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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2017
OF THE CONDITION AND AFFAIRS OF THE

The Celina Mutual Insurance Company

NAIC Group Code 0035 (Current) 0035 (Prior) NAIC Company Code 20176 Employer's ID Number 34-4202015

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH
Country of Domicile United States of America

Incorporated/Organized 11/12/1919 Commenced Business 02/23/1920

Statutory Home Office 1 Insurance Square (Street and Number), Celina , OH, US 45822-1690 (City or Town, State, Country and Zip Code)

Main Administrative Office 1 Insurance Square (Street and Number)
Celina , OH, US 45822-1690 (City or Town, State, Country and Zip Code), 419-586-5181 (Area Code) (Telephone Number)

Mail Address 1 Insurance Square (Street and Number or P.O. Box), Celina , OH, US 45822-1690 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 Insurance Square (Street and Number)
Celina , OH, US 45822-1690 (City or Town, State, Country and Zip Code), 419-586-5181-8227 (Area Code) (Telephone Number)

Internet Website Address www.celinainsurance.com

Statutory Statement Contact Philip Marion Fullenkamp (Name), 419-586-5181-8227 (Area Code) (Telephone Number)
phil.fullenkamp@celinainsurance.com (E-mail Address), 419-586-6068 (FAX Number)

OFFICERS

President	William West Montgomery	Treasurer	Philip Marion Fullenkamp
Secretary	Michael Stanley Kleinhenz		

OTHER

William Rodney Stapleton, Sr. VP - Corporate Strategy	Robert Mark Shoenfelt, Sr. VP - CIO	Vincent Miles Franz, Sr. VP - COO
Theodore Joseph Wissman, VP - Claims		

DIRECTORS OR TRUSTEES

William West Montgomery - Chairman	Philip Marion Fullenkamp	Nancy Montgomery Goldberg
David Thomas Mellin	Wesley Moore Jetter	John Michael Lazarich
Collin Jay Bryan	John Richard Gregg #	

State of Ohio
County of Mercer
SS:

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

William West Montgomery Chairman, President, CEO and General Manager	Michael Stanley Kleinhenz Secretary and Assistant Treasurer	Philip Marion Fullenkamp Sr. VP - CFO and Treasurer

Subscribed and sworn to before me this
____ day of February 2018

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

Lori Homan
Accountant
February 28, 2022

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	201,797	0.346	201,797		201,797	0.346
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies		0.000				0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000				0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	2,638,197	4.523	2,638,197		2,638,197	4.523
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	7,790,644	13.357	7,790,644		7,790,644	13.357
1.43 Revenue and assessment obligations	10,199,015	17.486	10,199,015		10,199,015	17.486
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	139,860	0.240	139,860		139,860	0.240
1.512 Issued or guaranteed by FNMA and FHLMC	2,144,509	3.677	2,144,509		2,144,509	3.677
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	3,584,445	6.145	3,584,445		3,584,445	6.145
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000				0.000
1.523 All other	653,006	1.120	653,006		653,006	1.120
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	18,527,313	31.764	18,527,313		18,527,313	31.764
2.2 Unaffiliated non-U.S. securities (including Canada)	2,828,851	4.850	2,828,851		2,828,851	4.850
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	3,507,151	6.013	3,507,151		3,507,151	6.013
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated	726,167	1.245	726,167		726,167	1.245
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated	3,124,333	5.356	3,124,333		3,124,333	5.356
3.4 Other equity securities:						
3.41 Affiliated		0.000				0.000
3.42 Unaffiliated	96,753	0.166	96,753		96,753	0.166
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company	761,433	1.305	761,433		761,433	1.305
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities		0.000				0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	1,404,656	2.408	1,404,656		1,404,656	2.408
11. Other invested assets		0.000				0.000
12. Total invested assets	58,328,130	100.000	58,328,130		58,328,130	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		805,201
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	8,893	8,893
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	52,660	
	8.2 Totals, Part 3, Column 9		52,660
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		761,433
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		761,433

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		55,112,449
2.	Cost of bonds and stocks acquired, Part 3, Column 7		10,192,711
3.	Accrual of discount		18,665
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	5,011	
	4.2. Part 2, Section 1, Column 15	(2,702)	
	4.3. Part 2, Section 2, Column 13	867,610	
	4.4. Part 4, Column 11	33,970	903,889
5.	Total gain (loss) on disposals, Part 4, Column 19		628,908
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		10,105,899
7.	Deduct amortization of premium		588,683
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		56,162,040
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		56,162,040

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	1,510,387	1,469,577	1,525,650	1,486,083
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	1,510,387	1,469,577	1,525,650	1,486,083
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	2,638,197	2,700,271	2,718,174	2,394,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	7,790,643	7,991,876	8,186,474	6,895,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	14,759,241	14,733,979	15,214,620	13,340,190
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	19,180,318	20,033,778	19,411,090	18,987,603
	9. Canada	232,907	234,319	233,435	225,000
	10. Other Countries	2,595,944	2,675,338	2,619,941	2,525,000
	11. Totals	22,009,169	22,943,435	22,264,466	21,737,603
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	48,707,637	49,839,138	49,909,384	45,852,876
PREFERRED STOCKS	14. United States	500,142	525,115	500,262	
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries	226,025	265,962	226,025	
	17. Totals	726,167	791,077	726,287	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	726,167	791,077	726,287	
COMMON STOCKS	20. United States	6,728,237	6,728,237	3,447,415	
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries				
	23. Totals	6,728,237	6,728,237	3,447,415	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	6,728,237	6,728,237	3,447,415	
	26. Total Stocks	7,454,404	7,519,314	4,173,702	
	27. Total Bonds and Stocks	56,162,041	57,358,452	54,083,086	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	44,290	326,801	739,370	399,922	4	XXX	1,510,387	3.1	2,903,192	5.8	1,510,387	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	44,290	326,801	739,370	399,922	4	XXX	1,510,387	3.1	2,903,192	5.8	1,510,387	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	300,000	756,810	1,581,387			XXX	2,638,197	5.4	2,931,218	5.9	2,638,197	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	300,000	756,810	1,581,387			XXX	2,638,197	5.4	2,931,218	5.9	2,638,197	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1		2,107,557	5,146,243	536,844		XXX	7,790,644	16.0	7,973,294	16.1	7,790,644	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals		2,107,557	5,146,243	536,844		XXX	7,790,644	16.0	7,973,294	16.1	7,790,644	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	999,917	4,625,301	7,733,416	992,306	408,299	XXX	14,759,239	30.3	16,102,857	32.4	14,759,239	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	999,917	4,625,301	7,733,416	992,306	408,299	XXX	14,759,239	30.3	16,102,857	32.4	14,759,239	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	169,319	9,333,391	3,348,363	531,991	207,267	XXX	13,590,331	27.9	11,364,731	22.9	13,120,492	469,839
6.2 NAIC 2	462,753	3,588,935	2,340,709			XXX	6,392,397	13.1	6,507,694	13.1	6,254,366	138,031
6.3 NAIC 3	229,530	1,193,713	249,634			XXX	1,672,877	3.4	1,417,199	2.9	1,416,797	256,080
6.4 NAIC 4	9,448	14,644	295,299	34,173		XXX	353,564	0.7	318,019	0.6	274,064	79,500
6.5 NAIC 5						XXX			152,250	0.3		
6.6 NAIC 6						XXX						
6.7 Totals	871,050	14,130,683	6,234,005	566,164	207,267	XXX	22,009,169	45.2	19,759,893	39.8	21,065,719	943,450
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 1,513,526	17,149,860	18,548,779	2,461,063	615,570		40,288,798	82.7	XXX	XXX	39,818,959	469,839
10.2 NAIC 2	(d) 462,753	3,588,935	2,340,709				6,392,397	13.1	XXX	XXX	6,254,366	138,031
10.3 NAIC 3	(d) 229,530	1,193,713	249,634				1,672,877	3.4	XXX	XXX	1,416,797	256,080
10.4 NAIC 4	(d) 9,448	14,644	295,299	34,173			353,564	0.7	XXX	XXX	274,064	79,500
10.5 NAIC 5	(d)						(c)		XXX	XXX		
10.6 NAIC 6	(d)						(c)		XXX	XXX		
10.7 Totals	2,215,257	21,947,152	21,434,421	2,495,236	615,570		(b) 48,707,636	100.0	XXX	XXX	47,764,186	943,450
10.8 Line 10.7 as a % of Col. 7	4.5	45.1	44.0	5.1	1.3		100.0	XXX	XXX	XXX	98.1	1.9
11. Total Bonds Prior Year												
11.1 NAIC 1	4,439,851	11,961,019	21,619,885	2,374,676	879,861		XXX	XXX	41,275,292	83.1	40,548,227	727,065
11.2 NAIC 2	218,339	3,813,349	2,456,372		19,634		XXX	XXX	6,507,694	13.1	6,482,729	24,965
11.3 NAIC 3		933,838	369,821	9,866	103,674		XXX	XXX	1,417,199	2.9	1,417,199	
11.4 NAIC 4	18,860	232,524	5,696	60,939			XXX	XXX	318,019	0.6	318,019	
11.5 NAIC 5			152,250				XXX	XXX	(c) 152,250	0.3	152,250	
11.6 NAIC 6							XXX	XXX	(c)			
11.7 Totals	4,677,050	16,940,730	24,604,024	2,445,481	1,003,169		XXX	XXX	(b) 49,670,454	100.0	48,918,424	752,030
11.8 Line 11.7 as a % of Col. 9	9.4	34.1	49.5	4.9	2.0		XXX	XXX	100.0	XXX	98.5	1.5
12. Total Publicly Traded Bonds												
12.1 NAIC 1	1,468,255	16,734,239	18,540,325	2,460,570	615,570		39,818,959	81.8	40,548,227	81.6	39,818,959	XXX
12.2 NAIC 2	462,753	3,588,935	2,202,677				6,254,365	12.8	6,482,729	13.1	6,254,365	XXX
12.3 NAIC 3	229,530	1,038,955	148,313				1,416,798	2.9	1,417,199	2.9	1,416,798	XXX
12.4 NAIC 4	9,448	14,644	215,799	34,173			274,064	0.6	318,019	0.6	274,064	XXX
12.5 NAIC 5									152,250	0.3		XXX
12.6 NAIC 6												XXX
12.7 Totals	2,169,986	21,376,773	21,107,114	2,494,743	615,570		47,764,186	98.1	48,918,424	98.5	47,764,186	XXX
12.8 Line 12.7 as a % of Col. 7	4.5	44.8	44.2	5.2	1.3		100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	4.5	43.9	43.3	5.1	1.3		98.1	XXX	XXX	XXX	98.1	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	45,271	415,621	8,454	493			469,839	1.0	727,065	1.5	XXX	469,839
13.2 NAIC 2			138,032				138,032	0.3	24,965	0.1	XXX	138,032
13.3 NAIC 3		154,758	101,321				256,079	0.5			XXX	256,079
13.4 NAIC 4			79,500				79,500	0.2			XXX	79,500
13.5 NAIC 5											XXX	
13.6 NAIC 6											XXX	
13.7 Totals	45,271	570,379	327,307	493			943,450	1.9	752,030	1.5	XXX	943,450
13.8 Line 13.7 as a % of Col. 7	4.8	60.5	34.7	0.1			100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.1	1.2	0.7	0.0			1.9	XXX	XXX	XXX	XXX	1.9

(a) Includes $ 943,450 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 228,347 current year, $ 18 prior year of bonds with Z designations and $ .... , current year $ .... prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations		49,874	151,923			XXX	201,797	0.4	1,530,185	3.1	201,797	
1.2 Residential Mortgage-Backed Securities	32,197	76,890	30,261	508	4	XXX	139,860	0.3	184,473	0.4	139,860	
1.3 Commercial Mortgage-Backed Securities	12,093	200,037	557,186	399,414		XXX	1,168,730	2.4	1,188,534	2.4	1,168,730	
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 Totals	44,290	326,801	739,370	399,922	4	XXX	1,510,387	3.1	2,903,192	5.8	1,510,387	
2. All Other Governments												
2.1 Issuer Obligations						XXX						
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	300,000	756,810	1,581,387			XXX	2,638,197	5.4	2,931,218	5.9	2,638,197	
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 Totals	300,000	756,810	1,581,387			XXX	2,638,197	5.4	2,931,218	5.9	2,638,197	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations		2,107,558	5,146,242	536,844		XXX	7,790,644	16.0	7,973,294	16.1	7,790,644	
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 Totals		2,107,558	5,146,242	536,844		XXX	7,790,644	16.0	7,973,294	16.1	7,790,644	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	350,000	2,745,707	6,758,512	60,801	283,995	XXX	10,199,015	20.9	11,786,878	23.7	10,199,015	
5.2 Residential Mortgage-Backed Securities	649,917	1,879,594	974,904	931,505	124,304	XXX	4,560,224	9.4	4,315,978	8.7	4,560,224	
5.3 Commercial Mortgage-Backed Securities						XXX						
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 Totals	999,917	4,625,301	7,733,416	992,306	408,299	XXX	14,759,239	30.3	16,102,856	32.4	14,759,239	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	804,794	13,958,668	6,106,691	278,743	207,267	XXX	21,356,163	43.8	18,725,497	37.7	20,532,671	823,492
6.2 Residential Mortgage-Backed Securities	66,257	172,015	127,314	287,421		XXX	653,007	1.3	838,335	1.7	533,048	119,959
6.3 Commercial Mortgage-Backed Securities						XXX			43,472	0.1		
6.4 Other Loan-Backed and Structured Securities						XXX			152,588	0.3		
6.5 Totals	871,051	14,130,683	6,234,005	566,164	207,267	XXX	22,009,170	45.2	19,759,892	39.8	21,065,719	943,451
7. Hybrid Securities												
7.1 Issuer Obligations						XXX						
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX						
7.5 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.3 Totals	XXX	XXX	XXX	XXX	XXX							
10. Total Bonds Current Year												
10.1 Issuer Obligations	1,454,794	19,618,617	19,744,755	876,388	491,262	XXX	42,185,816	86.6	XXX	XXX	41,362,324	823,492
10.2 Residential Mortgage-Backed Securities	748,371	2,128,499	1,132,479	1,219,434	124,308	XXX	5,353,091	11.0	XXX	XXX	5,233,132	119,959
10.3 Commercial Mortgage-Backed Securities	12,093	200,037	557,186	399,414		XXX	1,168,730	2.4	XXX	XXX	1,168,730	
10.4 Other Loan-Backed and Structured Securities						XXX			XXX	XXX		
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 Totals	2,215,258	21,947,153	21,434,420	2,495,236	615,570		48,707,637	100.0	XXX	XXX	47,764,186	943,451
10.7 Line 10.6 as a % of Col. 7	4.5	45.1	44.0	5.1	1.3		100.0	XXX	XXX	XXX	98.1	1.9
11. Total Bonds Prior Year												
11.1 Issuer Obligations	3,654,657	14,795,926	22,914,178	831,309	751,002	XXX	XXX	XXX	42,947,072	86.5	42,372,431	574,641
11.2 Residential Mortgage-Backed Securities	811,932	2,074,821	1,096,046	1,103,819	252,168	XXX	XXX	XXX	5,338,786	10.7	5,161,399	177,387
11.3 Commercial Mortgage-Backed Securities	57,872	69,982	593,800	510,352		XXX	XXX	XXX	1,232,006	2.5	1,232,006	
11.4 Other Loan-Backed and Structured Securities	152,588					XXX	XXX	XXX	152,588	0.3	152,588	
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
11.6 Totals	4,677,049	16,940,729	24,604,024	2,445,480	1,003,170		XXX	XXX	49,670,452	100.0	48,918,424	752,028
11.7 Line 11.6 as a % of Col. 9	9.4	34.1	49.5	4.9	2.0		XXX	XXX	100.0	XXX	98.5	1.5
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	1,454,793	19,113,979	19,425,902	876,388	491,262	XXX	41,362,324	84.9	42,372,431	85.3	41,362,324	XXX
12.2 Residential Mortgage-Backed Securities	703,100	2,062,758	1,124,025	1,218,941	124,308	XXX	5,233,132	10.7	5,161,399	10.4	5,233,132	XXX
12.3 Commercial Mortgage-Backed Securities	12,093	200,037	557,186	399,414		XXX	1,168,730	2.4	1,232,006	2.5	1,168,730	XXX
12.4 Other Loan-Backed and Structured Securities						XXX			152,588	0.3		XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
12.6 Totals	2,169,986	21,376,774	21,107,113	2,494,743	615,570		47,764,186	98.1	48,918,424	98.5	47,764,186	XXX
12.7 Line 12.6 as a % of Col. 7	4.5	44.8	44.2	5.2	1.3		100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	4.5	43.9	43.3	5.1	1.3		98.1	XXX	XXX	XXX	98.1	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	1	504,638	318,853			XXX	823,492	1.7	574,641	1.2	XXX	823,492
13.2 Residential Mortgage-Backed Securities	45,271	65,741	8,454	493		XXX	119,959	0.2	177,387	0.4	XXX	119,959
13.3 Commercial Mortgage-Backed Securities						XXX					XXX	
13.4 Other Loan-Backed and Structured Securities						XXX					XXX	
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
13.6 Totals	45,272	570,379	327,307	493			943,451	1.9	752,028	1.5	XXX	943,451
13.7 Line 13.6 as a % of Col. 7	4.8	60.5	34.7	0.1			100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.1	1.2	0.7	0.0			1.9	XXX	XXX	XXX	XXX	1.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,480,354	1,480,354			
2. Cost of short-term investments acquired	26,324,023	26,324,023			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	27,804,377	27,804,377			
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)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year				
2. Cost of cash equivalents acquired	3,085,549		3,085,549	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals				
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)	3,085,549		3,085,549	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	3,085,549		3,085,549	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Home Office and Parking Lot		Celina	OH	12/28/1993	12/31/2006	2,565,356		761,433	2,179,000	52,660			(52,660)		139,446	
0299999. Property occupied by the reporting entity - Administrative						2,565,356		761,433	2,179,000	52,660			(52,660)		139,446	
0399999. Total Property occupied by the reporting entity						2,565,356		761,433	2,179,000	52,660			(52,660)		139,446	
0699999 - Totals						2,565,356		761,433	2,179,000	52,660			(52,660)		139,446	

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Wall in basement for additional room	Celina	OH	04/13/2017	Hirschfeld Construction LLC				2,816
Front Doors	Celina	OH	12/05/2017	Celina Glass Company				6,077
0199999. Acquired by Purchase								8,893
0399999 - Totals								8,893

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-M9-8	US TREASURY N/B	SD			1	49,787	99.0000	49,500	50,000	49,873		42			1.625	1.710	MN	71	813	12/07/2015	11/30/2020
912828-V9-8	US TREASURY N/B				1	151,688	98.7030	152,990	155,000	151,923		235			2.250	2.490	FA	1,317	1,744	03/20/2017	02/15/2027
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						201,475	XXX	202,490	205,000	201,796		277			XXX	XXX	XXX	1,388	2,557	XXX	XXX
36203H-SQ-5	GN 349827			4	1	18,713	102.7360	18,895	18,392	18,542		(56)			7.500	6.960	MON	115	1,379	12/31/2005	01/15/2023
3622A2-BN-1	GN 783645			4	1	113,365	104.0720	111,847	107,471	112,527		(1,594)			3.500	1.970	MON	313	3,761	10/10/2013	07/15/2027
36290S-CK-5	GN 615774			4	1	2,711	100.9700	2,767	2,741	2,735		12			4.000	4.210	MON	9	110	09/30/2003	09/15/2018
36296R-3Q-8	GN 699307			4	1	6,056	112.1850	6,771	6,035	6,056		(7)			6.000	5.810	MON	30	362	11/03/2008	10/15/2038
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						140,845	XXX	140,280	134,639	139,860		(1,645)			XXX	XXX	XXX	467	5,612	XXX	XXX
38373M-YH-7	GNR 2007-12 C			4	1	48,548	102.3760	47,547	46,444	47,302		(535)			5.278	4.280	MON	204	2,451	05/17/2010	04/16/2041
38378B-QG-7	GNR 2012-27 D			4	1	350,000	99.5530	348,436	350,000	350,000					3.487	3.460	MON	1,017	12,204	02/08/2012	03/16/2045
38378B-VH-9	GNR 2012-72 B			4	1	362,469	98.8720	346,052	350,000	356,465		(1,330)			2.947	2.540	MON	860	10,315	12/20/2012	02/16/2046
38378B-WC-9	GNR 2012-78 C			4	1	422,313	96.1930	384,772	400,000	414,964		(1,343)			3.032	2.630	MON	1,011	12,326	10/26/2012	06/16/2052
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						1,183,330	XXX	1,126,807	1,146,444	1,168,731		(3,208)			XXX	XXX	XXX	3,092	37,296	XXX	XXX
0599999. Total - U.S. Government Bonds						1,525,650	XXX	1,469,577	1,486,083	1,510,387		(4,576)			XXX	XXX	XXX	4,947	45,465	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
13063C-R4-4	CALIFORNIA ST				1FE	322,272	121.5250	303,813	250,000	311,089		(7,432)			5.000	1.600	MS	4,167	12,500	06/22/2016	09/01/2025
246381-EH-6	DELAWARE ST			2	1FE	428,155	119.3010	417,554	350,000	404,933		(7,726)			5.000	2.370	JJ	8,750	17,500	11/25/2014	07/01/2027
419792-UK-0	HAWAII ST			2	1FE	308,142	114.9880	338,065	294,000	306,810		(1,332)			5.000	3.990	MN	2,450	7,350	06/08/2017	11/01/2029
57582R-DM-5	MASSACHUSETTS ST			2	1FE	300,275	116.5060	291,265	250,000	285,445		(6,204)			5.000	2.170	MN	2,083	12,500	07/22/2015	05/01/2024
594612-BM-4	MICHIGAN ST				1FE	302,565	117.5960	293,990	250,000	288,183		(5,973)			5.000	2.230	JD	1,042	12,500	07/15/2015	12/01/2023
605580-5M-7	MISSISSIPPI ST	SD		1	1FE	300,000	101.7300	305,190	300,000	300,000					4.434	4.430	AO	3,326	13,302	10/15/2009	10/01/2018
677522-CG-7	OHIO ST				1FE	306,765	117.3650	293,413	250,000	291,737		(6,917)			5.000	1.880	MS	4,167	12,500	10/15/2015	09/01/2023
882722-VF-5	TEXAS ST			1	1FE	150,000	101.2880	151,932	150,000	150,000					3.203	3.200	AO	1,201	4,805	09/23/2010	04/01/2019
917542-QW-5	UTAH ST			1	1FE	300,000	101.6830	305,049	300,000	300,000					3.189	3.180	JJ	4,784	9,567	09/24/2010	07/01/2019
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						2,718,174	XXX	2,700,271	2,394,000	2,638,197		(35,584)			XXX	XXX	XXX	31,970	102,524	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						2,718,174	XXX	2,700,271	2,394,000	2,638,197		(35,584)			XXX	XXX	XXX	31,970	102,524	XXX	XXX
013595-TK-9	ALBUQUERQUE NM MUNI SCH DIST #				1FE	181,904	116.7810	175,172	150,000	170,599		(3,413)			5.000	2.360	FA	3,125	7,500	06/27/2014	08/01/2023
021087-VA-6	ALPINE UT SCH DIST				1FE	401,352	116.0790	377,257	325,000	376,618		(9,380)			5.000	1.790	MS	4,785	16,250	04/15/2015	03/15/2023
022447-XR-2	ALVIN TX INDEP SCH DIST				1FE	426,342	115.4780	404,173	350,000	399,582		(9,085)			5.000	2.070	FA	6,611	17,500	12/03/2014	02/15/2023
101547-UU-9	BOULDER VLY CO SCH DIST #RE-2			2	1FE	410,190	116.5350	407,873	350,000	395,987		(5,457)			5.000	3.010	JD	1,458	17,500	04/14/2015	12/01/2038
159808-CE-2	CHARLES CNTY MD	SD			1FE	305,380	115.3040	288,260	250,000	283,941		(6,749)			5.000	1.990	AO	3,125	12,500	09/29/2014	10/01/2022
160069-VA-5	CHARLESTON CNTY SC			2	1FE	304,033	117.9480	294,870	250,000	289,456		(6,293)			5.000	2.110	MN	2,083	12,500	08/20/2015	11/01/2024
164231-KQ-4	CHEROKEE CNTY GA SCH SYS			1	1FE	200,000	117.6980	235,396	200,000	200,000					5.870	5.870	FA	4,892	11,740	06/19/2009	08/01/2028
180848-QQ-9	CLARK CNTY NV			2	1FE	320,758	122.5100	306,275	250,000	309,021		(6,472)			5.000	1.920	MN	2,083	12,500	02/16/2016	11/01/2026
234667-JD-6	DALLAS CNTY TX HOSP DIST	SD		1	1FE	150,000	103.1700	154,755	150,000	150,000					4.448	4.440	FA	2,521	6,672	08/27/2009	08/15/2019
35880C-QH-0	FRISCO TX INDEP SCH DIST				1FE	391,144	119.0570	386,935	325,000	374,323		(6,769)			5.000	2.490	FA	6,139	16,250	05/21/2015	08/15/2024
403755-T3-5	GWINNETT CNTY GA SCH DIST			2	1FE	419,430	119.1970	417,190	350,000	402,521		(6,139)			5.000	2.790	FA	7,292	17,500	02/23/2015	02/01/2035
447025-JJ-7	HUNTSVILLE AL			1	1FE	250,000	101.1880	252,970	250,000	250,000					3.386	3.380	MS	2,822	8,465	09/02/2010	09/01/2019
517840-6Q-2	LAS VEGAS VLY NV WTR DIST			2	1FE	315,440	119.5400	298,850	250,000	303,182		(6,614)			5.000	1.910	JD	1,042	12,500	02/12/2016	06/01/2027
54589T-CE-0	LOUDOUN CNTY VA			2	1FE	428,691	119.6010	418,604	350,000	406,461		(7,405)			5.000	2.450	JD	1,458	17,500	11/25/2014	12/01/2027
64966L-5B-3	NEW YORK NY				1FE	315,143	120.8080	302,020	250,000	303,499		(6,485)			5.000	1.950	FA	5,208	12,500	02/25/2016	08/01/2025
741701-W8-5	PRINCE GEORGES CNTY MD				1FE	181,797	117.1240	175,686	150,000	173,210		(3,820)			5.000	2.090	MS	2,500	7,500	09/16/2015	09/01/2023
763682-G8-8	RICHLAND CNTY SC SCH DIST #2				1FE	303,678	115.5500	288,875	250,000	288,956		(7,259)			5.000	1.780	FA	5,208	12,500	12/09/2015	02/01/2023
76541V-TB-3	RICHMOND VA				1FE	24,985	126.2200	25,244	20,000	24,973		(12)			5.000	2.250	MS	28		12/05/2017	03/01/2028
790450-GG-9	SAINT JOHNS MI PUBLIC SCHS				1FE	291,715	110.0710	275,178	250,000	278,946		(8,420)			5.000	1.430	MN	2,083	12,500	06/20/2016	05/01/2021
815626-GQ-3	SEDGWICK CNTY KS UNIF SCH DIST			1	1FE	105,674	124.7170	124,717	100,000	103,957		(260)			6.220	5.720	AO	1,555	6,220	07/30/2009	10/01/2028
815626-GQ-3	SEDGWICK CNTY KS UNIF SCH DIST	SD		1	1FE	211,348	124.7170	249,434	200,000	207,915		(521)			6.220	5.720	AO	3,110	12,440	07/30/2009	10/01/2028
880558-DX-6	TENNESSEE ST SCH BOND AUTH				1FE	359,241	115.9560	347,868	300,000	333,647		(6,468)			5.000	2.520	MN	2,500	15,000	11/07/2013	11/01/2022
919069-AR-5	VALDOSTA GA CITY SCH SYS				1FE	178,538	112.6600	168,990	150,000	168,872		(4,416)			5.000	1.790	FA	3,125	7,500	09/23/2015	02/01/2022
930863-T6-2	WAKE CNTY NC				1FE	305,695	115.7660	289,415	250,000	284,399		(6,227)			5.000	2.170	MS	4,167	12,500	06/23/2014	03/01/2023
937751-6E-0	WASHINGTON CNTY MD				1FE	290,095	109.5800	273,950	250,000	279,410		(6,306)			4.000	1.300	JJ	5,000	10,000	04/13/2016	07/01/2022

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
940859-BA-8	WASHOE CNTY NV SCH DIST				1FE	30,560	122.0880	30,522	25,000	30,498		(62)			5.000	2.220	AO	139		11/20/2017	10/01/2026
94766P-FR-7	WEBER UT SCH DIST				1FE	368,844	116.4670	349,401	300,000	344,793		(7,674)			5.000	2.080	JD	667	15,000	10/02/2014	06/15/2023
95667N-CP-6	WEST VIRGINIA ST SCH BLDG AUTH				1FE	307,093	116.1070	290,268	250,000	293,136		(7,420)			5.000	1.700	JJ	6,250	12,500	01/25/2016	07/01/2023
984657-GU-4	YAMHILL CNTY OR SCH DIST #29J				1FE	407,404	109.0650	381,728	350,000	362,741		(4,851)			5.500	3.930	JD	856	19,250	11/09/2006	06/15/2020
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						8,186,474	XXX	7,991,876	6,895,000	7,790,643		(143,977)			XXX	XXX	XXX	91,832	342,287	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						8,186,474	XXX	7,991,876	6,895,000	7,790,643		(143,977)			XXX	XXX	XXX	91,832	342,287	XXX	XXX
01030L-BX-2	ALABAMA ST INCENTIVES FING AUT			1	1FE	350,000	101.9160	356,706	350,000	350,000					4.867	4.860	MS	5,678	17,035	09/18/2009	09/01/2018
13068L-VS-1	CALIFORNIA ST PUBLIC WKS BRD L				1FE	309,495	119.7180	299,295	250,000	297,541		(5,917)			5.000	2.170	MN	2,083	12,500	12/10/2015	05/01/2025
15567R-BE-2	CENTRL UT WTR CONSERVANCY DIST			2	1FE	24,344	123.7420	24,748	20,000	24,340		(3)			5.000	2.480	AO	8		11/30/2017	10/01/2028
181000-PB-0	CLARK CNTY NV HIGHWAY IMPT REV				1FE	313,630	118.4270	296,068	250,000	302,275		(7,572)			5.000	1.600	JJ	6,250	12,569	06/09/2016	07/01/2024
25477G-JZ-9	DIST OF COLUMBIA INCOME TAX SE			2	1FE	376,308	114.7670	344,301	300,000	337,897		(7,207)			5.000	2.260	JD	1,250	15,000	05/16/2012	12/01/2023
343136-5W-3	FLORIDA ST TURNPIKE AUTH				1FE	174,500	108.4070	162,611	150,000	163,647		(5,337)			5.000	1.290	JJ	3,750	7,500	12/09/2015	07/01/2020
343136-5W-3	FLORIDA ST TURNPIKE AUTH	SD			1FE	116,333	108.4070	108,407	100,000	109,098		(3,558)			5.000	1.290	JJ	2,500	5,000	12/09/2015	07/01/2020
438701-RA-4	HONOLULU CITY & CNTY HI WSTWTR			1	1FE	200,000	104.2720	208,544	200,000	200,000					4.113	4.110	JJ	4,113	8,226	10/27/2010	07/01/2020
442435-4M-2	HOUSTON TX UTILITY SYS REVENUE				1FE	308,653	115.5330	288,833	250,000	294,997		(7,985)			5.000	1.500	MN	1,597	12,500	04/07/2016	05/15/2023
469495-DG-7	JACKSONVILLE FL TRANSIT REVENU			2	1FE	310,203	118.9100	297,275	250,000	299,020		(5,734)			5.000	2.230	AO	3,125	12,500	01/07/2016	10/01/2027
485424-QA-6	KANSAS ST DEPT OF TRANSPRTN HI				1FE	303,898	114.5900	286,475	250,000	288,069		(7,797)			5.000	1.600	MS	4,167	12,500	12/09/2015	09/01/2022
54811G-LN-8	LOWER COLORADO RIVER TX AUTH R				1FE	298,400	112.8530	282,133	250,000	284,843		(7,618)			5.000	1.680	MN	1,597	12,500	03/11/2016	05/15/2022
57584X-8K-0	MASSACHUSETTS ST DEV FIN AGY R			2	1FE	60,810	122.1760	61,088	50,000	60,802		(8)			5.000	2.540	JJ	21		12/15/2017	07/01/2028
57604P-5P-5	MASSACHUSETTS ST WTR POLL ABAT			1	1FE	288,658	114.8530	287,133	250,000	283,996		(883)			5.192	4.240	FA	5,408	12,980	02/24/2012	08/01/2040
591745-X5-8	MET ATLANTA GA RAPID TRANSIT A				1FE	322,535	123.0830	307,708	250,000	310,569		(6,507)			5.000	1.890	JJ	6,250	12,500	02/18/2016	07/01/2026
59261A-DJ-3	MET TRANSPRTN AUTH NY REVENUE				1FE	314,950	121.7830	304,458	250,000	303,549		(6,210)			5.000	2.040	MN	1,597	12,500	02/19/2016	11/15/2025
59334D-HX-5	MIAMI-DADE CNTY FL WTR & SWR R				1FE	315,860	118.0760	295,190	250,000	302,396		(7,266)			5.000	1.700	AO	3,125	12,500	02/16/2016	10/01/2024
594695-X6-0	MICHIGAN ST TRUNK LINE				1FE	304,035	115.2280	288,070	250,000	288,037		(7,420)			5.000	1.730	MN	1,597	12,500	10/16/2015	11/15/2022
60636W-QP-3	MISSOURI ST HIGHWAYS & TRANSIT				1FE	345,939	115.5080	346,524	300,000	321,943		(3,889)			5.000	3.420	FA	6,250	15,000	03/10/2011	02/01/2023
641480-HY-7	NEVADA ST HIGHWAY IMPT REVENUE			2	1FE	321,455	122.1730	305,433	250,000	309,806		(6,491)			5.000	1.900	JD	1,042	12,500	02/17/2016	12/01/2026
647310-U7-4	NEW MEXICO ST SEVERANCE TAX				1FE	304,188	118.2660	295,665	250,000	290,692		(5,743)			5.000	2.290	JJ	6,250	12,500	08/06/2015	07/01/2024
64971W-XY-1	NEW YORK CITY NY TRANSITIONAL				1FE	302,133	114.7960	286,990	250,000	286,744		(7,212)			5.000	1.810	MN	2,083	12,500	10/23/2015	11/01/2022
650009-B4-4	NEW YORK ST THRUWAY AUTH			2	1FE	305,000	115.9300	289,825	250,000	296,556		(7,305)			5.000	1.720	JJ	6,250	12,500	11/01/2016	01/01/2025
679086-DT-2	OKLAHOMA ST CAPITOL IMPT AUTH			2	1FE	252,760	116.9510	245,597	210,000	239,681		(4,137)			5.000	2.620	JJ	5,250	10,500	09/25/2014	07/01/2026
709224-NZ-8	PENNSYLVANIA ST TURNPIKE COMMI				1FE	306,650	118.6560	296,640	250,000	298,635		(5,149)			5.000	2.430	JD	1,042	12,500	05/25/2016	06/01/2026
736742-VC-8	PORTLAND OR SWR SYS REVENUE				1FE	302,275	116.9050	292,263	250,000	288,340		(6,201)			5.000	2.150	AO	3,125	12,500	09/16/2015	10/01/2023
79730A-HY-7	SAN DIEGO CA PUBLIC FACS FING				1FE	118,832	114.1330	114,133	100,000	112,673		(2,750)			5.000	1.960	MN	639	5,000	08/28/2015	05/15/2022
79766D-GB-9	SAN FRANCISCO CALIF CITY &CNTY				1FE	190,161	123.3030	184,955	150,000	183,471		(3,644)			5.000	2.070	MN	1,250	7,500	01/27/2016	05/01/2026
812670-DP-9	SEATTLE WA MUSEUM DEV AUTH SPL			2	1FE	291,743	117.3910	293,478	250,000	278,142		(4,035)			5.000	3.010	AO	3,125	12,500	06/27/2014	04/01/2029
83786P-CK-4	S FL WTR MGMT DIST COPS			2	1FE	247,990	120.5930	241,186	200,000	239,855		(4,334)			5.000	2.330	AO	2,500	10,000	01/13/2016	10/01/2026
850578-TD-7	SPRINGFIELD IL ELEC REVENUE				1FE	290,593	108.6240	271,560	250,000	277,614		(8,467)			5.000	1.420	MS	4,167	12,500	06/14/2016	03/01/2021
91412G-RV-9	UNIV OF CALIFORNIA CA REVENUES			2	1FE	303,990	116.5540	291,385	250,000	288,431		(6,718)			5.000	1.970	MN	1,597	12,500	08/21/2015	05/15/2024
914301-5Z-5	UNIV OF HOUSTON TX UNIV REVENU				1FE	290,983	113.3600	283,400	250,000	283,034		(4,275)			4.000	2.000	FA	3,778	10,000	01/22/2016	02/15/2025
917547-YU-9	UTAH ST BLDG OWNERSHIP AUTH LE				1FE	308,740	115.3680	288,420	250,000	295,000		(7,985)			5.000	1.490	MN	1,597	12,500	04/05/2016	05/15/2023
917567-AR-0	UTAH ST TRANSIT AUTH SALES TAX			2	1FE	394,017	119.4530	388,222	325,000	377,546		(6,309)			5.000	2.600	JD	722	16,250	04/28/2015	06/15/2029
92778W-AH-9	VIRGINIA ST CLG BLDG AUTH EDUC				1FE	298,345	113.8970	284,743	250,000	282,895		(6,655)			5.000	2.030	MS	4,167	12,500	08/19/2015	09/01/2022
927793-YT-0	VIRGINIA ST CMWLTH TRANSPRTN B				1FE	325,760	123.0480	307,620	250,000	313,006		(6,930)			5.000	1.750	MN	1,597	12,500	02/16/2016	05/15/2026
95308R-JA-8	W HARRIS CNTY TX REGL WTR AUTH				1FE	119,598	114.1720	114,172	100,000	114,189		(2,699)			5.000	1.970	JD	222	5,000	12/02/2015	12/15/2022
977123-U4-8	WISCONSIN ST TRANSPRTN REVENUE			2	1FE	24,197	123.3140	24,663	20,000	24,186		(11)			5.000	2.510	JJ	28		11/28/2017	07/01/2029
988516-BP-4	YUMA AZ MUNI PROPERTY CORP UTI			2	1FE	306,203	119.5080	298,770	250,000	295,500		(5,489)			5.000	2.340	JJ	6,250	12,500	01/06/2016	07/01/2027
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						10,644,164	XXX	10,244,687	8,825,000	10,199,015		(203,450)			XXX	XXX	XXX	117,047	432,560	XXX	XXX
3128DY-HA-8	FG D94725			4	1	2,681	102.2300	2,709	2,650	2,652		(4)			6.000	5.720	MON	13	159	11/22/2005	07/01/2021
3128H8-CC-2	FG E99967			4	1	3,763	101.0820	3,719	3,679	3,679		(7)			5.000	4.480	MON	15	184	12/31/2005	10/01/2018
3128K2-C7-2	FG A41894			4	1	8,843	107.9530	9,870	9,143	8,904		64			5.000	5.720	MON	38	457	01/31/2006	01/01/2036
3128K5-WP-3	FG A45154			4	1	6,194	113.7350	6,862	6,033	6,152		(57)			6.000	5.440	MON	30	362	07/06/2005	05/01/2035
3128MM-KR-3	FG G18303			4	1	15,756	102.0190	15,776	15,464	15,599		(66)			4.500	4.010	MON	58	696	06/24/2009	03/01/2024
31294N-S2-6	FG E04137			4	1	196,211	99.8710	187,408	187,649	193,510		(1,490)			2.500	1.580	MON	391	4,691	12/04/2012	11/01/2027
31297F-JD-6	FG A27460			4	1	13,904	112.1180	15,047	13,421	13,753		(118)			6.000	5.280	MON	67	805	12/31/2005	10/01/2034
3132GG-CG-8	FG Q02771			4	1	132,804	105.8580	135,278	127,792	132,384		(699)			4.000	3.290	MON	426	5,112	08/31/2011	08/01/2041
3136A6-TP-9	FNR 2012-63 HB			4	1	125,737	96.3580	118,928	123,423	125,134		(570)			2.000	1.530	MON	206	2,468	02/06/2013	08/25/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136A8-V6-4	FNR 2012-113 PB			4	1	198,264	97.7210	189,714	194,138	196,524		(765)			2.000	1.560	MON	324	3,883	10/26/2012	10/25/2040
3136A9-T8-1	FNR 2012-124 PY			4	1	317,078	89.4320	313,014	350,000	322,835		1,084			2.500	3.030	MON	729	8,750	12/27/2012	11/25/2042
3136AA-MP-7	FNR 2012-139 MC			4	1	177,165	97.2420	168,540	173,320	175,832		(693)			2.000	1.550	MON	289	3,466	11/20/2012	05/25/2042
3136AB-LF-8	FNR 2012-148 KB			4	1	207,190	97.0800	196,957	202,879	205,729		(705)			2.000	1.600	MON	338	4,058	12/14/2012	03/25/2042
31371K-4E-8	FN 254721			4	1	662	100.1960	645	644	644					5.000	3.750	MON	3	32	12/31/2005	05/01/2018
31371L-AP-4	FN 254814			4	1	655	100.4910	647	644	644					4.000	3.210	MON	2	26	06/11/2003	07/01/2018
31371L-BH-1	FN 254840			4	1	1,051	100.5720	1,045	1,039	1,039					4.000	3.290	MON	3	42	06/25/2003	08/01/2018
31371L-CE-7	FN 254869			4	1	7,345	109.5340	7,919	7,229	7,314		(18)			5.500	5.120	MON	33	398	12/31/2005	09/01/2033
31371N-CJ-2	FN 256673			4	1	8,899	110.0010	9,746	8,860	8,892		(9)			5.500	5.290	MON	41	487	05/15/2008	04/01/2037
31371N-QN-8	FN 257061			4	1	7,502	102.4010	7,720	7,539	7,509		12			5.000	5.030	MON	31	377	02/20/2008	01/01/2023
3137A9-YB-6	FHR 3838 AE			4	1	6,183	100.1700	6,087	6,077	6,083		(35)			2.500	1.870	MON	13	152	04/20/2011	11/15/2018
3137AS-VD-3	FHR 4094 KA			4	1	213,674	96.4250	204,090	211,656	213,192		(399)			1.750	1.540	MON	309	3,704	10/23/2012	08/15/2041
3137AT-6B-3	FHR 4098 HA			4	1	165,586	97.6240	159,656	163,542	164,803		(375)			2.000	1.740	MON	273	3,271	08/23/2012	05/15/2041
3137AT-GC-0	FHR 4091 TH			4	1	198,151	97.3920	187,933	192,965	196,243		(936)			2.000	1.480	MON	322	3,859	12/03/2012	05/15/2041
3137AU-HY-8	FHR 4109 CY			4	1	339,828	93.0310	325,610	350,000	342,353		497			2.500	2.700	MON	729	8,750	12/12/2012	09/15/2032
3137AU-L2-3	FHR 4102 CH			4	1	197,608	97.8680	189,083	193,201	195,692		(771)			2.000	1.550	MON	322	3,864	09/20/2012	11/15/2040
3137AY-YA-3	FHR 4170 PE			4	1	181,398	98.6230	174,804	177,244	180,091		(843)			2.250	1.750	MON	332	3,988	02/22/2013	01/15/2033
3137GA-HR-1	FHR 3743 PA			4	1	92,222	100.0030	89,853	89,849	91,204		(572)			2.500	1.760	MON	187	2,246	01/27/2012	12/15/2039
3138ER-YP-9	FN AL9717			4	1	290,196	104.9630	288,848	275,190	289,338		(1,450)			4.000	2.810	MON	917	6,421	05/03/2017	01/01/2047
3138WJ-K5-6	FN AS8415			4	1	298,142	100.0420	298,024	297,898	298,139		(4)			3.000	2.950	MON	745	745	11/29/2017	11/01/2046
31401J-D9-6	FN 709428			4	1	721	100.3000	722	720	708					5.000	8.190	MON	3	36	08/27/2003	07/01/2018
31402C-VZ-2	FN 725232			4	1	18,439	107.8110	20,376	18,900	18,544		83			5.000	5.390	MON	79	945	12/31/2005	03/01/2034
31402D-MP-2	FN 725866			4	1	22,283	107.1940	24,587	22,937	22,437		104			4.500	4.950	MON	86	1,032	12/31/2005	09/01/2034
31403C-6L-0	FN 745275			4	1	18,149	107.8920	19,619	18,184	18,150		9			5.000	4.960	MON	76	909	01/25/2008	02/01/2036
31403J-SA-5	FN 750313			4	1	16,636	109.8070	18,021	16,412	16,571		(9)			5.500	5.160	MON	75	903	12/31/2005	11/01/2033
31403K-G9-8	FN 750924			4	1	2,068	100.7360	2,159	2,143	2,133		20			4.000	4.530	MON	7	86	12/31/2005	10/01/2018
31405J-H4-9	FN 790551			4	1	12,546	108.5050	13,431	12,376	12,483		(23)			5.500	5.160	MON	57	681	08/25/2004	09/01/2034
31405M-L8-8	FN 793351			4	1	3,736	112.6340	4,055	3,601	3,732		(27)			6.000	4.980	MON	18	216	08/31/2004	08/01/2034
31405S-KJ-2	FN 797797			4	1	12,659	112.5090	13,843	12,304	12,658		(15)			6.000	5.220	MON	62	738	12/31/2005	04/01/2035
31409X-NT-2	FN 881602			4	1	26,644	111.3200	29,222	26,250	26,541		(115)			6.500	6.090	MON	142	1,706	08/30/2006	02/01/2036
3140EV-CA-3	FN BC0964			4	1	227,667	102.8460	230,050	223,683	227,491		(648)			3.500	3.150	MON	652	7,829	12/19/2016	06/01/2046
3140GS-KW-1	FN BH3908			4	1	309,442	104.5930	305,765	292,336	308,952		(929)			4.000	2.890	MON	974	3,898	08/14/2017	08/01/2047
31416R-FA-6	FN AA7360			4	1	22,164	107.1630	23,874	22,278	22,175		19			4.500	4.540	MON	84	1,003	06/24/2009	01/01/2034
31416R-HJ-5	FN AA7432			4	1	67,829	108.3330	73,654	67,988	67,831		31			4.500	4.480	MON	255	3,059	05/28/2009	06/01/2039
31416Y-BX-5	FN AB2753			4	1	74,457	103.8880	77,147	74,260	74,352		(50)			3.500	3.370	MON	217	2,599	04/14/2011	04/01/2026
31417A-VT-3	FN AB4225			4	1	238,675	103.3460	234,184	226,602	238,241		(1,845)			3.500	2.580	MON	661	7,931	05/23/2013	01/01/2042
31417V-PZ-0	FN AC8539			4	1	14,310	103.4710	14,445	13,960	14,138		(80)			4.000	3.350	MON	47	558	12/18/2009	12/01/2024
31419A-2T-3	FN AE0785			4	1	67,339	102.2630	68,606	67,088	67,222		(63)			3.000	2.850	MON	168	2,013	06/24/2011	01/01/2026
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						4,570,456	XXX	4,489,292	4,515,190	4,560,226		(12,467)			XXX	XXX	XXX	10,849	109,595	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						15,214,620	XXX	14,733,979	13,340,190	14,759,241		(215,917)			XXX	XXX	XXX	127,896	542,155	XXX	XXX
00206R-BN-1	AT&T INC			1,2	2FE	134,895	98.5610	133,058	135,000	134,944		10			2.625	2.630	JD	295	3,544	12/06/2012	12/01/2022
00287Y-AL-3	ABBVIE INC			1	2FE	49,678	100.3060	50,153	50,000	49,824		33			2.900	2.970	MN	222	1,450	11/05/2012	11/06/2022
00912X-AK-0	AIR LEASE CORP				2	103,699	168.8620	135,090	80,000	87,222		(7,902)			3.875	5.560	JD	258	3,100	05/09/2017	12/01/2018
02261W-AB-5	ALZA CORP	@		3	1FE	49,160	192.6530	96,327	50,000	47,509		1,038			0.000	1.910	N/A			03/17/2015	07/28/2020
025537-AG-6	AMERICAN ELECTRIC POWER			1,2	2FE	149,702	101.4220	152,134	150,000	149,842		29			2.950	2.970	JD	197	4,425	11/28/2012	12/15/2022
025816-BP-3	AMERICAN EXPRESS CO			2	1FE	74,903	99.2290	74,422	75,000	74,908		5			2.200	2.240	AO	280		10/23/2017	10/30/2020
0258M0-DK-2	AMERICAN EXPRESS CREDIT				1FE	124,764	99.9910	124,989	125,000	124,940		48			2.125	2.160	MS	760	2,656	03/13/2014	03/18/2019
035242-AL-0	ANHEUSER-BUSCH INBEV FIN			1,2	2FE	327,428	102.2480	332,307	325,000	327,123		(305)			3.300	3.150	FA	4,469	5,363	03/10/2017	02/01/2023
037833-AZ-3	APPLE INC			1	1FE	125,754	97.6940	122,119	125,000	125,657		(83)			2.500	2.410	FA	1,233	3,125	10/24/2016	02/09/2025
037833-CJ-7	APPLE INC			1,2	1FE	174,311	102.4390	179,269	175,000	174,361		51			3.350	3.390	FA	2,312	2,931	03/15/2017	02/09/2027
037833-CU-2	APPLE INC			1,2	1FE	76,120	100.3400	75,255	75,000	76,084		(35)			2.850	2.590	MN	297	1,069	10/05/2017	05/11/2024
05348E-AX-7	AVALONBAY COMMUNITIES			1,2	1FE	71,362	98.0990	73,575	75,000	71,633		272			2.950	3.570	MN	283	2,213	03/14/2017	05/11/2026
06051G-FZ-7	BANK OF AMERICA CORP			1,2	1FE	168,522	98.9140	173,100	175,000	169,372		851			2.503	3.230	AO	852	4,380	03/13/2017	10/21/2022
06406F-AA-1	BANK OF NY MELLON CORP			2	1FE	174,476	100.2270	170,386	170,000	173,307		(991)			2.500	1.870	AO	897	4,250	10/21/2016	04/15/2021
06406F-AD-5	BANK OF NY MELLON CORP			2	1FE	124,879	96.8190	121,025	125,000	124,901		16			2.200	2.210	FA	1,031	2,750	08/16/2016	08/16/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06406H-CU-1	BANK OF NEW YORK MELLON			2	1FE	74,855	100.1210	75,091	75,000	74,959		29			2.200	2.240	MN	211	1,650	05/02/2014	05/15/2019
075887-BT-5	BECTON DICKINSON AND CO			1,2	2FE	100,305	99.4740	99,475	100,000	100,286		(19)			2.894	2.820	JD	201	1,447	08/21/2017	06/06/2022
084670-BS-6	BERKSHIRE HATHAWAY INC			1,2	1FE	125,896	100.8930	126,117	125,000	125,840		(56)			3.125	3.020	MS	1,150	1,953	05/04/2017	03/15/2026
10112R-AU-8	BOSTON PROPERTIES LP			1,2	2FE	150,073	104.2070	156,311	150,000	150,031		(7)			3.850	3.840	FA	2,406	5,775	06/01/2012	02/01/2023
121897-WQ-1	BURLINGTN NORTH SANTA FE				1FE	109,704	122.5020	98,002	80,000	90,062		(2,114)			8.750	5.330	FA	2,450	7,000	12/31/2005	02/25/2022
126650-CU-2	CVS HEALTH CORP			1,2	2FE	121,051	95.9660	119,959	125,000	121,160		109			2.875	3.290	JD	299	1,797	09/21/2017	06/01/2026
133131-AT-9	CAMDEN PROPERTY TRUST			1,2	1FE	98,945	99.9470	99,947	100,000	99,438		103			2.950	3.070	JD	131	2,950	12/04/2012	12/15/2022
14040H-BK-0	CAPITAL ONE FINANCIAL CO			2	2FE	149,468	99.3390	149,010	150,000	149,532		45			3.750	3.790	JJ	2,391	5,625	07/25/2016	07/28/2026
149123-CC-3	CATERPILLAR INC			1,2	1FE	189,968	103.6010	196,842	190,000	189,979		3			3.400	3.400	MN	825	6,460	05/05/2014	05/15/2024
166764-AB-6	CHEVRON CORP			1,2	1FE	150,021	99.2330	148,850	150,000	150,020		(1)			2.355	2.350	JD	255	3,533	04/18/2017	12/05/2022
171779-AK-7	CIENA CORP				3FE	91,039	130.8100	91,567	70,000	89,984		(1,055)			4.000	4.860	JD	124	1,333	12/07/2017	12/15/2020
17275R-BL-5	CISCO SYSTEMS INC			1,2	1FE	188,076	96.9300	193,862	200,000	188,940		864			2.500	3.230	MS	1,403	5,000	03/10/2017	09/20/2026
172967-AM-3	CITIGROUP INC				2FE	318,663	120.8380	362,514	300,000	308,986		(923)			6.875	6.360	JD	1,719	20,625	12/31/2005	06/01/2025
177376-AD-2	CITRIX SYSTEMS INC				2FE	219,092	129.6160	265,713	205,000	212,248		(4,717)			0.500	2.260	AO	216	975	08/10/2017	04/15/2019
19624R-AB-2	COLONY NORTHSTAR INC				2	40,092	99.5640	39,826	40,000	40,030		(10)			3.875	3.840	JJ	715	1,550	09/15/2015	01/15/2021
20030N-BD-2	COMCAST CORP			1	1FE	204,510	102.2680	204,536	200,000	203,719		(759)			3.125	2.680	JJ	2,882	6,250	12/12/2016	07/15/2022
200340-AP-2	COMERICA INC			2	1FE	175,389	99.5120	174,147	175,000	175,109		(81)			2.125	2.070	MN	393	3,719	05/30/2014	05/23/2019
20826F-AA-4	CONOCOPHILLIPS COMPANY			1,2	1FE	98,569	98.6570	98,658	100,000	98,686		117			2.400	2.680	JD	107	1,200	07/07/2017	12/15/2022
212015-AN-1	CONTINENTAL RESOURCES			1,2	3FE	150,728	98.8750	148,313	150,000	148,313	9,635	(70)			3.800	3.730	JD	475	5,700	05/14/2014	06/01/2024
22160K-AJ-4	COSTCO WHOLESALE CORP			1,2	1FE	74,869	99.4130	74,560	75,000	74,888		20			2.150	2.190	MN	193	806	05/09/2017	05/18/2021
22546Q-AR-8	CREDIT SUISSE NEW YORK				1FE	180,439	101.0600	176,855	175,000	179,082		(1,008)			3.000	2.350	AO	904	5,250	08/18/2016	10/29/2021
24422E-TS-8	JOHN DEERE CAPITAL CORP				1FE	44,973	99.1790	44,631	45,000	44,977		5			1.950	1.970	JD	22	439	06/19/2017	06/22/2020
25468P-DQ-6	WALT DISNEY COMPANY/THE			1	1FE	76,175	99.8740	74,906	75,000	76,041		(133)			2.450	2.100	MS	597	909	06/02/2017	03/04/2022
267475-AB-7	DYCOM INDUSTRIES INC				3	73,595	131.9440	92,361	70,000	72,775		(755)			0.750	0.310	MS	155	525	12/02/2016	09/15/2021
278062-AC-8	EATON CORP			1	2FE	164,446	100.1260	165,209	165,000	164,700		57			2.750	2.790	MN	744	4,591	11/14/2012	11/02/2022
29336U-AA-5	ENLINK MIDSTREAM PARTNER			1,2	2FE	74,888	99.9110	74,934	75,000	74,971		23			2.700	2.730	AO	506	2,025	03/12/2014	04/01/2019
29736R-AE-0	ESTEE LAUDER CO INC			1	1FE	102,101	99.0400	99,041	100,000	101,671		(342)			2.350	1.970	FA	888	2,350	09/21/2016	08/15/2022
298736-AH-2	EURONET WORLDWIDE INC			2	3FE	133,862	123.0570	141,516	115,000	129,728	(80)	(4,055)			1.500	2.940	AO	431	1,500	12/18/2017	10/01/2044
30231G-AC-6	EXXON MOBIL CORPORATION			1,2	1FE	129,296	102.8170	128,522	125,000	129,021		(275)			3.176	2.590	MS	1,169	1,985	07/17/2017	03/15/2024
313747-AY-3	FEDERAL REALTY INVESTMEN			1,2	1FE	39,633	99.1810	39,673	40,000	39,650		17			3.250	3.350	JJ	679		06/20/2017	07/15/2027
36962G-4R-2	GENERAL ELECTRIC CO				1FE	298,559	104.9380	314,816	300,000	299,546		155			4.375	4.430	MS	3,828	13,125	09/14/2010	09/16/2020
373334-JP-7	GEORGIA POWER COMPANY			1	1FE	74,808	103.7550	77,816	75,000	74,956		21			4.250	4.280	JD	266	3,188	12/08/2009	12/01/2019
375558-BM-4	GILEAD SCIENCES INC			1,2	1FE	118,415	98.1750	122,719	125,000	118,988		548			2.950	3.560	MS	1,229	3,493	12/12/2016	03/01/2027
38141G-WC-4	GOLDMAN SACHS GROUP INC			1,2	1FE	76,287	100.3880	75,291	75,000	76,180		(107)			3.000	2.500	AO	406	1,125	08/31/2017	04/26/2022
38143U-8F-1	GOLDMAN SACHS GROUP INC			2	1FE	258,238	100.7280	251,821	250,000	255,772		(1,803)			2.875	2.090	FA	2,516	7,188	08/12/2016	02/25/2021
38145G-AJ-9	GOLDMAN SACHS GROUP INC			1,2	1FE	99,925	99.7400	99,741	100,000	99,951		24			2.300	2.320	JD	115	2,300	12/08/2016	12/13/2019
38148L-AE-6	GOLDMAN SACHS GROUP INC			2	1FE	150,359	102.7090	154,064	150,000	150,322		(35)			3.750	3.710	MN	609	5,625	12/12/2016	05/22/2025
391164-AE-0	GREAT PLAINS ENERGY INC			1,2	2FE	128,544	105.5490	126,660	120,000	123,984		(1,163)			4.850	3.730	JD	485	5,820	10/31/2013	06/01/2021
393657-AJ-0	GREENBRIER COS INC				2FE	138,414	119.4400	143,328	120,000	138,032		(382)			2.875	0.370	FA	1,438		11/29/2017	02/01/2024
406216-BD-2	HALLIBURTON COMPANY			1,2	2FE	265,325	102.6450	266,878	260,000	264,749		(576)			3.500	3.120	FA	3,792	4,550	04/06/2017	08/01/2023
432748-AB-7	HILLTOP HOLDINGS INC			2	2FE	100,000	102.6880	102,689	100,000	100,000					5.000	5.000	AO	1,056	5,000	06/23/2015	04/15/2025
437076-BE-1	HOME DEPOT INC			1,2	1FE	164,368	100.0260	165,044	165,000	164,810		128			2.000	2.080	JD	147	3,300	06/09/2014	06/15/2019
446150-AH-7	HUNTINGTON BANCSHARES			2	2FE	99,994	100.2640	100,264	100,000	99,998					2.600	2.600	FA	1,076	2,600	08/09/2013	08/02/2018
458140-AM-2	INTEL CORP			1	1FE	129,445	101.0110	131,315	130,000	129,706		55			2.700	2.740	JD	156	3,510	12/04/2012	12/15/2022
458140-AU-4	INTEL CORP			1,2	1FE	164,271	97.7020	166,094	170,000	164,673		402			2.600	3.020	MN	516	4,420	04/06/2017	05/19/2026
458660-AD-9	INTERDIGITAL INC				1	235,083	119.1570	232,356	195,000	227,755		(7,328)			1.500	5.670	MS	975	1,463	08/03/2017	03/01/2020
459200-HG-9	IBM CORP			1	1FE	217,086	97.0520	218,367	225,000	218,078		953			1.875	2.590	FA	1,758	2,344	11/10/2017	08/01/2022
459506-AC-5	INTL FLAVOR & FRAGRANCES			1,2	2FE	74,934	100.4290	75,322	75,000	74,963		6			3.200	3.210	MN	400	2,400	04/01/2013	05/01/2023
46625H-JH-4	JPMORGAN CHASE & CO				1FE	86,661	101.6580	86,410	85,000	86,623		(37)			3.200	2.790	JJ	1,179		11/10/2017	01/25/2023
46625H-QJ-2	JPMORGAN CHASE & CO			2	1FE	153,576	100.1000	150,151	150,000	152,510		(781)			2.550	1.980	MS	1,275	3,825	08/15/2016	03/01/2021
46625H-RT-9	JPMORGAN CHASE & CO			1,2	1FE	152,156	99.4590	149,189	150,000	151,591		(454)			2.400	2.070	JD	240	3,600	09/29/2016	06/07/2021
47102X-AH-8	JANUS CAPITAL GROUP INC				2FE	51,260	170.9930	83,787	49,000	49,481		(959)			0.750	1.370	JJ	169	368	01/13/2016	07/15/2018
478160-CK-8	JOHNSON & JOHNSON			1,2	1FE	149,429	100.2450	150,368	150,000	149,436		8			2.900	2.940	JJ	616		11/13/2017	01/15/2028
48128B-AB-7	JPMORGAN CHASE & CO			1,2	1FE	99,997	100.4020	100,402	100,000	100,000		2			2.972	2.970	JJ	1,370	1,791	12/01/2016	01/15/2023
49327M-2Q-6	KEY BANK NA				1FE	249,428	99.4640	248,661	250,000	249,548		109			2.500	2.540	MN	677	6,250	11/17/2016	11/22/2021
49446R-AS-8	KIMCO REALTY CORP			1,2	2FE	99,637	100.8440	100,844	100,000	99,660		23			3.800	3.840	AO	950	1,911	03/22/2017	04/01/2027
494550-BV-7	KINDER MORGAN ENER PART			1,2	2FE	99,543	103.5100	103,510	100,000	99,673		42			4.250	4.300	MS	1,417	4,250	09/11/2014	09/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
531229-AB-8	LIBERTY MEDIA CORP				4	210,281	114.9950	252,989	220,000	213,006		1,128			1.375	1.950	AO	639	3,025	01/05/2016	10/15/2023
55024U-AA-7	LUMENTUM HOLDINGS INC				3	43,005	111.6490	44,660	40,000	42,973		(32)			0.250	0.910	MS	29		12/13/2017	03/15/2024
55608B-AA-3	MACQUARIE INFRASTRUCTURE				2FE	275,800	103.1510	252,720	245,000	257,912		(7,125)			2.875	0.540	JJ	3,248	5,606	09/27/2017	07/15/2019
55616X-AH-0	MACYS RETAIL HLDGS INC			1,2	2FE	192,122	93.5080	187,017	200,000	195,093		863			2.875	3.400	FA	2,172	5,750	05/27/2014	02/15/2023
559080-AE-6	MAGELLAN MIDSTREAM PARTN			1	2FE	125,175	105.8970	105,897	100,000	106,156		(3,879)			6.550	2.440	JJ	3,020	6,550	10/31/2012	07/15/2019
585055-BT-2	MEDTRONIC INC			1	1FE	129,478	112.6040	140,756	125,000	129,307		(164)			4.375	4.090	MS	1,610	5,469	12/12/2016	03/15/2035
58933Y-AA-3	MERCK & CO INC			1,2	1FE	106,457	104.4050	104,405	100,000	105,360		(1,097)			3.875	2.040	JJ	1,787	1,938	05/03/2017	01/15/2021
59156R-BH-0	METLIFE INC			1	1FE	208,524	104.6210	209,243	200,000	207,721		(803)			3.600	2.920	AO	1,620	3,600	04/06/2017	04/10/2024
594918-BQ-6	MICROSOFT CORP			1,2	1FE	124,165	97.1910	121,489	125,000	124,303		117			2.000	2.100	FA	993	2,500	10/24/2016	08/08/2023
594918-BY-9	MICROSOFT CORP			1,2	1FE	124,569	103.0870	128,859	125,000	124,601		32			3.300	3.340	FA	1,661	2,063	03/13/2017	02/06/2027
60855R-AD-2	MOLINA HEALTHCARE INC			2	3	101,488	136.7400	123,066	90,000	97,204		(4,284)			1.625	10.230	FA	553		08/16/2017	08/15/2044
61744Y-AH-1	MORGAN STANLEY				1FE	74,843	99.4030	74,553	75,000	74,861		18			2.750	2.790	MN	241	1,031	05/16/2017	05/19/2022
61746B-DJ-2	MORGAN STANLEY			1	1FE	179,156	103.6660	181,416	175,000	178,518		(612)			3.750	3.320	FA	2,297	6,563	12/12/2016	02/25/2023
61746B-EA-0	MORGAN STANLEY				1FE	171,613	99.6970	169,486	170,000	171,195		(344)			2.500	2.270	AO	826	4,250	10/07/2016	04/21/2021
61746B-EE-2	MORGAN STANLEY			2	1FE	50,000	101.4600	50,730	50,000	50,000					2.542	2.540	JAJO	258	889	01/17/2017	01/20/2022
62854A-AM-6	MYLAN NV			1,2	2FE	101,116	100.4170	100,417	100,000	101,018		(98)			3.150	2.830	JD	140	1,575	08/21/2017	06/15/2021
63254A-AR-9	NATIONAL AUSTRALIA BK/NY				1FE	122,846	97.5350	121,919	125,000	123,115		268			1.875	2.320	JJ	1,100	1,172	06/19/2017	07/12/2021
63633D-AE-4	NATIONAL HEALTH INVESTOR				2Z	65,734	112.9600	73,424	65,000	65,488		(141)			3.250	3.000	AO	528	2,113	03/22/2016	04/01/2021
637138-AC-2	BB&T CORPORATION				1FE	100,000	106.1870	106,188	100,000	100,000					4.250	4.250	MS	1,074	4,250	09/09/2014	09/30/2024
637417-AD-8	NATL RETAIL PROPERTIES			1,2	2FE	166,938	108.1760	162,265	150,000	157,142		(1,993)			5.500	3.940	JJ	3,804	8,250	08/21/2012	07/15/2021
64952W-BT-9	NEW YORK LIFE GLOBAL FDG				1FE	349,605	100.1550	350,544	350,000	349,880		80			2.150	2.170	JD	272	7,525	06/11/2014	06/18/2019
66705P-AC-7	COLONY NORTHSTAR INC			2	4Z	89,344	106.0000	79,500	75,000	79,500	(8,571)	(1,273)			5.375	1.980	JD	179	2,016	06/20/2017	06/15/2033
66989H-AM-0	NOVARTIS CAPITAL CORP			1,2	1FE	75,863	99.5810	74,686	75,000	75,772		(90)			2.400	2.140	MN	220	900	06/14/2017	05/17/2022
68389X-BA-2	ORACLE CORP			1	1FE	196,867	101.7070	198,330	195,000	196,655		(270)			2.800	2.540	JJ	2,624	4,410	05/12/2017	07/08/2021
693476-BN-2	PNC FINANCIAL SERVICES			2	1FE	159,855	102.4830	153,725	150,000	157,641		(1,772)			3.300	1.990	MS	1,554	4,950	09/29/2016	03/08/2022
69352P-AE-3	PPL CAPITAL FUNDING INC			1,2	2FE	151,373	102.6730	154,011	150,000	150,712		(137)			3.500	3.380	JD	438	5,250	10/11/2012	12/01/2022
69354N-AA-4	PRA GROUP INC				3Z	58,069	99.4740	64,659	65,000	58,349		280			3.500	5.720	JD	190	1,175	09/25/2017	06/01/2023
694308-GT-8	PACIFIC GAS & ELECTRIC			1,2	1FE	99,504	102.5710	102,571	100,000	99,847		52			3.500	3.550	AO	875	3,500	09/08/2010	10/01/2020
697435-AB-1	PALO ALTO NETWORKS	@			3	76,691	137.1040	89,118	65,000	72,644		(4,047)			0.000	7.270	N/A			04/28/2017	07/01/2019
713448-CX-4	PEPSICO INC			1,2	1FE	127,100	102.1640	127,705	125,000	126,800		(300)			3.100	2.740	JJ	1,765	1,938	03/13/2017	07/17/2022
741503-AS-5	PRICELINE GROUP INC/THE				2FE	39,816	137.9690	41,391	30,000	39,213		(604)			0.350	10.310	JD	5	53	11/08/2017	06/15/2020
741503-AX-4	PRICELINE GROUP INC/THE				2FE	251,840	116.7880	262,773	225,000	247,183		(4,656)			0.900	1.660	MS	596	1,193	04/12/2017	09/15/2021
74432Q-BX-2	PRUDENTIAL FINANCIAL INC				1FE	75,000	100.3120	75,234	75,000	75,000					2.195	2.190	FMAN	215	1,438	08/12/2013	08/15/2018
744448-CC-3	PUBLIC SERVICE COLORADO			1	1FE	124,325	103.6270	129,535	125,000	124,882		78			5.125	5.190	JD	534	6,406	05/28/2009	06/01/2019
747525-AU-7	QUALCOMM INC			1,2	1FE	126,461	97.6150	122,019	125,000	126,405		(56)			3.250	3.100	MN	463	1,964	07/17/2017	05/20/2027
749685-AT-0	RPM INTERNATIONAL INC				2FE	259,741	115.7020	260,330	225,000	249,949		(5,933)			2.250	1.400	JD	225	4,219	10/04/2017	12/15/2020
74973W-AB-3	RTI INTERNATIONAL METALS				3	285,755	114.7930	309,941	270,000	279,063	1,559	(3,166)			1.625	0.270	AO	926	3,900	12/19/2017	10/15/2019
756577-AD-4	RED HAT INC				2FE	102,174	164.8100	140,089	85,000	94,057		(5,583)			0.250	5.460	AO	53	213	09/08/2016	10/01/2019
780287-AA-6	ROYAL GOLD INC				3	192,508	108.3440	189,602	175,000	187,599	(1,082)	(3,827)			2.875	2.370	JD	224	2,947	09/13/2017	06/15/2019
811065-AB-7	SCRIPPS NETWORKS INTERAC			1,2	2FE	49,823	100.1590	50,080	50,000	49,930		36			2.750	2.820	MN	176	1,375	11/17/2014	11/15/2019
81762P-AD-4	SERVICENOW INC	@			3	75,391	114.6610	80,263	70,000	75,305		(87)			0.000	1.640	N/A			12/04/2017	06/01/2022
828807-DC-8	SIMON PROPERTY GROUP LP			1,2	1FE	124,161	100.7580	125,948	125,000	124,199		38			3.375	3.450	JD	188	2,273	07/07/2017	06/15/2027
845467-AH-2	SOUTHWESTERN ENERGY CO			1,2	3FE	159,849	98.3750	147,563	150,000	147,563	6,921	(1,109)			4.100	3.240	MS	1,811	6,900	02/07/2013	03/15/2022
857477-AZ-6	STATE STREET CORP			2	1FE	75,000	99.8240	74,868	75,000	75,000					2.653	2.650	MN	254	995	05/10/2017	05/15/2023
867914-BF-9	SUNTRUST BANKS INC			2	2FE	99,915	100.2100	100,210	100,000	99,985		17			2.350	2.360	MN	392	2,350	10/22/2013	11/01/2018
867914-BG-7	SUNTRUST BANKS INC			2	2FE	49,956	100.3850	50,193	50,000	49,988		9			2.500	2.510	MN	208	1,250	04/24/2014	05/01/2019
87238Q-AD-5	TCP CAPITAL CORP				2FE	82,700	102.3600	81,888	80,000	82,574		(126)			4.625	3.780	MS	1,233		12/12/2017	03/01/2022
89236T-BJ-3	TOYOTA MOTOR CREDIT CORP			1	1FE	300,000	101.0750	303,226	300,000	300,000					2.750	2.750	MN	1,008	8,250	05/13/2014	05/17/2021
896522-AF-6	TRINITY INDUSTRIES INC			2	3FE	92,205	158.3620	118,772	75,000	78,260		(6,488)			3.875	6.040	JD	242	2,519	06/07/2017	06/01/2036
90131H-AM-7	21ST CENTURY FOX AMERICA				2FE	80,433	103.4570	77,593	75,000	76,067		(1,679)			8.250	5.830	FA	2,423	6,188	04/06/2015	08/10/2018
902494-BC-6	TYSON FOODS INC			1,2	2FE	149,750	101.6750	152,513	150,000	149,762		12			3.550	3.570	JD	429	2,663	05/23/2017	06/02/2027
907818-DG-0	UNION PACIFIC CORP			1,2	1FE	149,288	104.5920	156,889	150,000	149,759		72			4.000	4.050	FA	2,500	6,000	07/28/2010	02/01/2021
91159H-HC-7	US BANCORP			2	1FE	132,814	101.9600	127,451	125,000	131,005		(1,392)			3.000	1.780	MS	1,104	3,750	09/07/2016	03/15/2022
913017-BV-0	UNITED TECHNOLOGIES CORP			1	1FE	49,962	101.8540	50,927	50,000	49,982		4			3.100	3.100	JD	129	1,550	05/24/2012	06/01/2022
92343V-BM-5	VERIZON COMMUNICATIONS				2FE	50,000	101.1440	50,572	50,000	50,000					3.323	3.320	MJSD	83	1,476	09/11/2013	09/14/2018
92343V-DG-6	VERIZON COMMUNICATIONS			1	2FE	149,346	97.3140	145,972	150,000	149,524		126			1.750	1.840	FA	992	2,727	07/27/2016	08/15/2021
92826C-AC-6	VISA INC			1,2	1FE	204,518	101.3340	202,668	200,000	204,228		(290)			2.800	2.330	JD	264	2,800	08/21/2017	12/14/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
931142-DU-4	WAL-MART STORES INC			1,2	1FE	149,175	99.4790	149,219	150,000	149,196		21			2.350	2.460	JD	695		11/13/2017	12/15/2022
94106L-AZ-2	WASTE MANAGEMENT INC			1,2	2FE	174,559	103.5750	181,257	175,000	174,703		41			3.500	3.530	MN	783	6,125	05/05/2014	05/15/2024
94973V-BA-4	ANTHEM INC			1	2FE	49,832	101.5250	50,763	50,000	49,915		15			3.300	3.330	JJ	761	1,650	09/05/2012	01/15/2023
949746-RF-0	WELLS FARGO & COMPANY				1FE	205,801	123.3380	288,613	234,000	207,267		385			5.606	6.520	JJ	6,049	13,118	11/27/2013	01/15/2044
94974B-EV-8	WELLS FARGO & COMPANY				1FE	111,816	106.2910	106,291	100,000	108,416		(2,487)			4.600	1.910	AO	1,150	4,600	08/12/2016	04/01/2021
94974B-GP-9	WELLS FARGO & COMPANY				1FE	61,973	102.4420	61,465	60,000	61,909		(64)			3.550	3.080	MS	544	1,065	09/12/2017	09/29/2025
958254-AA-2	WESTERN GAS PARTNERS			1,2	2FE	168,366	105.5430	158,315	150,000	159,562		(2,821)			5.375	3.240	JD	672	8,063	10/01/2014	06/01/2021
963320-AT-3	WHIRLPOOL CORP			1	2FE	149,846	102.5750	153,864	150,000	149,886		13			3.700	3.710	MN	925	5,550	10/31/2014	05/01/2025
98138H-AD-3	WORKDAY INC				3	61,518	136.7840	75,231	55,000	59,599	921	(1,867)			1.500	1.700	JJ	380	825	12/22/2016	07/15/2020
98138H-AE-1	WORKDAY INC				3FE	54,560	99.1300	54,522	55,000	54,453	(118)	11			0.250	0.410	AO	40		11/30/2017	10/01/2022
983919-AH-4	XILINX INC			1	1FE	203,320	100.7840	201,570	200,000	201,647		(485)			3.000	2.720	MS	1,767	6,000	05/28/2014	03/15/2021
984332-AF-3	ALTABA INC	@			3FE	56,368	134.3880	67,194	50,000	54,066		(2,302)			0.000	8.340	N/A			06/29/2017	12/01/2018
064159-JX-5	BANK OF NOVA SCOTIA		A		1FE	99,986	99.5750	99,576	100,000	99,988		2			2.150	2.150	JJ	997		07/11/2017	07/14/2020
780082-AD-5	ROYAL BANK OF CANADA		A		1FE	133,449	107.7940	134,743	125,000	132,919		(530)			4.650	3.730	JJ	2,486	2,906	05/04/2017	01/27/2026
00185A-AF-1	AON PLC		D	1,2	2FE	59,939	102.2560	61,354	60,000	59,959		6			3.500	3.510	JD	99	2,100	05/20/2014	06/14/2024
00507U-AF-8	ALLERGAN FUNDING SCS		D	1,2	2FE	84,680	102.3470	86,995	85,000	84,779		30			3.850	3.890	JD	145	3,273	06/10/2014	06/15/2024
05565Q-BZ-0	BP CAPITAL MARKETS PLC		D	1	1FE	77,512	102.7070	77,030	75,000	77,185		(327)			3.245	2.530	MN	372	2,434	04/18/2017	05/06/2022
05565Q-CB-2	BP CAPITAL MARKETS PLC		D	1	1FE	120,963	99.3590	124,200	125,000	121,484		521			2.500	3.130	MN	477	3,125	03/15/2017	11/06/2022
05565Q-DP-0	BP CAPITAL MARKETS PLC		D	1,2	1FE	174,680	99.5950	174,292	175,000	174,689		9			2.520	2.560	MS	1,250		11/10/2017	09/19/2022
05574L-FY-9	BNP PARIBAS/BNP US MTN		D		1FE	101,787	101.8030	101,804	100,000	101,593		(194)			3.250	2.910	MS	1,065	1,625	04/18/2017	03/03/2023
377373-AD-7	GLAXOSMITHKLINE CAPITAL		D	1	1FE	76,155	101.2190	75,915	75,000	76,014		(141)			2.850	2.520	MN	315	1,069	05/04/2017	05/08/2022
404280-AK-5	HSBC HOLDINGS PLC		D		1FE	79,826	107.3900	85,913	80,000	79,934		18			5.100	5.120	AO	975	4,080	03/29/2011	04/05/2021
404280-AY-5	HSBC HOLDINGS PLC		D		1FE	256,210	100.6700	251,676	250,000	254,504		(1,257)			2.950	2.390	MN	738	7,375	08/16/2016	05/25/2021
822582-AS-1	SHELL INTERNATIONAL FIN		D	1	1FE	296,019	99.0590	297,172	300,000	298,029		396			2.375	2.520	FA	2,573	7,125	08/16/2012	08/21/2022
948596-AA-9	WEIBO CORP		D		3Z	25,000	110.1420	27,536	25,000	25,000					1.250	1.250	MN	53		10/26/2017	11/15/2022
961214-DA-8	WESTPAC BANKING CORP		D		1FE	125,246	98.1680	122,710	125,000	125,184		(48)			2.000	1.950	FA	917	2,500	09/06/2016	08/19/2021
AM0397-50-6	CIE GENERALE DES ESTABLI	@	D		1FE	208,500	107.0120	214,024	200,000	207,271		(1,229)			0.000	0.880	N/A			04/27/2017	01/10/2022
AM4657-55-8	VINCI SA		D		1FE	224,500	111.8500	223,700	200,000	224,192		(308)			0.375	2.390	FA	281		12/11/2017	02/16/2022
EJ0220-33-9	SIEMENS FINANCIERINGSMAT		D		1FE	283,125	117.6750	294,188	250,000	268,331		(11,690)			1.650	2.730	FA	1,543	4,125	09/23/2016	08/16/2019
EK1258-83-0	QIAGEN NV		D		2	229,300	124.6120	249,224	200,000	220,402		(6,638)			0.875	2.160	MS	496	1,750	08/29/2016	03/19/2021
QJ9373-87-0	TOTAL SA		D		1FE	196,500	103.8000	207,600	200,000	197,394		517			0.500	0.770	JD	81	1,000	04/06/2016	12/02/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						21,606,939	XXX	22,164,878	20,993,000	21,356,163	9,185	(123,730)			XXX	XXX	XXX	147,711	504,764	XXX	XXX
05949A-5A-4	BOAMS 2005-4 1A1			4	4FM	61,915	100.3760	61,048	60,819	61,048	(419)				5.500	5.500	MON	279	3,345	12/31/2005	05/25/2035
06606W-AN-4	BBHE 1998-2 A7			4	4Z	10	100.4890	10	10	10					6.140	0.000	MON		1	08/14/2003	11/25/2028
12667F-RY-3	CWALT 2004-22CB 1A1			4	1FM	32,674	105.1820	33,971	32,297	32,610					6.000	6.000	MON	161	1,938	03/28/2006	10/25/2034
12669G-YP-0	CWHL 2005-10 A4			4	1FM	24,155	54.0200	18,613	34,456	18,613	(5,502)				5.500	5.500	MON	158	1,901	12/31/2005	05/25/2035
172973-4C-0	CMSI 2005-8 1A5			4	1FM	38,002	99.0030	39,396	39,793	38,575					5.500	5.500	MON	182	2,188	12/21/2005	11/25/2035
23242M-AD-3	CWL 2006-S3 A4			4	1FM	55,821	103.0790	132,809	128,852	56,148					7.018	7.010	MON	688	7,730	06/16/2006	01/25/2029
23243N-AF-5	CWL 2006-S4 A3			4	1FM	2,666	1,025.5400	48,184	4,698	2,666					5.804	5.800	MON	23	273	08/28/2006	07/25/2034
30254Q-AA-0	FDIC 2013-R1 A			4	1	66,011	98.0230	64,782	66,088	66,088					1.150	1.090	MON	63	760	03/20/2013	03/25/2033
45660N-5Z-4	RAST 2004-A9 A9			4	1FM	45,259	100.4690	44,606	44,398	43,642		(180)			5.750	7.470	MON	213	2,554	12/31/2005	12/25/2034
64828Y-AR-2	NRZT 2014-2A A3			4	1FE	53,898	103.0270	54,230	52,633	53,871		(454)			3.750	2.750	MON	164	1,974	10/02/2014	05/26/2054
75970N-AM-9	RAMC 2005-2 AF5			4	1FM	246,203	100.0550	250,138	250,000	249,178	735	35			5.201	5.190	MON	1,084	13,003	03/17/2006	08/25/2035
759950-FX-1	RAMC 2005-4 A3			4	1FM	19,362	99.6390	19,292	19,362	19,362	1,012				5.565	5.530	MON	90	798	12/09/2005	02/25/2036
86359B-J2-8	SASC 2004-20 5A1			4	1FM	11,566	102.4640	11,471	11,195	11,195					6.250	6.250	MON	58	700	12/31/2005	11/25/2034
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						657,542	XXX	778,550	744,601	653,006	(4,174)	(599)			XXX	XXX	XXX	3,163	37,165	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						22,264,481	XXX	22,943,428	21,737,601	22,009,169	5,011	(124,329)			XXX	XXX	XXX	150,874	541,929	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						43,357,226	XXX	43,304,202	39,312,000	42,185,814	9,185	(506,464)			XXX	XXX	XXX	389,948	1,384,692	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						5,368,843	XXX	5,408,122	5,394,430	5,353,092	(4,174)	(14,711)			XXX	XXX	XXX	14,479	152,372	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
7999999. Total - Commercial Mortgage-Backed Securities						1,183,330	XXX	1,126,807	1,146,444	1,168,731		(3,208)			XXX	XXX	XXX	3,092	37,296	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						49,909,399	XXX	49,839,131	45,852,874	48,707,637	5,011	(524,383)			XXX	XXX	XXX	407,519	1,574,360	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
00170F-20-9	AMG CAPITAL TRUST II			4,285.000	50.00	0.000	256,159	63.955	274,048	256,159		11,033							RP2UFE	11/28/2016
G16962-20-4	BUNGE LTD			2,410.000	100.00	101.238	243,983	104.177	251,067	244,103		10,030		2,541			2,541		P3UFE	12/05/2017
JV9572-72-0	LVMH MOET HENNESSY VUITT		D	870.000	0.00	0.000	226,025	305.703	265,962	226,025				(5,243)			(5,243)		RP1U	05/19/2016
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							726,167	XXX	791,077	726,287		21,063		(2,702)			(2,702)		XXX	XXX
8999999 - Total Preferred Stocks							726,167	XXX	791,077	726,287		21,063		(2,702)			(2,702)		XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
31337#-10-5	FEDERAL HOME LOAN BANK CINCINNATI OH	RF		965.000	96,500	100.000	96,500	96,500		4,823						A	04/10/2014
427098-11-6	HERCULES INC-CW29			20.000	253	12.646	253					165		165		U	12/09/2016
464287-16-8	ISHARES SELECT DIVIDEND ETF			15,056.000	1,483,919	98.560	1,483,919	977,638		44,507		150,409		150,409		L	06/13/2008
921946-40-6	VANGUARD HIGH DVD YIELD ETF			19,157.000	1,640,414	85.630	1,640,414	977,383		45,998		188,888		188,888		L	06/13/2008
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					3,221,086	XXX	3,221,086	2,051,521		95,328		339,462		339,462		XXX	XXX
315911-70-1	FIDELITY 500 INDEX FD-PREM			11,346.464	1,060,327	93.450	1,060,327	404,578		20,633		171,445		171,445		L	01/22/2010
315911-88-3	FIDELITY EXT MARKET IN-FA			7,620.767	472,869	62.050	472,869	192,918		26,418		49,611		49,611		L	12/19/2008
922908-69-4	VANGUARD EXT MKT INDX-ADM			8,309.710	704,331	84.760	704,331	246,008		8,779		100,049		100,049		L	03/11/2008
922908-71-0	VANGUARD 500 INDEX-ADM			5,143.930	1,269,625	246.820	1,269,625	552,390		22,640		207,043		207,043		L	09/25/2008
9299999. Subtotal - Mutual Funds					3,507,151	XXX	3,507,152	1,395,894		78,470		528,148		528,148		XXX	XXX
9799999 - Total Common Stocks					6,728,237	XXX	6,728,238	3,447,415		173,798		867,610		867,610		XXX	XXX
9899999 - Total Preferred and Common Stocks					7,454,404	XXX	7,519,315	4,173,702		194,862		864,908		864,908		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1 , the total $ value (included in Column 8) of all such issues $ 253

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-V9-8	US TREASURY N/B		03/20/2017	J.P. MORGAN		151,688	155,000	328
0599999. Subtotal - Bonds - U.S. Governments						151,688	155,000	328
419792-UK-0	HAWAII ST		06/08/2017	EXCHANGE		308,142	294,000	1,511
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						308,142	294,000	1,511
76541V-TB-3	RICHMOND VA		12/05/2017	WELLS FARGO SECURITIES LLC		24,985	20,000	
940859-BA-8	WASHOE CNTY NV SCH DIST		11/20/2017	RAYMOND JAMES		30,560	25,000	3
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						55,545	45,000	3
15567R-BE-2	CENTRL UT WTR CONSERVANCY DIST		11/30/2017	BAUM		24,344	20,000	
3138ER-YP-9	FN AL9717		05/03/2017	WELLS FARGO SECURITIES LLC		302,199	286,572	318
3138WJ-K5-6	FN AS8415		11/29/2017	WELLS FARGO SECURITIES LLC		299,038	298,793	722
3140GS-KW-1	FN BH3908		08/14/2017	WELLS FARGO SECURITIES LLC		317,555	300,000	533
57584X-8K-0	MASSACHUSETTS ST DEV FIN AGY R		12/15/2017	J.P. MORGAN		60,810	50,000	
977123-U4-8	WISCONSIN ST TRANSPRTN REVENUE		11/28/2017	RBC CAPITAL MARKETS SECURITIES - US		24,197	20,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						1,028,143	975,365	1,573
00912X-AK-0	AIR LEASE CORP		05/09/2017	BARCLAYS AMERICAN		6,756	5,000	87
025816-BP-3	AMERICAN EXPRESS CO		10/23/2017	RBC CAPITAL MARKETS SECURITIES - US		74,903	75,000	
035242-AL-0	ANHEUSER-BUSCH INBEV FIN		03/10/2017	US BANCORP INVESTMENTS INC		327,428	325,000	1,311
037833-CJ-7	APPLE INC		03/15/2017	RBC CAPITAL MARKETS SECURITIES - US		174,311	175,000	668
037833-CU-2	APPLE INC		10/05/2017	WELLS FARGO SECURITIES LLC		76,120	75,000	885
05348E-AX-7	AVALONBAY COMMUNITIES		03/14/2017	UBS SECURITIES		71,362	75,000	750
06051G-FZ-7	BANK OF AMERICA CORP		03/13/2017	WELLS FARGO SECURITIES LLC		168,522	175,000	1,764
075887-BT-5	BECTON DICKINSON AND CO		08/21/2017	US BANCORP INVESTMENTS INC		100,305	100,000	627
084670-BS-6	BERKSHIRE HATHAWAY INC		05/04/2017	MILLENNIUM ADVISORS		125,896	125,000	586
126650-CU-2	CVS HEALTH CORP		09/21/2017	MITSUBISHI UFJ SECURITIES USA		121,051	125,000	1,138
166764-AB-6	CHEVRON CORP		04/18/2017	SUSQUEHANNA FINANCIAL		150,021	150,000	1,335
171779-AK-7	CIENA CORP		12/07/2017	VARIOUS		91,039	70,000	1,121
17275R-BL-5	CISCO SYSTEMS INC		03/10/2017	MILLENNIUM ADVISORS		188,076	200,000	2,431
177376-AD-2	CITRIX SYSTEMS INC		08/10/2017	VARIOUS		23,427	20,000	29
20826F-AA-4	CONOCOPHILLIPS COMPANY		07/07/2017	HILLTOP SECURITIES HOLDINGS LLC		98,561	100,000	180
22160K-AJ-4	COSTCO WHOLESALE CORP		05/09/2017	CITIGROUP GLOBAL MARKETS		74,869	75,000	
23242M-AD-3	CWL 2006-S3 A4		12/07/2017	VARIOUS			17,993	
24422E-TS-8	JOHN DEERE CAPITAL CORP		06/19/2017	DEUTSCHE BANK		44,973	45,000	
25468P-DQ-6	WALT DISNEY COMPANY/THE		06/02/2017	US BANCORP INVESTMENTS INC		76,175	75,000	464
298736-AH-2	EURONET WORLDWIDE INC		12/18/2017	VARIOUS		139,687	120,000	544
30231G-AC-6	EXXON MOBIL CORPORATION		07/17/2017	MILLENNIUM ADVISORS		129,296	125,000	1,378
313747-AY-3	FEDERAL REALTY INVESTMEN		06/20/2017	DEUTSCHE BANK		39,633	40,000	
38141G-WC-4	GOLDMAN SACHS GROUP INC		08/31/2017	GOLDMAN SACHS		76,287	75,000	813
393657-AJ-0	GREENBRIER COS INC		11/29/2017	VARIOUS		138,414	120,000	999
406216-BD-2	HALLIBURTON COMPANY		04/06/2017	J.P. MORGAN		265,325	260,000	1,769
458140-AU-4	INTEL CORP		04/06/2017	MARKETAXESS		164,271	170,000	1,743
458660-AD-9	INTERDIGITAL INC		08/03/2017	VARIOUS		235,083	195,000	1,130
459200-HG-9	IBM CORP		11/10/2017	MESIROW FINANCIAL INC		97,362	100,000	536
46625H-JH-4	JPMORGAN CHASE & CO		11/10/2017	MILLENNIUM ADVISORS		86,661	85,000	824
478160-CK-8	JOHNSON & JOHNSON		11/13/2017	MESIROW FINANCIAL INC		149,429	150,000	60
49446R-AS-8	KIMCO REALTY CORP		03/22/2017	BARCLAYS AMERICAN		99,637	100,000	
55024U-AA-7	LUMENTUM HOLDINGS INC		12/13/2017	VARIOUS		43,005	40,000	23
55608B-AA-3	MACQUARIE INFRASTRUCTURE		09/27/2017	VARIOUS		54,088	50,000	133
58933Y-AA-3	MERCK & CO INC		05/03/2017	TORONTO DOMINION - US		106,457	100,000	1,216
59156R-BH-0	METLIFE INC		04/06/2017	MILLENNIUM ADVISORS		208,524	200,000	20
594918-BY-9	MICROSOFT CORP		03/13/2017	MORGAN STANLEY		124,569	125,000	458
60855R-AD-2	MOLINA HEALTHCARE INC		08/16/2017	J.P. MORGAN		101,488	90,000	24
61744Y-AH-1	MORGAN STANLEY		05/16/2017	MORGAN STANLEY		74,843	75,000	
61746B-EE-2	MORGAN STANLEY		01/17/2017	MORGAN STANLEY		50,000	50,000	
62854A-AM-6	MYLAN NV		08/21/2017	MORGAN STANLEY		101,116	100,000	604
63254A-AR-9	NATIONAL AUSTRALIA BK/NY		06/19/2017	MILLENNIUM ADVISORS		122,846	125,000	1,042
66705P-AC-7	COLONY NORTHSTAR INC		06/20/2017	CREDIT SUISSE		89,344	75,000	90
66989H-AM-0	NOVARTIS CAPITAL CORP		06/14/2017	MORGAN STANLEY		75,863	75,000	160
68389X-BA-2	ORACLE CORP		05/12/2017	SMBC NIKKO SECURITIES AMERICA, INC.		77,041	75,000	753
69354N-AA-4	PRA GROUP INC		09/25/2017	VARIOUS		76,569	85,000	977
697435-AB-1	PALO ALTO NETWORKS		04/28/2017	VARIOUS		82,594	70,000	
713448-CX-4	PEPSICO INC		03/13/2017	HSBC SECURITIES LIMITED		127,100	125,000	635
741503-AS-5	PRICELINE GROUP INC/THE		11/08/2017	MERRILL LYNCH		39,816	30,000	42
741503-AX-4	PRICELINE GROUP INC/THE		04/12/2017	VARIOUS		251,840	225,000	268
747525-AU-7	QUALCOMM INC		07/17/2017	MORGAN STANLEY		126,461	125,000	609

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
749685-AT-0	RPM INTERNATIONAL INC		10/04/2017	VARIOUS		134,142	115,000	522
74973W-AB-3	RTI INTERNATIONAL METALS		12/19/2017	VARIOUS		45,012	40,000	166
780287-AA-6	ROYAL GOLD INC		09/13/2017	VARIOUS		192,508	175,000	1,062
81762P-AD-4	SERVICENOW INC		12/04/2017	VARIOUS		75,391	70,000	
828807-DC-8	SIMON PROPERTY GROUP LP		07/07/2017	WELLS FARGO SECURITIES LLC		124,161	125,000	480
857477-AZ-6	STATE STREET CORP		05/10/2017	MORGAN STANLEY		75,000	75,000	
87238Q-AD-5	TCP CAPITAL CORP		12/12/2017	CREDIT SUISSE		82,700	80,000	1,059
896522-AF-6	TRINITY INDUSTRIES INC		06/07/2017	VARIOUS		23,765	20,000	8
902494-BC-6	TYSON FOODS INC		05/23/2017	MORGAN STANLEY		149,750	150,000	
92826C-AC-6	VISA INC		08/21/2017	BANK AMERICA		204,518	200,000	1,089
931142-DU-4	WAL-MART STORES INC		11/13/2017	RBC CAPITAL MARKETS SECURITIES - US		149,175	150,000	245
94974B-GP-9	WELLS FARGO & COMPANY		09/12/2017	WELLS FARGO SECURITIES LLC		61,973	60,000	976
98138H-AE-1	WORKDAY INC		11/30/2017	VARIOUS		54,560	55,000	23
984332-AF-3	ALTABA INC		06/29/2017	CITIGROUP GLOBAL MARKETS		56,368	50,000	
064159-JX-5	BANK OF NOVA SCOTIA	A	07/11/2017	SCOTIA CAPITAL INC - US		99,986	100,000	
780082-AD-5	ROYAL BANK OF CANADA	A	05/04/2017	CREDIT SUISSE		133,449	125,000	1,647
05565Q-BZ-0	BP CAPITAL MARKETS PLC	D	04/18/2017	SG AMERICAS SECURITIES (DOMESTIC)		77,512	75,000	1,115
05565Q-CB-2	BP CAPITAL MARKETS PLC	D	03/15/2017	CITIGROUP GLOBAL MARKETS		120,963	125,000	1,163
05565Q-DP-0	BP CAPITAL MARKETS PLC	D	11/10/2017	MESIROW FINANCIAL INC		174,681	175,000	674
05574L-FY-9	BNP PARIBAS/BNP US MTN	D	04/18/2017	BNP PARIBUS SECURITIES		101,787	100,000	433
377373-AD-7	GLAXOSMITHKLINE CAPITAL	D	05/04/2017	MILLENNIUM ADVISORS		76,155	75,000	6
948596-AA-9	WEIBO CORP	D	10/26/2017	GOLDMAN SACHS		25,000	25,000	
AM0397-50-6	CIE GENERALE DES ESTABLI	D	04/27/2017	MERRILL LYNCH		208,500	200,000	
AM4657-55-8	VINCI SA	D	12/11/2017	CAPITAL MARKETS CORP		224,500	200,000	244
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						8,220,000	7,952,993	41,138
8399997. Total - Bonds - Part 3						9,763,518	9,422,358	44,553
8399998. Total - Bonds - Part 5						311,452	241,000	1,593
8399999. Total - Bonds						10,074,970	9,663,358	46,146
G16962-20-4	BUNGE LTD		12/05/2017	VARIOUS	510.000	52,366	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						52,366	XXX	
8999997. Total - Preferred Stocks - Part 3						52,366	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						52,366	XXX	
9799997. Total - Common Stocks - Part 3							XXX	
9799998. Total - Common Stocks - Part 5						65,375	XXX	
9799999. Total - Common Stocks						65,375	XXX	
9899999. Total - Preferred and Common Stocks						117,741	XXX	
9999999 - Totals						10,192,711	XXX	46,146

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36203H-SQ-5	GN 349827		12/01/2017	MBS PAYMENT		2,949	2,949	3,000	2,953		(4)		(4)		2,949				121	01/15/2023
3622A2-BN-1	GN 783645		12/01/2017	MBS PAYMENT		29,209	29,209	30,811	29,402		(194)		(194)		29,209				542	07/15/2027
36290S-CK-5	GN 615774		12/01/2017	MBS PAYMENT		7,200	7,200	7,122	7,187		12		12		7,200				141	09/15/2018
36296R-3Q-8	GN 699307		12/01/2017	MBS PAYMENT		3,425	3,425	3,436	3,426		(1)		(1)		3,425				117	10/15/2038
38373M-YH-7	GNR 2007-12 C		12/01/2017	MBS PAYMENT		16,536	16,536	17,285	16,595		(59)		(59)		16,536				322	04/16/2041
0599999. Subtotal - Bonds - U.S. Governments						59,319	59,319	61,654	59,563		(246)		(246)		59,319				1,243	XXX
419792-PQ-3	HAWAII ST		06/08/2017	EXCHANGE		314,430	300,000	315,861	315,467		(1,036)		(1,036)		314,430				9,042	11/01/2029
574192-5B-2	MARYLAND ST		03/15/2017	PIPER JAFFREY & CO		246,772	230,000	268,939	250,110		(1,017)		(1,017)		249,093		(2,322)	(2,322)	5,340	03/01/2021
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						561,202	530,000	584,800	565,577		(2,053)		(2,053)		563,523		(2,322)	(2,322)	14,382	XXX
041826-E6-1	ARLINGTON TX INDEP SCH DIST		02/15/2017	MATURITY		150,000	150,000	150,000	150,000						150,000				773	02/15/2017
088365-ED-9	BEXAR CNTY TX HOSP DIST		05/04/2017	UMB FINANCIAL SERVICES		135,774	135,000	135,000	135,000						135,000		774	774	3,071	02/15/2018
609558-6A-4	MONMOUTH CNTY NJ		07/14/2017	CITIGROUP GLOBAL MARKETS		302,019	300,000	299,079	299,889		73		73		299,962		2,057	2,057	8,278	11/01/2017
718814-A4-8	PHOENIX AZ		07/01/2017	MATURITY		150,000	150,000	150,000	150,000						150,000				5,895	07/01/2017
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						737,793	735,000	734,079	734,889		73		73		734,962		2,831	2,831	18,017	XXX
3128DY-HA-8	FG D94725		12/01/2017	MBS PAYMENT		1,154	1,154	1,167	1,155		(1)		(1)		1,154				37	07/01/2021
3128H8-CC-2	FG E99967		12/01/2017	MBS PAYMENT		7,795	7,795	7,972	7,802		(8)		(8)		7,795				194	10/01/2018
3128K2-C7-2	FG A41894		12/01/2017	MBS PAYMENT		2,825	2,825	2,732	2,817		7		7		2,825				93	01/01/2036
3128K5-WP-3	FG A45154		12/01/2017	MBS PAYMENT		2,762	2,762	2,835	2,763		(1)		(1)		2,762				32	05/01/2035
3128MM-KR-3	FG G18303		12/01/2017	MBS PAYMENT		5,708	5,708	5,816	5,719		(11)		(11)		5,708				135	03/01/2024
31294N-S2-6	FG E04137		12/01/2017	MBS PAYMENT		32,120	32,120	33,586	32,234		(114)		(114)		32,120				422	11/01/2027
31297F-JD-6	FG A27460		12/01/2017	MBS PAYMENT		5,102	5,102	5,286	5,118		(15)		(15)		5,102				145	10/01/2034
3132GG-CG-8	FG Q02771		12/01/2017	MBS PAYMENT		19,069	19,069	19,816	19,115		(47)		(47)		19,069				392	08/01/2041
3136A6-TP-9	FNR 2012-63 HB		12/01/2017	MBS PAYMENT		39,810	39,818	40,564	39,898		(80)		(80)		39,818				363	08/25/2041
3136A8-V6-4	FNR 2012-113 PB		12/01/2017	MBS PAYMENT		40,899	40,899	41,768	40,972		(73)		(73)		40,899				439	10/25/2040
3136AA-MP-7	FNR 2012-139 MC		12/01/2017	MBS PAYMENT		34,201	34,201	34,960	34,263		(62)		(62)		34,201				364	05/25/2042
3136AB-LF-8	FNR 2012-148 KB		12/01/2017	MBS PAYMENT		38,069	38,069	38,878	38,128		(60)		(60)		38,069				412	03/25/2042
31371K-4E-8	FN 254721		12/01/2017	MBS PAYMENT		3,649	3,649	3,748	3,649						3,649				91	05/01/2018
31371L-AP-4	FN 254814		12/01/2017	MBS PAYMENT		2,031	2,031	2,065	2,031						2,031				41	07/01/2018
31371L-BH-1	FN 254840		12/01/2017	VARIOUS		2,936	2,936	2,973	2,936						2,936				59	08/01/2018
31371L-CE-7	FN 254869		12/01/2017	MBS PAYMENT		1,618	1,618	1,644	1,620		(2)		(2)		1,618				53	09/01/2033
31371N-CJ-2	FN 256673		12/01/2017	MBS PAYMENT		3,080	3,080	3,094	3,082		(1)		(1)		3,080				79	04/01/2037
31371N-QN-8	FN 257061		12/01/2017	MBS PAYMENT		3,306	3,306	3,290	3,304		2		2		3,306				94	01/01/2023
3137A9-YB-6	FHR 3838 AE		12/01/2017	MBS PAYMENT		14,218	14,218	14,466	14,253		(36)		(36)		14,218				180	11/15/2018
3137AS-VD-3	FHR 4094 KA		12/01/2017	MBS PAYMENT		37,143	37,143	37,497	37,175		(32)		(32)		37,143				349	08/15/2041
3137AT-6B-3	FHR 4098 HA		12/01/2017	MBS PAYMENT		34,340	34,340	34,769	34,376		(35)		(35)		34,340				368	05/15/2041
3137AT-GC-0	FHR 4091 TH		12/01/2017	MBS PAYMENT		38,207	38,207	39,234	38,291		(84)		(84)		38,207				408	05/15/2041
3137AU-L2-3	FHR 4102 CH		12/01/2017	MBS PAYMENT		39,404	39,404	40,303	39,474		(70)		(70)		39,404				416	11/15/2040
3137AY-YA-3	FHR 4170 PE		12/01/2017	MBS PAYMENT		38,110	38,110	39,003	38,191		(81)		(81)		38,110				430	01/15/2033
3137GA-HR-1	FHR 3743 PA		12/01/2017	MBS PAYMENT		26,951	26,951	27,663	27,027		(77)		(77)		26,951				345	12/15/2039
31385H-3Y-6	FN 545415		01/01/2017	MBS PAYMENT		1	1	1	1						1					03/01/2017
31389T-EW-8	FN 634749		03/01/2017	VARIOUS		650	650	663	650						650				6	03/01/2017
3138ER-YP-9	FN AL9717		12/01/2017	MBS PAYMENT		11,382	11,382	12,003			(29)		(29)		11,382				168	01/01/2047
3138WJ-K5-6	FN AS8415		12/01/2017	MBS PAYMENT		895	895	895							895				2	11/01/2046
31401J-D9-6	FN 709428		12/01/2017	MBS PAYMENT		1,790	1,790	1,793	1,790						1,790				45	07/01/2018
31402C-VZ-2	FN 725232		12/01/2017	MBS PAYMENT		4,767	4,767	4,650	4,757		9		9		4,767				121	03/01/2034
31402D-MP-2	FN 725866		12/01/2017	MBS PAYMENT		5,050	5,050	4,907	5,040		10		10		5,050				115	09/01/2034
31403C-6L-0	FN 745275		12/01/2017	MBS PAYMENT		5,264	5,264	5,254	5,263		1		1		5,264				134	02/01/2036
31403J-SA-5	FN 750313		12/01/2017	MBS PAYMENT		817	817	829	818						817				24	11/01/2033
31403K-G9-8	FN 750924		12/01/2017	MBS PAYMENT		4,786	4,786	4,619	4,769		17		17		4,786				97	10/01/2018
31405J-H4-9	FN 790551		12/01/2017	MBS PAYMENT		2,786	2,786	2,824	2,787		(1)		(1)		2,786				137	09/01/2034
31405M-L8-8	FN 793351		12/01/2017	MBS PAYMENT		785	785	814	785		(1)		(1)		785				24	08/01/2034
31405S-KJ-2	FN 797797		12/01/2017	MBS PAYMENT		493	493	507	493						493				17	04/01/2035
31409X-NT-2	FN 881602		12/01/2017	MBS PAYMENT		12,036	12,036	12,216	12,054		(18)		(18)		12,036				240	02/01/2036
3140EV-CA-3	FN BC0964		12/01/2017	MBS PAYMENT		28,771	28,771	29,284	28,813		(41)		(41)		28,771				628	06/01/2046
3140GS-KW-1	FN BH3908		12/01/2017	MBS PAYMENT		7,664	7,664	8,113			(9)		(9)		7,664				62	08/01/2047
31416R-FA-6	FN AA7360		12/01/2017	MBS PAYMENT		4,413	4,413	4,390	4,411		1		1		4,413				71	01/01/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31416R-HJ-5	FN AA7432		12/01/2017	MBS PAYMENT		14,671	14,671	14,636	14,668		3		3		14,671				326	06/01/2039
31416Y-BX-5	FN AB2753		12/01/2017	MBS PAYMENT		20,929	20,929	20,984	20,935		(6)		(6)		20,929				369	04/01/2026
31417A-VT-3	FN AB4225		12/01/2017	MBS PAYMENT		34,915	34,915	36,775	35,045		(129)		(129)		34,915				672	01/01/2042
31417V-PZ-0	FN AC8539		12/01/2017	MBS PAYMENT		4,900	4,900	5,023	4,912		(12)		(12)		4,900				101	12/01/2024
31419A-2T-3	FN AE0785		12/01/2017	MBS PAYMENT		18,708	18,708	18,778	18,716		(8)		(8)		18,708				295	01/01/2026
49151E-M9-1	KENTUCKY ST PROPERTY & BLDGS C		11/01/2017	MATURITY		300,000	300,000	329,136	302,995		(2,995)		(2,995)		300,000				15,000	11/01/2017
495289-PB-0	KING CNTY WA SWR REVENUE		01/03/2017	CALLED BY ISSUER at 100.000		250,000	250,000	271,438	250,000						250,000				6,250	01/01/2018
927781-TE-4	VIRGINIA ST CLG BLDG AUTH EDUC		11/21/2017	BLAYLOCK ROBERT VAN LLC		301,359	300,000	300,600	300,095		(78)		(78)		300,017		1,342	1,342	16,681	02/01/2018
3199999. Subtotal - Bonds - U.S. Special Revenues						1,512,339	1,510,988	1,576,261	1,495,190		(4,167)		(4,167)		1,511,005		1,342	1,342	47,526	XXX
00912X-AK-0	AIR LEASE CORP		12/18/2017	MERRILL LYNCH		79,870	50,000	65,980	57,631		(3,895)		(3,895)		53,736		26,134	26,134	2,024	12/01/2018
02261W-AB-5	ALZA CORP		10/20/2017	CONVERSION		65,375	35,000	29,860	31,885		658		658		32,543		32,832	32,832		07/28/2020
03064V-AC-2	AMCAR 2014-2 A3		06/08/2017	MBS PAYMENT		58,867	58,867	58,866	58,891		(24)		(24)		58,867				138	02/08/2019
032359-AG-6	AMTRUST FINANCIAL SERVIC		02/03/2017	VARIOUS		21,444	25,000	19,600	19,634		8		8		19,642		1,801	1,801	101	12/15/2044
03524B-AD-8	ANHEUSER-BUSCH INBEV FIN		01/27/2017	MATURITY		280,000	280,000	280,000	280,000						280,000				770	01/27/2017
05949A-5A-4	BOAMS 2005-4 1A1		12/01/2017	MBS PAYMENT		18,593	18,593	18,928	18,791						18,791		(198)	(198)	625	05/25/2035
06051G-ET-2	BANK OF AMERICA CORP		03/13/2017	TORONTO DOMINION - US		175,452	175,000	175,324	175,090		(18)		(18)		175,072		379	379	2,382	01/11/2018
06606W-AN-4	BBHE 1998-2 A7		12/01/2017	MBS PAYMENT		8	8	9	8						8					11/25/2028
07387M-AG-4	BSCMS 2006-PW11 AM		01/01/2017	MBS PAYMENT		100	100	100	100						100					03/11/2039
097023-BE-4	BOEING CO		07/17/2017	TORONTO DOMINION - US		129,583	130,000	128,569	129,601		160		160		129,761		(179)	(179)	840	05/15/2018
12613S-AC-6	CNH 2013-C A3		02/15/2017	MBS PAYMENT		5,031	5,031	5,031	5,069		(37)		(37)		5,031				5	08/15/2018
12667F-RY-3	CWALT 2004-22CB 1A1		12/01/2017	MBS PAYMENT		6,093	6,093	6,164	6,152						6,152		(59)	(59)	193	10/25/2034
12669G-YP-0	CWHL 2005-10 A4		12/01/2017	MBS PAYMENT		7,375	11,742	8,232	8,218						8,218		(843)	(843)	390	05/25/2035
15200W-AA-3	CNP 2012-1 A1		04/15/2017	MBS PAYMENT		34,040	34,040	34,249	34,172		(132)		(132)		34,040				153	04/15/2018
17275R-AQ-5	CISCO SYSTEMS INC		03/10/2017	DEUTSCHE BANK		201,678	200,000	200,000	200,000						200,000		1,678	1,678	836	03/01/2019
172973-4C-0	CMSI 2005-8 1A5		12/01/2017	MBS PAYMENT		7,212	7,212	6,887	6,991						6,991		221	221	213	11/25/2035
177376-AD-2	CITRIX SYSTEMS INC		11/28/2017	JEFFERIES & CO		25,807	20,000	20,441	20,313		(125)		(125)		20,188		5,619	5,619	113	04/15/2019
19624R-AB-2	COLONY NORTHSTAR INC		04/20/2017	JEFFERIES & CO		71,153	70,000	70,875	70,563		(41)		(41)		70,521		632	632	2,110	01/15/2021
23242M-AD-3	CWL 2006-S3 A4		12/01/2017	VARIOUS		3,583	33,699	14,645	14,731						14,731		(11,147)	(11,147)	1,991	01/25/2029
23243N-AF-5	CWL 2006-S4 A3		12/01/2017	VARIOUS		34,677	35,682	20,250	20,250						20,250		14,427	14,427	1,086	07/25/2034
267475-AB-7	DYCOM INDUSTRIES INC		12/04/2017	VARIOUS		64,775	50,000	52,737	52,664		(397)		(397)		52,266		12,509	12,509	370	09/15/2021
298736-AH-2	EURONET WORLDWIDE INC		09/15/2017	MERRILL LYNCH		6,997	5,000	5,825			(155)		(155)		5,670		1,327	1,327	73	10/01/2044
30254Q-AA-0	FDIC 2013-R1 A		12/01/2017	VARIOUS		34,479	34,479	34,438	34,479						34,479				224	03/25/2033
33766Q-AA-5	FEOH 2013-1 A1		01/15/2017	MBS PAYMENT		16,845	16,845	16,845	16,878		(32)		(32)		16,845				57	01/15/2019
393657-AH-4	GREENBRIER COS INC		11/29/2017	GOLDMAN SACHS		62,380	45,000	49,959	49,344		(3,203)		(3,203)		46,140		16,240	16,240	1,838	04/01/2018
406216-BC-4	HALLIBURTON CO		04/06/2017	MILLENNIUM ADVISORS		260,676	260,000	261,789	260,641		(117)		(117)		260,524		152	152	3,611	08/01/2018
45660N-5Z-4	RAST 2004-A9 A9		12/01/2017	MBS PAYMENT		22,709	22,709	23,150	22,768		(59)		(59)		22,709				561	12/25/2034
458140-AD-2	INTEL CORP		12/08/2017	VARIOUS		50,351	30,000	36,266	36,139		(536)		(536)		35,603		14,748	14,748	961	12/15/2035
458140-AF-7	INTEL CORP		10/27/2017	VARIOUS		228,561	120,000	138,847	135,933		(414)		(414)		135,519		93,042	93,042	4,644	08/01/2039
458140-AL-4	INTEL CORP		04/06/2017	US BANCORP INVESTMENTS INC		170,046	170,000	169,087	169,761		69		69		169,830		216	216	740	12/15/2017
47102X-AH-8	JANUS CAPITAL GROUP INC		12/21/2017	BARCLAYS AMERICAN		189,716	115,000	113,964	114,680		191		191		114,871		74,845	74,845	1,192	07/15/2018
512807-AL-2	LAM RESEARCH CORP		03/10/2017	VARIOUS		190,736	100,000	128,794	114,956		(1,390)		(1,390)		113,566		77,170	77,170	303	05/15/2018
531229-AB-8	LIBERTY MEDIA CORP		07/31/2017	VARIOUS		25,291	20,000	19,030	19,194		66		66		19,259		6,032	6,032	220	10/15/2023
55608B-AB-1	MACQUARIE INFRASTRUCTURE		07/19/2017	BARCLAYS AMERICAN		9,900	10,000	10,000	10,000						10,000		(100)	(100)	156	10/01/2023
57636Q-AA-2	MASTERCARD INC		08/22/2017	GOLDMAN SACHS		252,293	250,000	249,249	249,652		98		98		249,751		2,542	2,542	4,486	04/01/2019
59217G-BF-5	MET LIFE GLOB FUNDING I		04/06/2017	GOLDMAN SACHS		201,506	200,000	199,738	199,877		15		15		199,892		1,614	1,614	2,313	04/10/2019
60855R-AD-2	MOLINA HEALTHCARE INC		06/22/2017	NOMURA SECURITIES DOMESTIC		58,846	45,000	50,666	48,992		(1,219)		(1,219)		47,773		11,073	11,073	634	08/15/2044
64828Y-AR-2	NRZT 2014-2A A3		12/01/2017	MBS PAYMENT		22,413	22,413	22,951	22,496		(83)		(83)		22,413				436	05/26/2054
65477M-AC-2	NAROT 2013-C A3		05/15/2017	MBS PAYMENT		37,542	37,542	37,534	37,579		(37)		(37)		37,542				59	08/15/2018
69354N-AA-4	PRA GROUP INC		11/09/2017	JEFFERIES & CO		20,301	20,000	18,500			35		35		18,535		1,765	1,765	325	06/01/2023
697435-AB-1	PALO ALTO NETWORKS		11/21/2017	RBC CAPITAL MARKETS SECURITIES - US		7,319	5,000	5,903			(281)		(281)		5,622		1,697	1,697		07/01/2019
73640Q-AB-1	PRA GROUP INC		09/07/2017	STIFEL NICOLAUS & CO		115,938	125,000	111,555	114,457		1,884		1,884		116,341		(403)	(403)	4,167	08/01/2020
741503-AQ-9	PRICELINE GROUP INC/THE		03/28/2017	VARIOUS		249,731	135,000	176,982	153,660		(3,612)		(3,612)		150,048		99,683	99,683	674	03/15/2018

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
74348T-AQ-5	PROSPECT CAPITAL CORP		04/12/2017	VARIOUS		197,438	200,000	182,706	186,851		959		959		187,810		9,627	9,627	4,555	04/15/2020
756109-AN-4	REALTY INCOME CORP		03/22/2017	WELLS FARGO SECURITIES LLC		101,042	100,000	99,382	99,618		14		14		99,633		1,409	1,409	1,463	10/15/2022
756577-AD-4	RED HAT INC		11/16/2017	VARIOUS		89,597	55,000	64,366	61,896		(2,074)		(2,074)		59,822		29,774	29,774	144	10/01/2019
759950-FX-1	RAMC 2005-4 A3		12/01/2017	VARIOUS		11,766	11,766	11,766	11,151	615			615		11,766				249	02/25/2036
760759-AL-4	REPUBLIC SERVICES INC		06/02/2017	BANK AMERICA		152,906	150,000	160,974	153,850		(1,166)		(1,166)		152,684		222	222	3,119	05/15/2018
760985-CM-1	RAMP 2001-RS1 AI4		11/01/2017	VARIOUS		9,853	9,853	10,020	9,866	7			7		9,873		(20)	(20)	655	03/25/2031
79466L-AD-6	SALESFORCE.COM INC		09/11/2017	VARIOUS		224,056	155,000	179,521	171,185	7	(9,087)		(9,080)		162,106		61,951	61,951	361	04/01/2018
86074Q-AL-6	STILLWATER MINING CO		01/19/2017	MIZUHO SECURITIES		125,163	95,000	96,961	95,993		(26)		(26)		95,967		29,196	29,196	453	10/15/2032
86359B-J2-8	SASC 2004-20 5A1		12/01/2017	MBS PAYMENT		4,655	4,655	4,809	4,655						4,655				170	11/25/2034
88163V-AE-9	TEVA PHARM FIN CO LLC		11/07/2017	BARCLAYS AMERICAN		183,422	215,000	260,861	218,339		(3,339)		(3,339)		215,000		(31,578)	(31,578)	684	02/01/2026
882508-AX-2	TEXAS INSTRUMENTS INC		03/12/2017	MATURITY		285,000	285,000	284,436	284,962		38		38		285,000				1,247	03/12/2017
896522-AF-6	TRINITY INDUSTRIES INC		12/12/2017	VARIOUS		52,776	35,000	44,848	38,960		(2,580)		(2,580)		36,381		16,396	16,396	1,354	06/01/2036
89837L-AA-3	PRINCETON UNIVERSITY		07/18/2017	CITIGROUP GLOBAL MARKETS		210,498	200,000	239,992	214,413		(3,631)		(3,631)		210,781		(283)	(283)	8,773	03/01/2019
928298-AJ-7	VISHAY INTERTECHNOLOGY		09/29/2017	MITSUBISHI UFJ SECURITIES USA		133,749	120,000	102,788	103,674		343		343		104,017		29,732	29,732	2,363	05/15/2041
92937U-AA-6	WFRBS 2013-C13 A1		12/01/2017	MBS PAYMENT		43,372	43,372	43,372	43,372						43,372				205	05/17/2045
94707V-AC-4	WEATHERFORD BERMUDA		12/11/2017	BARCLAYS AMERICAN		158,323	175,000	185,109	152,250	28,820	(1,058)		27,762		180,012		(21,690)	(21,690)	9,144	04/15/2022
94986R-XR-7	WELLS FARGO & COMPANY		05/18/2017	WELLS FARGO SECURITIES LLC		197,325	225,000	223,725	223,993		71		71		224,064		(26,739)	(26,739)	233	06/24/2022
98138H-AD-3	WORKDAY INC		11/24/2017	VARIOUS		37,366	25,000	27,751	27,521	178	(680)		(502)		27,019		10,348	10,348	501	07/15/2020
89114Q-B6-4	TORONTO-DOMINION BANK	A	08/22/2017	NATIONAL BANK FINANCIAL - US		170,281	170,000	170,758	170,672		(277)		(277)		170,395		(115)	(115)	3,231	07/23/2018
25243Y-AT-6	DIAGEO CAPITAL PLC	D	05/17/2017	WELLS FARGO SECURITIES LLC		349,055	350,000	348,005	349,458		155		155		349,614		(559)	(559)	2,188	04/29/2018
716473-AC-7	PETROFAC LTD	D	06/01/2017	BROWNSTONE INVESTMENT GROUP LLC		24,563	25,000	24,907	24,965		8		8		24,973		(411)	(411)	557	10/10/2018
87938W-AQ-6	TELEFONICA EMISIONES SAU	D	11/13/2017	HSBC SECURITIES LIMITED		150,879	150,000	153,854	151,296		(850)		(850)		150,446		433	433	5,027	04/27/2018
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,438,377	5,834,701	6,018,730	5,821,180	29,627	(35,803)		(6,176)		5,845,230		593,142	593,142	88,690	XXX
8399997. Total - Bonds - Part 4						9,309,030	8,670,008	8,975,524	8,676,399	29,627	(42,196)		(12,569)		8,714,039		594,993	594,993	169,858	XXX
8399998. Total - Bonds - Part 5						331,656	241,000	311,452			(3,438)		(3,438)		308,013		23,643	23,643	2,914	XXX
8399999. Total - Bonds						9,640,686	8,911,008	9,286,976	8,676,399	29,627	(45,634)		(16,007)		9,022,052		618,636	618,636	172,772	XXX
00170F-20-9	AMG CAPITAL TRUST II		02/07/2017	CREDIT SUISSE	310.000	18,135	50.00	18,929	18,929						18,929		(795)	(795)	200	
64944P-30-7	NY COMMUNITY CAP TRUST V		05/31/2017	MITSUBISHI UFJ SECURITIES USA	3,590.000	181,127	50.00	178,130	177,760	370			370		178,130		2,997	2,997	5,385	
95040Q-20-3	WELLTOWER INC		04/03/2017	VARIOUS	3,150.000	198,719	50.00	192,505	188,532	3,973			3,973		192,505		6,214	6,214	5,119	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						397,982	XXX	389,564	385,221	4,343			4,343		389,564		8,416	8,416	10,704	XXX
8999997. Total - Preferred Stocks - Part 4						397,982	XXX	389,564	385,221	4,343			4,343		389,564		8,416	8,416	10,704	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						397,982	XXX	389,564	385,221	4,343			4,343		389,564		8,416	8,416	10,704	XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5						67,231	XXX	65,375							65,375		1,856	1,856		XXX
9799999. Total - Common Stocks						67,231	XXX	65,375							65,375		1,856	1,856		XXX
9899999. Total - Preferred and Common Stocks						465,213	XXX	454,939	385,221	4,343			4,343		454,939		10,272	10,272	10,704	XXX
9999999 - Totals						10,105,899	XXX	9,741,915	9,061,620	33,970	(45,634)		(11,664)		9,476,991		628,908	628,908	183,476	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
419792-UE-4	HAWAII ST		06/08/2017	EXCHANGE	10/20/2017	RAYMOND JAMES	6,000	6,289	6,934	6,271		(18)		(18)			664	664	144	31
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							6,000	6,289	6,934	6,271		(18)		(18)			664	664	144	31
31787A-AM-3	FINISAR CORP		04/05/2017	VARIOUS	10/31/2017	VARIOUS	70,000	76,648	73,936	74,370		(2,277)		(2,277)			(435)	(435)	301	97
458140-AD-2	INTEL CORP		10/27/2017	VARIOUS	12/08/2017	MERRILL LYNCH	135,000	197,685	217,600	196,930		(755)		(755)			20,670	20,670	2,318	1,398
60855R-AD-2	MOLINA HEALTHCARE INC		01/03/2017	GOLDMAN SACHS	06/22/2017	NOMURA SECURITIES DOMESTIC	10,000	11,312	13,077	10,915		(397)		(397)			2,162	2,162	141	64
94419L-AA-9	WAYFAIR INC		09/26/2017	BARCLAYS AMERICAN	11/01/2017	MERRILL LYNCH	20,000	19,518	20,109	19,527		9		9			582	582	10	3
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							235,000	305,163	324,722	301,742		(3,420)		(3,420)			22,979	22,979	2,770	1,562
8399998. Total - Bonds							241,000	311,452	331,656	308,013		(3,438)		(3,438)			23,643	23,643	2,914	1,593
8999998. Total - Preferred Stocks																				
478160-10-4	JOHNSON & JOHNSON		10/20/2017	CONVERSION	10/20/2017	VARIOUS	481.128	65,375	67,231	65,375							1,856	1,856		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								65,375	67,231	65,375							1,856	1,856		
9799998. Total - Common Stocks								65,375	67,231	65,375							1,856	1,856		
9899999. Total - Preferred and Common Stocks								65,375	67,231	65,375							1,856	1,856		
9999999 - Totals								376,827	398,887	373,388		(3,438)		(3,438)			25,499	25,499	2,914	1,593

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

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Federal Home Loan Bank of Cincinnati	Cincinnati,OH		0.040			17,776	XXX
First Financial Bank	Celina, OH					(1,698,670)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			(1,680,893)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			(1,680,893)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			(1,680,893)	XXX

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

1.	January	(1,394,100)	4.	April	(1,720,643)	7.	July	(2,428,159)	10.	October	(2,219,250)
2.	February	(818,423)	5.	May	(1,936,314)	8.	August	(2,224,537)	11.	November	(2,611,163)
3.	March	(1,417,190)	6.	June	(2,002,290)	9.	September	(1,626,943)	12.	December	(1,680,893)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
7799999. Total - Issuer Obligations								
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8399999. Total Bonds								
31607A-88-5	FIDELITY TREASURY PORT-IS		12/28/2017	1.190	XXX	1,141,942	1,071	
38141W-29-9	GOLDMAN SACH FIN SQ TR OB-SV		12/29/2017	0.000	XXX	1,919,268	1	678
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3,061,210	1,072	678
922906-30-0	VANGUARD FED MONEY MARKET		12/28/2017	1.200	XXX	24,339		4
8699999. Subtotal - All Other Money Market Mutual Funds						24,339		4
8899999 - Total Cash Equivalents						3,085,549	1,072	682

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI	B	State Deposit	49,873	49,500		
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	State Deposit	1,050,954	1,106,046		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	1,100,827	1,155,546		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

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