019	MBS PMT		12,284	12,284	12,225	12,283				0		12,284			0	58	08/01/2045	1
3138YU	H7 9		03/01/2019	MBS PMT		23,171	23,171	24,160	23,185		(14)		(14)		23,171			0	118	09/01/2030	1
3138YU	HN 4		03/01/2019	MBS PMT		21,125	21,125	21,166	21,125				0		21,125			0	83	09/01/2045	1
31391D	DD 2		03/01/2019	MBS PMT		1,133	1,133	1,147	1,133				0		1,133			0	10	10/01/2032	1
31391J	JM 3		03/01/2019	MBS PMT		107	107	110	107				0		107			0	1	11/01/2032	1
313921	SM 1		03/01/2019	MBS PMT		323	323	351	324				0		323			0	3	10/25/2031	1
31392H	UB 7		03/01/2019	MBS PMT		849	849	922	850		(1)		(1)		849			0	8	02/25/2033	1
31392J	KC 2		03/01/2019	MBS PMT		240	240	261	241				0		240			0	2	03/25/2033	1
31392W	6N 5		03/01/2019	MBS PMT		976	976	1,061	978		(2)		(2)		976			0	9	10/15/2032	1
31393A	WC 7		03/01/2019	MBS PMT		170	170	186	170				0		170			0	2	04/25/2033	1
31393B	NT 8		03/01/2019	MBS PMT		876	876	972	877		(1)		(1)		876			0	7	05/25/2033	1
31393C	SV 6		03/01/2019	MBS PMT		908	908	995	909				0		908			0	7	06/25/2033	1
31393C	WJ 8		03/01/2019	MBS PMT		701	701	762	702		(1)		(1)		701			0	5	06/25/2033	1
31393D	HA 2		03/01/2019	MBS PMT		79	79	84	79				0		79			0	1	07/25/2033	1
31393D	KG 5		03/01/2019	MBS PMT		1,056	1,056	1,071	1,056				0		1,056			0	8	07/25/2033	1
31393F	PW 0		03/01/2019	MBS PMT		522	522	566	523		(1)		(1)		522			0	4	12/15/2032	1
31393H	SZ 6		03/01/2019	MBS PMT		253	253	279	254				0		253			0	2	01/15/2033	1
31393J	6E 3		03/01/2019	MBS PMT		2,005	2,005	2,175	2,010		(5)		(5)		2,005			0	18	01/15/2023	1
31393L	FT 5		03/01/2019	MBS PMT		702	702	770	702		(1)		(1)		702			0	4	02/15/2033	1
31393L	WQ 2		03/01/2019	MBS PMT		515	515	569	515				0		515			0	5	03/15/2033	1
31393N	VW 6		03/01/2019	MBS PMT		1,073	1,073	1,173	1,074		(1)		(1)		1,073			0	9	04/15/2033	1
31393Q	WJ 7		03/01/2019	MBS PMT		184	184	200	184				0		184			0	2	05/15/2033	1
31393T	6E 1		03/01/2019	MBS PMT		1,000	1,000	1,078	1,000				0		1,000			0	14	11/25/2033	1
31393U	LG 6		03/01/2019	MBS PMT		587	587	612	588		(1)		(1)		587			0	4	08/25/2033	1
31393W	ZN 2		03/01/2019	MBS PMT		1,761	1,761	1,917	1,763		(2)		(2)		1,761			0	14	07/15/2033	1
31393X	ZV 2		03/01/2019	MBS PMT		1,765	1,765	1,941	1,767		(2)		(2)		1,765			0	16	04/25/2034	1
31394B	RM 8		03/01/2019	MBS PMT		856	856	957	856				0		856			0	11	12/25/2034	1
31394C	TR 3		03/01/2019	MBS PMT		1,090	1,090	1,193	1,091		(1)		(1)		1,090			0	8	03/25/2035	1
31394E	7B 8		03/01/2019	MBS PMT		625	625	698	626		(1)		(1)		625			0	6	08/25/2035	1
31394E	W4 6		03/01/2019	MBS PMT		310	310	323	310				0		310			0	4	09/25/2034	1
31394F	GY 5		03/01/2019	MBS PMT		1,108	1,108	1,202	1,109				0		1,108			0	12	09/25/2035	1
31394G	NY 5		03/01/2019	MBS PMT		3,976	3,976	4,289	3,980		(4)		(4)		3,976			0	43	08/15/2033	1
31394M	CM 0		03/01/2019	MBS PMT		1,101	1,101	1,178	1,102		(1)		(1)		1,101			0	8	11/15/2033	1
31394M	YB 0		03/01/2019	MBS PMT		819	819	883	821		(2)		(2)		819			0	7	12/15/2023	1
31394U	S6 0		03/01/2019	MBS PMT		1,549	1,549	1,791	1,551		(3)		(3)		1,549			0	14	12/25/2035	1
31394U	XD 9		03/01/2019	MBS PMT		1,450	1,450	1,592	1,451		(2)		(2)		1,450			0	10	12/25/2035	1
31395B	BS 1		03/01/2019	MBS PMT		1,624	1,624	1,778	1,625		(1)		(1)		1,624			0	14	03/25/2036	1
31395B	ZF 3		03/25/2019	MBS PMT		7,267	7,267	7,274	7,267				0		7,267			0	34	04/25/2036	1
31395F	HJ 6		03/01/2019	MBS PMT		225	225	236	226		(1)		(1)		225			0	1	09/15/2019	1

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### SCHEDULE D - PART 4

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

QE05 8

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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	NAIC Designation and Administrative Symbol/Market Indicator (a)
31395J	CN 4		03/01/2019	MBS PMT		1,318	1,318	1,400	1,320		(2)		(2)		1,318			0	10	10/15/2034	1
31395K	RZ 8		03/01/2019	MBS PMT		284	284	304	284				0		284			0	2	12/15/2034	1
31395M	ZZ 5		03/01/2019	MBS PMT		819	819	892	819		(1)		(1)		819			0	6	02/15/2035	1
31395T	M9 2		03/01/2019	MBS PMT		853	853	953	854		(1)		(1)		853			0	9	04/15/2035	1
31395T	RQ 9		03/01/2019	MBS PMT		21	21	21	21				0		21			0		03/15/2035	1
31395U	KP 5		03/01/2019	MBS PMT		455	455	499	455				0		455			0	4	05/15/2035	1
31395X	ZV 0		03/01/2019	MBS PMT		150	150	164	150				0		150			0	2	08/15/2035	1
31396A	EG 5		03/01/2019	MBS PMT		92	92	100	92				0		92			0	1	09/15/2035	1
31396A	FT 6		03/01/2019	MBS PMT		1,736	1,736	1,922	1,740		(4)		(4)		1,736			0	15	09/15/2035	1
31396F	WU 3		03/01/2019	MBS PMT		2,397	2,397	2,639	2,401		(4)		(4)		2,397			0	22	12/15/2035	1
31396P	NM 9		03/01/2019	MBS PMT		3,306	3,306	3,463	3,309		(3)		(3)		3,306			0	23	02/25/2037	1
31396Q	GP 8		03/01/2019	MBS PMT		843	843	897	843				0		843			0	6	07/25/2039	1
31396R	RB 5		03/01/2019	MBS PMT		197	197	216	197				0		197			0	2	06/15/2036	1
31396V	JU 3		03/01/2019	MBS PMT		2,171	2,171	2,268	2,172		(1)		(1)		2,171			0	13	04/25/2037	1
31396W	HQ 2		02/01/2019	MBS PMT		737	737	799	737				0		737			0	4	06/25/2037	1
31396Y	HT 2		03/01/2019	MBS PMT		1,109	1,109	1,159	1,110		(1)		(1)		1,109			0	6	02/25/2038	1
31397C	E4 7		03/15/2019	MBS PMT		5,682	5,682	5,689	5,682				0		5,682			0	28	07/15/2036	1
31397E	DF 9		03/01/2019	MBS PMT		37	37	39	37				0		37			0		12/15/2036	1
31397F	T9 3		03/01/2019	MBS PMT		1,415	1,415	1,523	1,417		(2)		(2)		1,415			0	11	03/15/2037	1
31397J	VG 6		03/01/2019	MBS PMT		1,609	1,609	1,770	1,610		(1)		(1)		1,609			0	14	07/15/2037	1
31397J	VU 5		03/01/2019	MBS PMT		2,088	2,088	2,234	2,090		(2)		(2)		2,088			0	16	07/15/2037	1
31397K	EW 7		03/15/2019	MBS PMT		841	841	845	841				0		841			0	4	08/15/2037	1
31397S	YG 3		03/01/2019	MBS PMT		15,535	15,535	15,607	15,535				0		15,535			0	78	05/25/2026	1
31397U	N9 6		02/01/2019	MBS PMT		13,568	13,568	14,501	13,577		(9)		(9)		13,568			0	56	08/25/2040	1
31398E	3G 7		02/01/2019	MBS PMT		1,167	1,167	1,248	1,168		(1)		(1)		1,167			0	8	06/15/2039	1
31398J	CF 8		03/01/2019	MBS PMT		5,310	5,310	6,023	5,315		(5)		(5)		5,310			0	51	08/15/2032	1
31398S	D8 3		03/25/2019	MBS PMT		5,494	5,494	5,472	5,485		9		9		5,494			0	27	12/25/2040	1
31398S	GT 4		03/01/2019	MBS PMT		1,429	1,429	1,521	1,429				0		1,429			0	11	11/25/2040	1
31398V	RS 7		03/01/2019	MBS PMT		175	175	190	175				0		175			0	1	04/15/2040	1
31400W	T7 5		03/01/2019	MBS PMT		68	68	70	68				0		68			0	1	04/01/2033	1
31401W	V9 7		03/01/2019	MBS PMT		776	776	794	776				0		776			0	4	07/01/2033	1
31402Q	CF 6		03/01/2019	MBS PMT		62	62	62	62				0		62			0	1	08/01/2033	1
31402R	JV 2		03/01/2019	MBS PMT		5,255	5,255	5,638	5,260		(5)		(5)		5,255			0	44	07/01/2035	1
31402W	LY 2		03/01/2019	MBS PMT		86	86	88	86				0		86			0	1	10/01/2033	1
31403D	T8 2		03/01/2019	MBS PMT		751	751	757	751				0		751			0	8	09/01/2036	1
31403U	3H 2		03/01/2019	MBS PMT		10,266	10,266	10,035	10,256		10		10		10,266			0	72	11/01/2019	1
31403V	GR 4		03/01/2019	MBS PMT		1,821	1,821	1,807	1,821				0		1,821			0	15	01/01/2034	1
31404C	6R 6		03/01/2019	MBS PMT		8,560	8,560	9,449	8,580		(20)		(20)		8,560			0	64	01/01/2034	1
31404D	QG 6		03/01/2019	MBS PMT		230	230	227	230				0		230			0	2	12/01/2033	1
31404J	QD 0		03/01/2019	MBS PMT		348	348	351	348				0		348			0	2	03/01/2019	1

### SCHEDULE D - PART 4

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

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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	22
											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 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	NAIC Designation and Administrative Symbol/Market Indicator (a)
31405B	A6	8		03/01/2019	MBS PMT		1,085	1,085	1,082	1,084		1		1		1,085			0	8	06/01/2019	1
31405C	UT	4		03/01/2019	MBS PMT		1,174	1,174	1,165	1,174				0		1,174			0	10	06/01/2034	1
31405H	5G	9		03/01/2019	MBS PMT		32	32	32	32				0		32			0		08/01/2034	1
31405M	MA	2		03/01/2019	MBS PMT		96	96	99	96				0		96			0	1	08/01/2034	1
31405N	S8	9		03/01/2019	MBS PMT		452	452	457	452				0		452			0	5	10/01/2034	1
31405P	QQ	6		03/01/2019	MBS PMT		548	548	557	548				0		548			0	5	09/01/2019	1
31406B	EU	0		03/01/2019	MBS PMT		439	439	423	438				0		439			0	3	01/01/2035	1
31406F	TS	0		03/01/2019	MBS PMT		3,625	3,625	3,681	3,625				0	3,625			0	18	01/01/2035	1	
31406K	E9	7		03/01/2019	MBS PMT		305	305	304	305				0		305			0	3	03/01/2035	1
31406T	JR	3		03/01/2019	VARIOUS		1,940	1,940	1,930	1,939		1		1		1,940			0	19	03/01/2020	1
31407B	U6	4		03/01/2019	MBS PMT		312	312	301	312				0		312			0	3	07/01/2035	1
31407Y	R6	8		03/01/2019	MBS PMT		310	310	302	310				0		310			0	3	11/01/2035	1
31408A	EN	6		03/01/2019	MBS PMT		1,135	1,135	1,130	1,135				0		1,135			0	11	01/01/2036	1
31408B	2X	5		03/01/2019	MBS PMT		208	208	205	208				0		208			0	2	12/01/2035	1
31408D	UQ	5		03/01/2019	MBS PMT		1,646	1,646	1,615	1,646				0		1,646			0	18	12/01/2035	1
31409E	LS	8		03/01/2019	MBS PMT		94	94	95	94				0		94			0	1	05/01/2036	1
31409T	SF	6		03/01/2019	MBS PMT		338	338	348	338		(1)		(1)		338			0	3	04/01/2021	1
3140E2	GX	3		03/01/2019	MBS PMT		8,950	8,950	9,733	8,956		(6)		(6)		8,950			0	43	10/01/2045	1
3140EB	7J	4		03/01/2019	MBS PMT		28,407	28,407	28,967	28,409		(2)		(2)		28,407			0	114	12/01/2045	1
3140EW	W8	4		01/30/2019	VARIOUS		120,156	119,532	125,714	124,982		(98)		(98)		124,885	(4,729)	(4,729)	691		02/01/2046	1
3140FQ	TG	2		03/01/2019	MBS PMT		8,090	8,090	8,529	8,093		(4)		(4)		8,090			0	63	09/01/2045	1
3140FT	AP	6		03/01/2019	MBS PMT		5,303	5,303	5,316	5,304				0		5,303			0	38	04/01/2047	1
3140FU	H8	4		03/01/2019	MBS PMT		5,796	5,796	5,951	5,797		(1)		(1)		5,796			0	39	03/01/2048	1
3140GW	ND	1		03/01/2019	MBS PMT		1,411	1,411	1,468	1,412				0		1,411			0	12	08/01/2047	1
3140HK	S8	2		03/01/2019	MBS PMT		1,364	1,364	1,460	1,365		(1)		(1)		1,364			0	11	06/01/2048	1
3140J7	3H	6		03/01/2019	MBS PMT		5,455	5,455	5,725	5,458		(3)		(3)		5,455			0	43	12/01/2047	1
3140J7	3J	2		03/01/2019	MBS PMT		6,722	6,722	7,042	6,725		(4)		(4)		6,722			0	52	09/01/2047	1
3140J7	UL	7		03/01/2019	MBS PMT		36,592	36,592	38,176	36,621		(29)		(29)		36,592			0	298	11/01/2047	1
3140J8	UG	6		03/01/2019	MBS PMT		16,141	16,141	16,521	16,146		(6)		(6)		16,141			0	111	07/01/2048	1
3140JA	A3	2		03/08/2019	BANK OF NEW YORK		582,948	590,000	572,669			115		115		572,784		10,164	10,164	3,624	03/01/2030	1
3140JL	QC	1		03/01/2019	MBS PMT		1,079	1,079	1,101					0		1,079			0	4	01/01/2049	1
31410K	JY	1		03/01/2019	MBS PMT		886	886	904	887				0		886			0	8	05/01/2038	1
31410L	DU	3		03/01/2019	MBS PMT		3,209	3,209	3,433	3,211		(2)		(2)		3,209			0	25	02/01/2041	1
31410L	NL	2		03/01/2019	MBS PMT		9,805	9,805	10,084	9,811		(6)		(6)		9,805			0	42	01/01/2024	1
31410U	SZ	6		03/01/2019	MBS PMT		1,831	1,831	1,835	1,831				0		1,831			0	16	08/01/2021	1
31410V	DU	1		03/01/2019	MBS PMT		442	442	445	442				0		442			0	6	10/01/2036	1
31411E	ZB	6		03/01/2019	MBS PMT		2,630	2,630	2,548	2,629		1		1		2,630			0	16	01/01/2037	1
31412R	H5	9		03/01/2019	MBS PMT		7,425	7,425	7,918	7,430		(5)		(5)		7,425			0	54	04/01/2040	1
31413D	S4	0		03/01/2019	MBS PMT		82	82	81	82				0		82			0	1	08/01/2037	1
31413S	CV	4		03/01/2019	MBS PMT		365	365	368	366				0		365			0	4	11/01/2037	1
31413S	HB	3		03/01/2019	MBS PMT		1,310	1,310	1,326	1,310				0		1,310			0	14	12/01/2037	1

### SCHEDULE D - PART 4

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

QE05.10

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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	NAIC Designation and Administrative Symbol/Market Indicator (a)
31414S	YU 1	FNMA #975123	03/01/2019	MBS PMT		809	809	805	809				0		809			0	5	05/01/2038	1
31416X	J9 2	FNMA #AB2087	03/01/2019	MBS PMT		3,295	3,295	3,319	3,295				0		3,295			0	23	01/01/2041	1
31417B	2S 5	FNMA #AB5284	03/01/2019	MBS PMT		12,847	12,847	13,680	12,855	(8)			(8)		12,847			0	75	06/01/2042	1
31417F	7K 8	FNMA #AB8997	03/01/2019	MBS PMT		18,332	18,332	19,186	18,345	(12)			(12)		18,332			0	77	04/01/2028	1
31417G	F3 5	FNMA #AB9185	03/01/2019	MBS PMT		11,761	11,761	11,870	11,762	(1)			(1)		11,761			0	66	04/01/2043	1
31417Y	AL 1	FNMA #MA0010	03/01/2019	MBS PMT		686	686	709	686				0		686			0	4	03/01/2019	1
31417Y	SC 2	FNMA #MA0514	03/01/2019	MBS PMT		4,371	4,371	4,522	4,373	(1)			(1)		4,371			0	28	09/01/2040	1
31418A	3V 8	FNMA #MA1711	03/01/2019	MBS PMT		4,289	4,289	4,740	4,294	(5)			(5)		4,289			0	31	12/01/2043	1
31418A	BA 5	FNMA #MA0932	03/01/2019	MBS PMT		2,160	2,160	2,222	2,160				0		2,160			0	13	12/01/2041	1
31418A	DY 1	FNMA #MA1018	03/01/2019	MBS PMT		17,762	17,762	18,290	17,770	(8)			(8)		17,762			0	87	03/01/2027	1
31418A	JV 1	FNMA #MA1175	03/01/2019	MBS PMT		8,905	8,905	9,243	8,907	(2)			(2)		8,905			0	44	09/01/2042	1
31418A	JX 7	FNMA #MA1177	03/01/2019	MBS PMT		4,904	4,904	4,870	4,903				0		4,904			0	26	09/01/2042	1
31418A	R2 6	FNMA #MA1404	03/01/2019	MBS PMT		3,344	3,344	3,499	3,346	(2)			(2)		3,344			0	20	04/01/2043	1
31418A	SU 3	FNMA #MA1430	03/01/2019	MBS PMT		14,348	14,348	14,497	14,349	(1)			(1)		14,348			0	68	05/01/2043	1
31418A	TA 6	FNMA #MA1444	03/01/2019	MBS PMT		8,185	8,185	8,398	8,188	(2)			(2)		8,185			0	33	05/01/2033	1
31418A	TY 4	FNMA #MA1466	03/01/2019	MBS PMT		7,964	7,964	7,995	7,964				0		7,964			0	48	06/01/2043	1
31418A	YS 1	FNMA #MA1620	03/01/2019	MBS PMT		25,541	25,541	26,239	25,558	(17)			(17)		25,541			0	108	10/01/2023	1
31418B	NG 7	FNMA #MA2190	03/01/2019	MBS PMT		8,572	8,572	8,942	8,575	(4)			(4)		8,572			0	71	02/01/2045	1
31418B	S7 2	FNMA #MA2341	03/01/2019	MBS PMT		6,275	6,275	6,879	6,281	(6)			(6)		6,275			0	46	06/01/2045	1
31418C	DL 5	FNMA #MA2806	03/01/2019	MBS PMT		15,235	15,235	15,695	15,238	(3)			(3)		15,235			0	76	11/01/2046	1
31418C	FN 9	FNMA #MA2872	03/01/2019	MBS PMT		14,508	14,508	15,623	14,523	(16)			(16)		14,508			0	108	01/01/2047	1
31418C	QB 3	FNMA #MA3149	03/01/2019	MBS PMT		21,139	21,139	22,158	21,151	(12)			(12)		21,139			0	141	10/01/2047	1
31418C	RA 4	FNMA #MA3180	03/01/2019	MBS PMT		28,905	28,905	30,188	28,927	(21)			(21)		28,905			0	165	11/01/2032	1
31418C	XA 7	FNMA #MA3372	03/01/2019	MBS PMT		22,592	22,592	23,266	22,606	(14)			(14)		22,592			0	158	05/01/2033	1
31418N	ZW 3	FNMA #AD1656	03/01/2019	MBS PMT		4,537	4,537	4,728	4,538	(2)			(2)		4,537			0	35	03/01/2040	1
31418R	GS 4	FNMA #AD3808	03/01/2019	MBS PMT		2,975	2,975	3,035	2,975	(1)			(1)		2,975			0	22	04/01/2040	1
31418U	CG 7	FNMA #AD6370	03/01/2019	MBS PMT		4,453	4,453	4,491	4,454				0		4,453			0	34	05/01/2040	1
31418W	PG 9	FNMA #AD8522	03/01/2019	MBS PMT		1,684	1,684	1,698	1,684				0		1,684			0	12	08/01/2040	1
31419A	4N 4	FNMA #AE0828	03/01/2019	MBS PMT		4,020	4,020	4,169	4,021	(1)			(1)		4,020			0	24	02/01/2041	1
31419A	NM 5	FNMA #AE0395	03/01/2019	MBS PMT		5,787	5,787	5,856	5,788	(1)			(1)		5,787			0	39	10/01/2040	1
31419A	XK 8	FNMA #AE0681	03/01/2019	MBS PMT		7,935	7,935	8,331	7,940	(4)			(4)		7,935			0	71	12/01/2040	1
31419J	SM 1	FNMA #AE7723	03/01/2019	MBS PMT		17,823	17,823	18,553	17,830	(7)			(7)		17,823			0	121	11/01/2040	1
3199999	Total	Bonds - U.S. Special Revenue and Special Assessments				6,348,018	6,352,997	6,357,548	5,158,648	0	96	0	96	0	6,278,694	0	69,326	69,326	45,452	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
00206R	CN 0	AT&T INC	02/12/2019	BANK OF NEW YORK		292,123	300,000	291,947	293,728		89		89		293,817		(1,693)	(1,693)	2,325	05/15/2025	2FE
00206R	DJ 8	AT&T INC	02/14/2019	BANK OF NEW YORK		22,210	25,000	22,268	22,287		5		5		22,293		(83)	(83)	500	03/09/2048	2FE
00287Y	AQ 2	ABBVIE INC	02/25/2019	BANK OF NEW YORK		49,156	50,000	51,817	51,385	(32)			(32)		51,353		(2,198)	(2,198)	515	05/14/2025	2FE
00440E	AU 1	CHUBB INA HLDGS INC	03/15/2019	BANK OF NEW YORK		184,090	184,000	180,559	181,046		157		157		181,203		2,887	2,887	1,998	11/03/2022	1FE
008686	AA 5	AHOLD LEASE SER 200	01/02/2019	SINK		180,373	180,373	198,760	180,373				0		180,373			0	7,053	01/02/2020	2FE
010392	EK 0	ALABAMA PWR CO	02/15/2019	MATURITY		25,000	25,000	28,187	25,087		(87)		(87)		25,000			0	641	02/15/2019	2FE
02007H	AC 5	ALLYA 2017-2 A3	03/15/2019	MBS PMT		24,194	24,194	24,191	24,179		15		15		24,194			0	71	08/16/2021	1FE

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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	22
										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	NAIC Designation and Administrative Symbol/Market Indicator (a)
02209S BF 9	ALTRIA GRP INC.....		03/19/2019	BANK OF NEW YORK.....		593,243	582,000	580,382					1		580,383		12,860	12,860	1,685	02/14/2049	2FE.....
023761 AA 7	AMERICAN AIRLINES 17-1 AA P.....		02/15/2019	SINK.....		713	713	713	713				0		713			0	13	02/15/2029	1FE.....
02529H AA 8	ACAR 2018-1 A.....		03/04/2019	VARIOUS.....		38,712	38,727	38,726	38,726				0		38,727		(15)	(15)	203	03/10/2021	1FE.....
02530A AA 0	ACAR 2018-3 A.....		03/12/2019	MBS PMT.....		31,323	31,323	31,323	31,298		25		25		31,323			0	158	08/12/2021	1FE.....
02588Q AB 4	AMXCA 2019-1 A.....		02/08/2019	BANK OF NEW YORK.....		546,001	545,000	544,908					0		544,908		1,093	1,093		10/15/2024	1FE.....
0258M0 DK 2	AMERICAN EXPRESS CREDIT.....		03/18/2019	MATURITY.....		100,000	100,000	100,430	100,040		(40)		(40)		100,000			0	1,063	03/18/2019	1FE.....
03065D AD 9	AMCAR 2016-3 A3.....		03/01/2019	VARIOUS.....		27,941	28,003	28,002	28,003				0		28,003		(62)	(62)	85	05/10/2021	1FE.....
03065J AF 1	AMCAR 2014-4 C.....		03/04/2019	VARIOUS.....		63,133	63,142	63,457	63,199		(45)		(45)		63,153		(20)	(20)	276	11/09/2020	1FE.....
03065T AD 4	AMCAR 2016-4 A3.....		03/01/2019	VARIOUS.....		27,687	27,794	27,793	27,794				0		27,794		(107)	(107)	91	07/08/2021	1FE.....
03065V AD 9	AMCAR 2016-1 A3.....		01/08/2019	MBS PMT.....		268	268	268	268				0		268			0		10/08/2020	1FE.....
03066D AD 8	AMCAR 2016-2 A3.....		02/08/2019	MBS PMT.....		10,999	10,999	10,999	10,999				0		10,999			0	22	11/09/2020	1FE.....
032511 BC 0	ANADARKO PETROLEUM CORP.....		03/15/2019	MATURITY.....		25,000	25,000	32,385	25,317		(317)		(317)		25,000			0	1,088	03/15/2019	2FE.....
03522A AD 2	ANHEUSER-BUSCH CO/INBEV.....		02/01/2019	VARIOUS.....		258,481	275,000	279,735	279,661		(64)		(64)		279,597		(21,117)	(21,117)	13,548	02/01/2026	2FE.....
037833 AR 1	APPLE INC.....		02/21/2019	BANK OF NEW YORK.....		25,073	25,000	25,026	25,015		(1)		(1)		25,014		59	59	212	05/06/2021	1FE.....
037833 AY 6	APPLE INC.....		02/14/2019	BANK OF NEW YORK.....		201,679	205,000	204,717	204,280		29		29		204,309		(2,630)	(2,630)	2,326	02/09/2022	1FE.....
055657 AC 4	BMWLT 2017-1 A3.....		03/04/2019	VARIOUS.....		42,968	43,052	43,047	43,051				0		43,052		(84)	(84)	164	05/20/2020	1FE.....
05582X AD 4	BMWLT 2016-2 A3.....		03/20/2019	MBS PMT.....		15,270	15,270	15,268	15,270				0		15,270			0	29	09/20/2019	1FE.....
06051G GR 4	BANK OF AMER CORP.....		03/05/2019	BANK OF NEW YORK.....		940,374	962,000	962,000	962,000				0		962,000		(21,626)	(21,626)	21,699	07/21/2028	1FE.....
06051G GZ 6	BANK OF AMER CORP.....		03/13/2019	BANK OF NEW YORK.....		374,600	379,000	379,000	379,000				0		379,000		(4,400)	(4,400)	8,221	01/23/2026	1FE.....
06406H DD 8	BANK OF NY MELLON CORP.....		03/25/2019	BANK OF NEW YORK.....		65,055	65,000	66,578	65,610		(93)		(93)		65,517		(462)	(462)	1,033	08/17/2020	1FE.....
084670 BJ 6	BERKSHIRE HATHAWAY INC.....		03/21/2019	BANK OF NEW YORK.....		50,755	50,000	52,880	51,851		(101)		(101)		51,750		(996)	(996)	933	02/11/2023	1FE.....
097023 AU 9	BOEING CO.....		03/21/2019	JEFFERIES & COMPANY.....		944,048	750,000	915,390	884,656		(1,618)		(1,618)		883,038		61,010	61,010	28,073	02/15/2033	1FE.....
097023 CD 5	BOEING CO.....		03/20/2019	SMRD.....		690,984	700,000	690,851	690,851		81		81		690,932		52	52	2,302	03/01/2029	1FE.....
11042T AA 1	BRITISH AIR 18-1 AA PT.....		03/20/2019	SINK.....		4,589	4,589	4,589	4,589				0		4,589			0	44	09/20/2031	1FE.....
11043H AA 6	BRITISH AIR 18-1 A PTT.....		03/20/2019	SINK.....		1,529	1,529	1,529	1,529				0		1,529			0	16	09/20/2031	1FE.....
12594D AD 0	CNH 2016-B A3.....		03/04/2019	VARIOUS.....		31,265	31,449	31,441	31,447		1		1		31,448		(183)	(183)	102	08/15/2021	1FE.....
126650 BP 4	CVS PASS-THRU TRST.....		03/10/2019	SINK.....		11,436	11,436	11,698	11,439		(2)		(2)		11,436			0	115	12/10/2028	2FE.....
12665U AA 2	CVS PASS-THRU TRST.....		03/10/2019	SINK.....		2,055	2,055	2,055	2,055				0		2,055			0	16	01/10/2036	2FE.....
12770Q AG 0	CZR 2017-VICI B.....		03/25/2019	BANK OF NEW YORK.....		286,891	280,000	288,400	286,551		(415)		(415)		286,136		755	755	3,460	10/15/2034	1FM.....
13974M AC 0	AFIN 2016-2 A3.....		02/20/2019	MBS PMT.....		4,832	4,832	4,831	4,832				0		4,832			0	9	06/22/2020	1FE.....
14041N FP 1	COMET 2017-A5 A5.....		01/25/2019	BANK OF NEW YORK.....		370,578	370,000	370,000	370,000				0		370,000		578	578	1,349	07/15/2027	1FE.....
14313U AD 8	CARMX 2014-4 A4.....		01/15/2019	MBS PMT.....		64,137	64,137	63,897	64,018		119		119		64,137			0	97	07/15/2020	1FE.....
14314M AC 7	CARMX 2016-2 A3.....		03/04/2019	VARIOUS.....		37,717	37,862	37,860	37,862				0		37,862		(145)	(145)	118	02/16/2021	1FE.....
151020 AE 4	CELGENE CORP.....		01/04/2019	BANK OF NEW YORK.....		20,222	20,000	21,110	20,318		(3)		(3)		20,315		(93)	(93)	182	10/15/2020	2FE.....
171787 AA 2	CIGAR 2017-1A A.....		03/04/2019	VARIOUS.....		21,671	21,818	21,816	21,817				0		21,817		(146)	(146)	125	05/15/2023	1FE.....
172967 MD 0	CITIGROUP INC.....		03/12/2019	BANK OF NEW YORK.....		396,463	382,000	381,817	381,818		1		1		381,818		14,644	14,644	11,398	07/23/2048	1FE.....
17305E GH 2	CCCIT 2017-A9 A9.....		01/28/2019	TD.....		2,483,691	2,500,000	2,499,814	2,499,933		7		7		2,499,941		(16,249)	(16,249)	16,250	09/20/2021	1FE.....
23342W AA 6	DTAOT 2018-1A A.....		03/15/2019	MBS PMT.....		56,909	56,909	56,908	56,863		46		46		56,909			0	240	05/17/2021	1FE.....
23343C AA 9	DTAOT 2018-3A A.....		03/15/2019	MBS PMT.....		29,978	29,978	29,977	29,946		33		33		29,978			0	144	02/15/2022	1FE.....
23343D AA 7	DTAOT 2018-2 A.....		03/15/2019	MBS PMT.....		51,306	51,306	51,304	51,256		50		50		51,306			0	236	09/15/2021	1FE.....
23343G AA 0	DTAOT 2019-1A A.....		03/15/2019	MBS PMT.....		7,320	7,320	7,320			9		9		7,320			0	19	09/15/2022	1FE.....

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										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	NAIC Designation and Administrative Symbol/Market Indicator (a)
235851	AQ 5		01/16/2019	BANK OF NEW YORK		16,782	17,000	16,976	16,983				.0		16,983		(201)	(201)	.195	09/15/2025	1FE
252724	AA 7		03/20/2019	MBS PMT		12,924	12,924	12,923	12,900		.24		.24		12,924			.0	.76	01/21/2031	1FE
254683	CA 1		03/07/2019	BANK OF NEW YORK		266,046	265,000	265,000	265,000				.0	265,000		1,046	1,046	1,907	12/15/2026	1FE	
26078J	AF 7		02/12/2019	BANK OF NEW YORK		216,980	201,000	201,000	201,000				.0	201,000		15,980	15,980	2,299	11/15/2048	2FE	
26208E	AF 1		03/15/2019	MBS PMT		23,880	23,880	23,876	23,855		.25		.25		23,880			.0	.141	04/15/2022	1FE
26208F	AJ 0		03/04/2019	VARIOUS		40,958	41,000	40,998	41,000				.0	41,000		(42)	(42)	.250	09/15/2023	1FE	
26208G	AE 9		03/15/2019	MBS PMT		92,682	92,682	92,670	92,581		.101		.101		92,682			.0	.635	02/15/2022	1FE
31680G	AD 8		01/15/2019	MBS PMT		2,035	2,035	2,035	2,035				.0	2,035				.0	.2	03/16/2020	1FE
32059R	AC 7		03/04/2019	BANK OF NEW YORK		22,986	23,000	22,998	22,999				.0	22,999		(13)	(13)	.167	01/17/2023	1FE	
33844P	AA 3		03/15/2019	MBS PMT		11,934	11,934	11,933	11,921		.13		.13		11,934			.0	.59	02/15/2023	1FE
33845D	AA 9		03/15/2019	MBS PMT		25,962	25,962	25,960	25,929		.33		.33		25,962			.0	.149	05/15/2023	1FE
34531G	AD 3		03/15/2019	MBS PMT		69,814	69,814	69,804	69,777		.37		.37		69,814			.0	.228	04/15/2020	1FE
34531G	AE 1		03/04/2019	BANK OF NEW YORK		49,859	50,000	49,672	49,828		.68		.68		49,896		(37)	(37)	.227	06/15/2020	1FE
34532E	AD 7		03/01/2019	VARIOUS		16,329	16,369	16,367	16,368				.0	16,368		(40)	(40)	.42	10/15/2020	1FE	
345370	BY 5		01/30/2019	BANK OF NEW YORK		148,136	150,000	183,380	180,658		(207)		(207)		180,451		(32,315)	(32,315)	3,285	10/01/2028	2FE
345370	CA 6		01/09/2019	BANK OF NEW YORK		39,935	39,000	53,896	51,341		(19)		(19)		51,321		(11,386)	(11,386)	1,407	07/16/2031	2FE
36192H	AA 2		02/15/2019	BANK OF NEW YORK		146,745	145,000	151,055	149,441		(182)		(182)		149,259		(2,514)	(2,514)	1,130	04/10/2034	1FM
36192R	AA 0		03/25/2019	BANK OF NEW YORK		396,080	395,000	402,570	400,461		(332)		(332)		400,129		(4,049)	(4,049)	3,760	11/05/2034	1FM
36253W	AD 9		03/20/2019	MBS PMT		20,281	20,281	20,280	20,261		.19		.19		20,281			.0	.70	05/20/2020	1FE
36255X	AA 1		03/15/2019	MBS PMT		22,455	22,455	22,454	22,428		.27		.27		22,455			.0	.127	08/15/2022	1FE
36256D	AA 4		03/15/2019	MBS PMT		3,569	3,569	3,569			.5		.5		3,569			.0	.10	01/17/2023	1FE
43814N	AC 9		03/01/2019	VARIOUS		19,112	19,115	19,113	19,115				.0	19,115		(4)	(4)	.36	12/18/2019	1FE	
44918L	AD 4		01/15/2019	MBS PMT		3,114	3,114	3,113	3,114				.0	3,114			.0	.4	02/18/2020	1FE	
44929E	AE 5		03/15/2019	MBS PMT		173,615	173,615	172,319	173,353		.262		.262		173,615			.0	.587	07/15/2020	1FE
44931P	AD 8		03/15/2019	MBS PMT		11,993	11,993	11,992	11,986		.8		.8		11,993			.0	.41	08/16/2021	1FE
46636V	AC 0		02/01/2019	VARIOUS		78,394	76,825	81,495	79,964		(406)		(406)		79,558		(1,164)	(1,164)	664	08/15/2046	1FM
46638U	AC 0		03/01/2019	MBS PMT		1,904	1,904	1,936	1,905		(1)		(1)		1,904			.0	.15	10/15/2045	1FM
501044	BC 2		03/13/2019	BANK OF NEW YORK		24,376	25,000	25,051	25,043		(1)		(1)		25,042		(666)	(666)	.544	02/01/2026	2FE
502413	DE 6		01/15/2019	BANK OF NEW YORK		101,274	104,000	103,469	103,563		.2		.2		103,565		(2,291)	(2,291)	.356	12/15/2026	2FE
55336V	AG 5		03/28/2019	BANK OF NEW YORK		26,751	25,000	26,493	26,162		(46)		(46)		26,116		.635	.635	.406	12/01/2024	2FE
56846L	AA 1		03/20/2019	MBS PMT		36,515	36,515	36,766	36,398		.132	(15)	.117		36,515			.0	.304	02/20/2029	2FE
571748	AW 2		03/20/2019	BANK OF NEW YORK		9,978	10,000	9,991	9,999				.0		9,999		(21)	(21)	.125	09/10/2019	1FE
571748	AY 8		03/20/2019	BANK OF NEW YORK		34,854	35,000	34,972	34,993		.1		.1		34,994		(140)	(140)	.448	03/06/2020	1FE
58769B	AD 6		03/01/2019	VARIOUS		60,888	61,186	61,179	61,185		.1		.1		61,185		(297)	(297)	.157	02/16/2021	1FE
58772P	AE 8		03/15/2019	MBS PMT		26,690	26,690	26,936	26,697		(7)		(7)		26,690			.0	.76	12/15/2021	1FE
59020U	HN 8		03/01/2019	MBS PMT		19	19	19	19				.0		19			.0		05/25/2034	1FM
595620	AJ 4		02/15/2019	CALL at 100.000		11,000	11,000	11,098	11,003		(3)		(3)		11,000			.0	.110	03/15/2019	1FE
61690G	AD 3		02/01/2019	MBS PMT		30,294	30,294	31,202	30,295		(1)		(1)		30,294			.0	.97	02/15/2047	1FM
61746B	DX 1		02/01/2019	MATURITY		10,000	10,000	10,124	10,004		(4)		(4)		10,000			.0	.123	02/01/2019	1FE
61747Y	DW 2		03/25/2019	BANK OF NEW YORK		114,769	115,000	115,993	115,276		(61)		(61)		115,215		(446)	(446)	2,032	01/27/2020	1FE
61763Q	AA 9		02/21/2019	BANK OF NEW YORK		297,074	295,000	307,327	300,413		(330)		(330)		300,084		(3,009)	(3,009)	2,306	07/13/2029	1FM

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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	NAIC Designation and Administrative Symbol/Market Indicator (a)
63946B AE 0	NBCUNIVERSAL MEDIA LLC.....		03/27/2019	BANK OF NEW YORK.....		20,705	20,000	21,564	20,531		(56)		(56)		20,476		229	229	433	04/01/2021	1FE.....
65478U AD 1	NAROT 2016-A A3.....		03/01/2019	VARIOUS.....		45,017	45,185	45,175	45,184		1		1		45,184		(167)	(167)	120	10/15/2020	1FE.....
65478V AD 9	NAROT 2016-B A3.....		03/01/2019	VARIOUS.....		19,867	19,972	19,968	19,971				0		19,971		(104)	(104)	54	01/15/2021	1FE.....
68389X AQ 8	ORACLE CORP.....		01/15/2019	MATURITY.....		50,000	50,000	50,997	50,009		(9)		(9)		50,000			0	594	01/15/2019	1FE.....
694308 HE 0	PACIFIC GAS & ELEC.....		01/08/2019	BANK OF NEW YORK.....		9,960	12,000	11,978	11,988				0		11,988		(2,028)	(2,028)	71	11/15/2023	6FE.....
694308 HK 6	PACIFIC GAS & ELEC.....		01/08/2019	BANK OF NEW YORK.....		52,650	65,000	65,045	65,031				0		65,031		(12,381)	(12,381)	890	08/15/2024	6FE.....
740189 AM 7	PRECISION CASTPARTS CORP.....		02/15/2019	BANK OF NEW YORK.....		17,238	17,000	16,965	16,976				0		16,977		261	261	98	06/15/2025	1FE.....
742718 EN 5	PROCTER & GAMBLE CO.....		02/08/2019	BANK OF NEW YORK.....		10,872	11,000	10,998	10,999				0		10,999		(127)	(127)	107	02/02/2021	1FE.....
80285L AD 3	SDART 2017-2 B.....		03/15/2019	MBS PMT.....		36,923	36,923	36,918	36,895		27		27		36,923			0	151	10/15/2021	1FE.....
81744F DJ 3	SEMT 2004-8 A1.....		03/20/2019	MBS PMT.....		1,374	1,374	1,285	1,370		4		4		1,374			0	8	09/20/2034	1FM.....
81744F DV 6	SEMT 2004-9 A1.....		03/20/2019	MBS PMT.....		7,388	7,388	7,065	7,363		25		25		7,388			0	37	10/20/2034	1FM.....
828807 CQ 8	SIMON PPTY GRP LP.....		02/01/2019	MATURITY.....		13,000	13,000	12,975	13,000				0		13,000			0	143	02/01/2019	1FE.....
83401B AA 4	SOFI 2017-F A1FX.....		03/25/2019	MBS PMT.....		13,193	13,193	13,169	13,174		19		19		13,193			0	45	01/25/2041	1FE.....
83406E AB 1	SOFI 2018-A A2A.....		03/25/2019	MBS PMT.....		23,029	23,029	23,028	22,994		34		34		23,029			0	93	02/25/2042	1FE.....
842587 CL 9	SOUTHERN CO.....		01/17/2019	TENDER OFFER.....		13,955	14,000	13,968	13,995				0		13,996		(41)	(41)	120	09/01/2019	2FE.....
84858W AA 4	SPIRIT AIR 2017-1 PTT.....		02/15/2019	SINK.....		1,307	1,307	1,307	1,307				0		1,307			0	22	02/15/2030	1FE.....
84861A AA 7	SPMF 2014-3A A.....		03/01/2019	MBS PMT.....		85	85	88	85				0		85			0	1	03/20/2042	1FE.....
855244 AN 9	STARBUCKS CORP.....		03/26/2019	BANK OF NEW YORK.....		60,700	60,000	59,981	59,984		1		1		59,985		715	715	1,070	03/01/2023	2FE.....
86765B AN 9	SUNOCO LOGISTICS PRTR.....		02/25/2019	BANK OF NEW YORK.....		13,214	13,000	13,230	13,137		(4)		(4)		13,133		81	81	224	04/01/2024	2FE.....
88161N AA 7	TESLA 2018-B A.....		03/22/2019	MBS PMT.....		10,715	10,715	10,714	10,692		22		22		10,715			0	64	08/20/2021	1FE.....
89231U AD 9	TAOT 2016-B A3.....		03/01/2019	VARIOUS.....		6,709	6,732	6,732	6,732				0		6,732		(24)	(24)	17	04/15/2020	1FE.....
89236T BB 0	TOYOTA MTR CREDIT CORP.....		01/17/2019	MATURITY.....		95,000	95,000	95,457	95,005		(5)		(5)		95,000			0	998	01/17/2019	1FE.....
896239 AC 4	TRIMBLE INC.....		01/22/2019	BANK OF NEW YORK.....		237,983	244,000	243,675	243,689		2		2		243,691		(5,708)	(5,708)	1,295	06/15/2028	2FE.....
89837L AA 3	PRINCETON UNIV.....		03/01/2019	MATURITY.....		374,000	374,000	399,287	374,561		(561)		(561)		374,000			0	9,257	03/01/2019	1FE.....
90131H AB 1	21ST CENTURY FOX AMER.....		03/20/2019	EXCHANGE.....		259,979	250,000	260,895	260,023		(45)		(45)		259,979			0	6,588	10/01/2043	1FE.....
90131H BW 4	21ST CENTURY FOX AMER.....		03/20/2019	EXCHANGE.....		24,811	25,000	24,736	24,806		6		6		24,811			0	423	10/15/2025	1FE.....
909318 AA 5	UNITED AIR 2018-1 AA P.....		03/01/2019	SINK.....		888	888	888	888				0		888			0	16	03/01/2030	1FE.....
90931L AA 6	UNITED AIR 2016-1 AA P.....		01/07/2019	SINK.....		923	923	923	923				0		923			0	14	07/07/2028	1FE.....
90931M AA 4	UNITED AIR 2016-1 A PT.....		01/07/2019	SINK.....		4,907	4,907	4,938	4,907				0		4,907			0	85	07/07/2028	1FE.....
90931V AA 4	UNITED AIR 2018-1 A PT.....		03/01/2019	SINK.....		836	836	836	836				0		836			0	15	03/01/2030	1FE.....
91159H HH 6	US BANCORP.....		03/25/2019	CALL at 100.000.....		25,000	25,000	24,978	24,999		1		1		25,000			0	229	04/25/2019	1FE.....
91830M AA 4	VNDO 2013-PENN A.....		02/21/2019	BANK OF NEW YORK.....		166,927	165,000	178,045	170,788		(453)		(453)		170,334		(3,407)	(3,407)	1,466	12/13/2029	1FM.....
92343V DW 1	VERIZON COMMUNICATIONS.....		02/28/2019	VARIOUS.....		50,562	50,000	50,846	50,590		(28)		(28)		50,562			0	703	03/16/2022	2FE.....
92343V EN 0	VERIZON COMMUNICATIONS.....		02/28/2019	EXCHANGE.....		50,883	51,000	50,856	50,880		3		3		50,883			0	923	02/15/2025	2FE.....
92343V ET 7	VERIZON COMMUNICATIONS.....		02/28/2019	BANK OF NEW YORK.....		1,030	1,029	1,023	1,023				0		1,023		7	7		12/03/2029	2FE.....
94981W AA 3	WFMBS 2004-S A1.....		03/01/2019	MBS PMT.....		3,387	3,387	3,464	3,388		(1)		(1)		3,387			0	32	09/25/2034	1FM.....
96145D AA 3	WESTROCK CO.....		02/15/2019	EXCHANGE.....		49,888	50,000	49,861	49,886		2		2		49,888			0	625	09/15/2024	2FE.....
981464 DM 9	WFNMT 2012-D A.....		01/28/2019	NIKKO.....		996,953	1,000,000	1,011,367	1,001,271		(224)		(224)		1,001,047		(4,094)	(4,094)	2,688	04/17/2023	1FE.....
981464 GH 7	WFNMT 2017-C A.....		02/08/2019	BANK OF NEW YORK.....		568,891	575,000	573,205	573,255		108		108		573,363		(4,473)	(4,473)	2,103	08/15/2024	1FE.....
98160Y AD 7	WOART 2015-B A3.....		03/01/2019	VARIOUS.....		30,882	30,899	30,894	30,899				0		30,899		(17)	(17)	81	12/15/2020	1FE.....
98161F AD 7	WOLS 2016-A A3.....		02/15/2019	MBS PMT.....		31,788	31,788	31,784	31,788				0		31,788			0	53	08/15/2019	1FE.....

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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	NAIC Designation and Administrative Symbol/Market Indicator (a)
98161P AD 5	WOART 2016-B A3.....		03/15/2019	MBS PMT.....		17,598	17,598	17,593	17,589		8		8		17,598			0	38	02/15/2022	1FE.....
00908P AB 3	AIR CANADA 2017-1A PTT.....		01/15/2019	SINK.....		2,560	2,560	2,525	2,559		1		1		2,560			0	45	01/15/2030	1FE.....
064159 HC 3	BANK OF NOVA SCOTIA.....		01/15/2019	MATURITY.....		25,000	25,000	24,970	25,000				0		25,000			0	244	01/15/2019	1FE.....
06416C AB 4	BANK OF NOVA SCOTIA.....		03/25/2019	BANK OF NEW YORK.....		24,808	25,000	24,987	24,997		1		1		24,997		(190)	(190)	209	04/14/2020	1FE.....
380881 ER 9	GCCT 2018-4A A.....		01/08/2019	BANK OF NEW YORK.....		540,601	535,000	534,780	534,792		1		1		534,793		5,808	5,808	1,278	10/15/2025	1FE.....
89114Q AV 0	TORONTO-DOMINION BK.....		03/04/2019	BANK OF NEW YORK.....		25,913	26,000	25,953	25,992		2		2		25,994		(81)	(81)	197	11/05/2019	1FE.....
66989G AA 8	NOVARTIS SECS INVEST LTD.....	C	02/10/2019	MATURITY.....		109,000	109,000	122,239	109,405		(405)		(405)		109,000			0	2,793	02/10/2019	1FE.....
685218 AA 7	ORANGE SA.....	C	02/06/2019	MATURITY.....		9,000	9,000	8,992	9,000				0		9,000			0	124	02/06/2019	2FE.....
71654Q CP 5	PETROLEOS MEXICANOS.....	C	01/23/2019	BANK OF NEW YORK.....		19,280	20,000	19,991	19,991				0		19,991		(711)	(711)	332	01/23/2029	2FE.....
80283L AK 9	SANTANDER UK PLC.....	C	03/14/2019	MATURITY.....		33,000	33,000	32,942	32,996		4		4		33,000			0	413	03/14/2019	1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					16,663,207	16,508,971	16,854,057	14,885,482	132	(4,658)	0	(4,526)	0	16,708,998	0	(45,797)	(45,797)	192,473	XXX	XXX
8399997	Total - Bonds - Part 4.....					66,612,446	66,067,669	65,752,480	60,169,520	132	(87)	0	45	0	65,535,934	0	1,076,508	1,076,508	673,109	XXX	XXX
8399999	Total - Bonds.....					66,612,446	66,067,669	65,752,480	60,169,520	132	(87)	0	45	0	65,535,934	0	1,076,508	1,076,508	673,109	XXX	XXX
<b>Common Stocks - Mutual Funds</b>																					
922040 10 0	VANGUARD INSTL IX FD.....		03/28/2019	LT CAP GAIN.....		100,000		90,745					0				90,745	90,745		XXX	L.....
9299999	Total - Common Stocks - Mutual Funds.....					90,745		90,745	0	0	0	0	0	0	90,745	0	90,745	90,745	0	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					90,745		90,745	0	0	0	0	0	0	90,745	0	90,745	90,745	0	XXX	XXX
9799999	Total - Common Stocks.....					90,745		90,745	0	0	0	0	0	0	90,745	0	90,745	90,745	0	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					90,745		90,745	0	0	0	0	0	0	90,745	0	90,745	90,745	0	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					66,703,191		65,752,480	60,169,520	132	(87)	0	45	0	65,535,934	0	1,167,253	1,167,253	673,109	XXX	XXX

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(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: .....0.

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

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

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

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

**Sch. DL - Pt. 1**  
**NONE**

**Sch. DL - Pt. 2**  
**NONE**

## SCHEDULE E - PART 1 - CASH

### Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
FIFTH THIRD BANK.....					.....(11,692,003)	.....(15,110,345)	.....(59,248,223)	XXX
BARCLAYS BK PLC.....		2.720		.....52,133	.....3,000,000	.....3,000,000	.....3,000,000	XXX
COOPERAT RABOBANK UA/NY.....		2.995	.....17,026	.....17,471	.....2,500,026	.....2,500,014	.....2,500,002	XXX
MUFG BK LTD NY.....		2.900		.....12,889	.....2,000,000	.....2,000,000	.....2,000,000	XXX
MIZUHO BK LTD/NY.....		2.720		.....8,916		.....2,000,298	.....2,000,149	XXX
NATIXIS NY BRANCH.....		2.750		.....57,260	.....2,500,000	.....2,500,000	.....2,500,000	XXX
STANDARD CHARTERED BK.....		2.700		.....630			.....1,200,000	XXX
STANDARD CHARTERED BK.....		2.630		.....17,899	.....1,000,000	.....1,000,000	.....1,000,000	XXX
SVENSKA HANDELSBANKEN AB NY.....		2.608		.....2,754			.....2,000,000	XXX
TORONTO DOMINION BK.....		2.620		.....16,739	.....1,000,000	.....1,000,000	.....1,000,000	XXX
TORONTO DOMINION BK.....		2.630			.....1,500,000	.....1,500,000		XXX
TORONTO-DOMINION BK (NYC BRANCH).....		2.860			.....1,000,000			XXX
US BK/CINCINNATI.....		2.460			.....3,500,000	.....3,500,000		XXX
INTEREST RECEIVED DURING QTR ON DISPOSED HOLDINGS.....			.....120,156					XXX
0199999. Total Open Depositories.....	XXX	XXX	.....137,182	.....186,691	.....6,308,023	.....3,889,967	.....(42,048,072)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....137,182	.....186,691	.....6,308,023	.....3,889,967	.....(42,048,072)	XXX
0599999. Total Cash.....	XXX	XXX	.....137,182	.....186,691	.....6,308,023	.....3,889,967	.....(42,048,072)	XXX

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
<b>Bonds - Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>								
	ATLANTIC ASSET SECURITIZATION LLC.....		02/27/2019.....	2.500	04/24/2019.....	1,996,818		4,565
	BANQUE ET CAISSE EPARGNE.....		03/13/2019.....	2.464	04/08/2019.....	1,999,043		2,597
	BARTON CAPITAL SA.....		03/14/2019.....	2.464	04/09/2019.....	1,499,180		1,845
	GLAXOSMITHKLINE LLC.....		03/14/2019.....	2.485	04/12/2019.....	999,242		1,240
	GLENCOVE FUNDING LLC.....		01/10/2019.....	2.870	04/09/2019.....	1,998,733		12,825
	LONGSHIP FUNDING LLC.....		03/14/2019.....	2.484	04/04/2019.....	1,999,587		2,480
	PRUDENTIAL PLC.....		01/17/2019.....	2.615	04/09/2019.....	1,798,960		9,620
	SANTANDER UK PLC.....		01/17/2019.....	2.718	04/17/2019.....	1,997,600		10,950
	SUMITOMO MITSUI BKG.....		01/17/2019.....	2.696	04/10/2019.....	1,998,660		10,869
	WALMART INC.....		02/27/2019.....	2.450	04/29/2019.....	1,996,204		4,473
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					18,284,027	0	61,464
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					18,284,027	0	61,464
<b>Total Bonds</b>								
7799999	Subtotals - Issuer Obligations.....					18,284,027	0	61,464
8399999	Subtotals - Bonds.....					18,284,027	0	61,464
<b>Exempt Money Market Mutual Funds as Identified by the SVO</b>								
261908 10 7	DREYFUS TREAS CASH MGMT #0521.....		03/29/2019.....	2.107		143,535,360		625,109
60934N 50 0	FEDERATED TREAS OBLIG #68.....		03/29/2019.....	2.310		152,030,994		511,935
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					295,566,354	0	1,137,044
8899999	Total - Cash Equivalents.....					313,850,381	0	1,198,508

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