



ANNUAL STATEMENT

For the Year Ended December 31, 2017
of the Condition and Affairs of the

Westfield National Insurance Company

NAIC Group Code.....0228, 0228 (Current Period) (Prior Period)	NAIC Company Code..... 24120	Employer's ID Number..... 34-1022544
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... April 11, 1968	Commenced Business..... April 11, 1968	
Statutory Home Office	One Park Circle..... Westfield Center OH US 44251-5001 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	One Park Circle..... Westfield Center OH US..... 44251-5001 (Street and Number) (City or Town, State, Country and Zip Code)	330-887-0101 (Area Code) (Telephone Number)
Mail Address	P. O. Box 5001..... Westfield Center OH US 44251-5001 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	One Park Circle..... Westfield Center OH US 44251-5001 (Street and Number) (City or Town, State, Country and Zip Code)	330-887-0101 (Area Code) (Telephone Number)
Internet Web Site Address	www.westfieldgrp.com	
Statutory Statement Contact	Jeffrey Scott Gillentine (Name) FinancialReporting@westfieldgrp.com (E-Mail Address)	330-887-0101 (Area Code) (Telephone Number) (Extension) 330-887-7626 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Edward James Largent III	Westfield Group President, CEO & Board Chairman	2. Joseph Christian Kohmann	Group Finance Leader & Treasurer
3. Frank Anthony Carrino	Group Legal Leader & Secretary		

OTHER

Dennis Paul Baus	National Surety Leader	Robert William Bowers	National Claims Leader
Carrie Lee Busic #	National SBA Sales and UW Ldr	Jeffrey Scott Gillentine #	Group Finance & Accounting Leader
Robyn Renee Hahn	Group Marketing & Comm Leader	Terry Lee McClaskey Jr	National PL UW and Sales Ldr
James Robert Merz	Group Actuarial & Analytics Leader	Kristine Lynn Neate	National Underwriting Office Leader
Christopher Michael Paterakis	Group HR Leader	Michael Joseph Prandi	Insurance Operations Leader
Elizabeth Margaret Riczko	Group Underwriting & Product Leader	Stuart Wayne Rosenberg	Group Administration Leader
Peter Robert Schwanke	Group Risk Management Leader	Craig David Welsh	Group Distribution Leader
Paul Dwayne Wilson #	Group IT Leader	George Krieg Wiswesser	Group Investment Leader

DIRECTORS OR TRUSTEES

Cheryl Lila Carlisle	Fariborz Ghadar	Gary Dean Hallman	Susan Jane Insley
John Patrick Lanigan Jr	Edward James Largent III	Craig David Pfeiffer	Billie Kay Rawot
John Lewis Watson			

State of..... Ohio
County of..... Medina

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

(Signature) Edward James Largent III 1. (Printed Name) Westfield Group President, CEO & Board Chairman (Title)	(Signature) Joseph Christian Kohmann 2. (Printed Name) Group Finance Leader & Treasurer (Title)	(Signature) Frank Anthony Carrino 3. (Printed Name) Group Legal Leader & Secretary (Title)
Subscribed and sworn to before me This 15th day of February, 2018	a. Is this an original filing? b. If no 1. State the amendment number 2. Date filed 3. Number of pages attached	Yes [X] No [] _____ _____ _____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	56,473,491	9.3	56,473,491	0	56,473,491	9.3
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	0	0.0	0	0	0	0.0
1.22 Issued by U.S. government sponsored agencies.....	45,930,314	7.6	45,930,314	0	45,930,314	7.6
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	44,514,274	7.4	44,514,274	0	44,514,274	7.4
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	37,428,939	6.2	37,428,939	0	37,428,939	6.2
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	34,708,706	5.7	34,708,706	0	34,708,706	5.7
1.43 Revenue and assessment obligations.....	44,893,623	7.4	44,893,623	0	44,893,623	7.4
1.44 Industrial development and similar obligations.....	0	0.0	0	0	0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	1,534,069	0.3	1,534,069	0	1,534,069	0.3
1.512 Issued or guaranteed by FNMA and FHLMC.....	32,311,846	5.3	32,311,846	0	32,311,846	5.3
1.513 All other.....	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	22,772,770	3.8	22,772,770	0	22,772,770	3.8
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....	0	0.0	0	0	0	0.0
1.523 All other.....	0	0.0	0	0	0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	107,601,662	17.8	107,601,662	0	107,601,662	17.8
2.2 Unaffiliated non-U.S. securities (including Canada).....	9,917,589	1.6	9,917,589	0	9,917,589	1.6
2.3 Affiliated securities.....	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	0	0.0	0	0	0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	155,943,215	25.8	155,943,215	0	155,943,215	25.8
3.4 Other equity securities:						
3.41 Affiliated.....	0	0.0	0	0	0	0.0
3.42 Unaffiliated.....	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....	0	0.0	0	0	0	0.0
3.52 Unaffiliated.....	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....	0	0.0	0	0	0	0.0
4.2 Agricultural.....	0	0.0	0	0	0	0.0
4.3 Single family residential properties.....	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties.....	0	0.0	0	0	0	0.0
4.5 Commercial loans.....	0	0.0	0	0	0	0.0
4.6 Mezzanine real estate loans.....	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
6. Contract loans.....	0	0.0	0	0	0	0.0
7. Derivatives.....	0	0.0	0	0	0	0.0
8. Receivables for securities.....	31,250	0.0	31,250	0	31,250	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	0	0.0	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	2,958,483	0.5	2,958,483	0	2,958,483	0.5
11. Other invested assets.....	8,121,845	1.3	8,121,845	0	8,121,845	1.3
12. Total invested assets.....	605,142,076	100.0	605,142,076	0	605,142,076	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	0	0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		0
5.	Deduct amounts received on disposals, Part 3, Column 15.....		0
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....	0	
6.2	Totals, Part 3, Column 13.....	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	0	
7.2	Totals, Part 3, Column 10.....	0	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	0	
8.2	Totals, Part 3, Column 9.....	0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	0	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....	0	
5.2	Totals, Part 3, Column 8.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		0
7.	Deduct amounts received on disposals, Part 3, Column 15.....		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	0	
9.2	Totals, Part 3, Column 13.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....	0	
10.2	Totals, Part 3, Column 10.....	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		0
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		7,438,837
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	0	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	683,008	
5.2	Totals, Part 3, Column 9.....	0	683,008
6.	Total gain (loss) on disposals, Part 3, Column 19.....		0
7.	Deduct amounts received on disposals, Part 3, Column 16.....		0
8.	Deduct amortization of premium and depreciation.....		0
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	0	
9.2	Totals, Part 3, Column 14.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	0	
10.2	Totals, Part 3, Column 11.....	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		8,121,845
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		8,121,845

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		559,087,827
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		93,572,226
3.	Accrual of discount.....		44,711
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	0	
4.2	Part 2, Section 1, Column 15.....	0	
4.3	Part 2, Section 2, Column 13.....	20,211,000	
4.4	Part 4, Column 11.....	(9,761,966)	10,449,034
5.	Total gain (loss) on disposals, Part 4, Column 19.....		12,507,677
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		74,029,056
7.	Deduct amortization of premium.....		5,932,964
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	0	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	0	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	937,223	
9.4	Part 4, Column 13.....	731,733	1,668,956
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		594,030,499
11.	Deduct total nonadmitted amounts.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		594,030,499

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	63,586,104	67,898,836	66,835,479	57,835,735
	2. Canada.....	15,263,037	17,109,065	16,620,255	13,175,000
	3. Other Countries.....	29,251,238	32,544,576	31,671,386	26,500,000
	4. Totals.....	108,100,379	117,552,477	115,127,120	97,510,735
	U.S. States, Territories and Possessions (Direct and guaranteed)				
	5. Totals.....	37,428,939	38,242,418	40,396,826	34,132,500
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	34,708,706	35,203,770	37,341,840	31,635,000
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.....	140,330,009	145,483,828	147,829,983	131,900,821
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (Unaffiliated)	8. United States.....	107,601,662	111,325,685	112,557,367	100,467,000
	9. Canada.....	0	0	0	0
	10. Other Countries.....	9,917,589	10,485,077	10,588,834	8,450,000
	11. Totals.....	117,519,251	121,810,762	123,146,201	108,917,000
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	438,087,284	458,293,255	463,841,970	404,096,056
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	0	0	0	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	146,062,968	146,062,968	81,895,532	
	21. Canada.....	0	0	0	
	22. Other Countries.....	9,880,247	9,880,247	7,897,721	
	23. Totals.....	155,943,215	155,943,215	89,793,253	
Parent, Subsidiaries and Affiliates	24. Totals.....	0	0	0	
	25. Total Common Stocks.....	155,943,215	155,943,215	89,793,253	
	26. Total Stocks.....	155,943,215	155,943,215	89,793,253	
	27. Total Bonds and Stocks.....	594,030,499	614,236,470	553,635,223	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	387,095	3,994,986	48,428,237	6,045,994	4,729,792	XXX	63,586,104	14.5	47,350,947	11.5	63,586,104	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	387,095	3,994,986	48,428,237	6,045,994	4,729,792	XXX	63,586,104	14.5	47,350,947	11.5	63,586,104	0
2. All Other Governments												
2.1 NAIC 1	0	0	40,897,061	3,617,213	0	XXX	44,514,274	10.2	45,063,287	11.0	44,514,274	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	40,897,061	3,617,213	0	XXX	44,514,274	10.2	45,063,287	11.0	44,514,274	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	5,352,611	11,747,485	20,328,843	0	0	XXX	37,428,939	8.5	31,385,569	7.6	37,428,939	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	5,352,611	11,747,485	20,328,843	0	0	XXX	37,428,939	8.5	31,385,569	7.6	37,428,939	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	4,509,934	18,835,582	11,363,190	0	0	XXX	34,708,706	7.9	39,281,163	9.6	34,708,706	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	4,509,934	18,835,582	11,363,190	0	0	XXX	34,708,706	7.9	39,281,163	9.6	34,708,706	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	18,424,513	48,025,692	36,912,638	34,711,595	2,255,572	XXX	140,330,010	32.0	156,158,013	38.0	140,330,010	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	18,424,513	48,025,692	36,912,638	34,711,595	2,255,572	XXX	140,330,010	32.0	156,158,013	38.0	140,330,010	0

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	8,389,191	10,908,091	75,845,615	15,315,194	0	XXX	110,458,092	25.2	83,174,852	20.2	109,318,314	1,139,778
6.2 NAIC 2.....	0	0	7,061,159	0	0	XXX	7,061,159	1.6	8,535,979	2.1	7,061,159	0
6.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals.....	8,389,191	10,908,091	82,906,775	15,315,194	0	XXX	117,519,251	26.8	91,710,831	22.3	116,379,473	1,139,778
7. Hybrid Securities												
7.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1	2	3	4	5	6	7	8	9	10	11	12
	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....37,063,344	93,511,836	233,775,584	59,689,996	6,985,364	0	431,026,125	98.4	XXX.....	XXX.....	429,886,347	1,139,778
10.2 NAIC 2.....	(d).....0	0	7,061,159	0	0	0	7,061,159	1.6	XXX.....	XXX.....	7,061,159	0
10.3 NAIC 3.....	(d).....0	0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
10.4 NAIC 4.....	(d).....0	0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
10.5 NAIC 5.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
10.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
10.7 Totals.....	37,063,344	93,511,836	240,836,744	59,689,996	6,985,364	0	(b).....438,087,284	100.0	XXX.....	XXX.....	436,947,506	1,139,778
10.8 Line 10.7 as a % of Col. 7.....	8.5	21.3	55.0	13.6	1.6	0.0	100.0	XXX.....	XXX.....	XXX.....	99.7	0.3
11. Total Bonds Prior Year												
11.1 NAIC 1.....	19,746,247	144,256,742	160,557,449	75,423,201	2,430,192	0	XXX.....	XXX.....	402,413,831	97.9	399,257,244	3,156,587
11.2 NAIC 2.....	3,032,211	3,172,035	1,162,880	1,168,853	0	0	XXX.....	XXX.....	8,535,979	2.1	8,535,979	0
11.3 NAIC 3.....	0	0	0	0	0	0	XXX.....	XXX.....	0	0.0	0	0
11.4 NAIC 4.....	0	0	0	0	0	0	XXX.....	XXX.....	0	0.0	0	0
11.5 NAIC 5.....	0	0	0	0	0	0	XXX.....	XXX.....	(c).....0	0.0	0	0
11.6 NAIC 6.....	0	0	0	0	0	0	XXX.....	XXX.....	(c).....0	0.0	0	0
11.7 Totals.....	22,778,458	147,428,777	161,720,329	76,592,054	2,430,192	0	XXX.....	XXX.....	(b).....410,949,810	100.0	407,793,223	3,156,587
11.8 Line 11.7 as a % of Col. 9.....	5.5	35.9	39.4	18.6	0.6	0.0	XXX.....	XXX.....	100.0	XXX.....	99.2	0.8
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	37,063,344	93,511,837	232,635,806	59,689,996	6,985,364	0	429,886,347	98.1	399,257,244	97.2	429,886,347	XXX.....
12.2 NAIC 2.....	0	0	7,061,159	0	0	0	7,061,159	1.6	8,535,979	2.1	7,061,159	XXX.....
12.3 NAIC 3.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX.....
12.4 NAIC 4.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX.....
12.5 NAIC 5.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX.....
12.6 NAIC 6.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX.....
12.7 Totals.....	37,063,344	93,511,837	239,696,965	59,689,996	6,985,364	0	436,947,506	99.7	407,793,223	99.2	436,947,506	XXX.....
12.8 Line 12.7 as a % of Col. 7.....	8.5	21.4	54.9	13.7	1.6	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	8.5	21.3	54.7	13.6	1.6	0.0	99.7	XXX.....	XXX.....	XXX.....	99.7	XXX.....
13. Total Privately Placed Bonds												
13.1 NAIC 1.....	0	0	1,139,778	0	0	0	1,139,778	0.3	3,156,587	0.8	XXX.....	1,139,778
13.2 NAIC 2.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
13.3 NAIC 3.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
13.4 NAIC 4.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
13.5 NAIC 5.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
13.6 NAIC 6.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
13.7 Totals.....	0	0	1,139,778	0	0	0	1,139,778	0.3	3,156,587	0.8	XXX.....	1,139,778
13.8 Line 13.7 as a % of Col. 7.....	0.0	0.0	100.0	0.0	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....	0.0	0.0	0.3	0.0	0.0	0.0	0.3	XXX.....	XXX.....	XXX.....	XXX.....	0.3

(a) Includes \$.....1,139,778 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 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 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations.....	0	3,132,392	44,954,449	3,836,551	4,550,099	XXX	56,473,491	12.9	39,714,496	9.7	56,473,490	0
1.2	Residential Mortgage-Backed Securities.....	387,095	862,594	3,473,788	2,209,443	179,693	XXX	7,112,613	1.6	7,636,451	1.9	7,112,614	0
1.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5	Totals.....	387,095	3,994,986	48,428,237	6,045,994	4,729,792	XXX	63,586,104	14.5	47,350,947	11.5	63,586,104	0
2.	All Other Governments												
2.1	Issuer Obligations.....	0	0	40,897,061	3,617,213	0	XXX	44,514,274	10.2	45,063,287	11.0	44,514,274	0
2.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5	Totals.....	0	0	40,897,061	3,617,213	0	XXX	44,514,274	10.2	45,063,287	11.0	44,514,274	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations.....	5,352,611	11,747,485	20,328,843	0	0	XXX	37,428,939	8.5	31,385,569	7.6	37,428,939	0
3.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5	Totals.....	5,352,611	11,747,485	20,328,843	0	0	XXX	37,428,939	8.5	31,385,569	7.6	37,428,939	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations.....	4,509,934	18,835,582	11,363,190	0	0	XXX	34,708,706	7.9	39,281,163	9.6	34,708,706	0
4.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5	Totals.....	4,509,934	18,835,582	11,363,190	0	0	XXX	34,708,706	7.9	39,281,163	9.6	34,708,706	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations.....	12,901,897	33,024,454	25,505,848	19,391,739	0	XXX	90,823,938	20.7	100,739,605	24.5	90,823,938	0
5.2	Residential Mortgage-Backed Securities.....	5,522,616	15,001,238	11,406,790	15,319,856	2,255,572	XXX	49,506,072	11.3	55,418,408	13.5	49,506,072	0
5.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5	Totals.....	18,424,513	48,025,692	36,912,638	34,711,595	2,255,572	XXX	140,330,010	32.0	156,158,013	38.0	140,330,010	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	Issuer Obligations.....	8,389,191	10,908,091	82,906,775	15,315,194	0	XXX	117,519,251	26.8	91,710,831	22.3	116,379,473	1,139,778
6.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5	Totals.....	8,389,191	10,908,091	82,906,775	15,315,194	0	XXX	117,519,251	26.8	91,710,831	22.3	116,379,473	1,139,778
7.	Hybrid Securities												
7.1	Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.1	Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

801S

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

601S

	Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9.	SVO Identified Funds												
9.1	Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2	Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3	Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10.	Total Bonds Current Year												
10.1	Issuer Obligations.....	31,153,633	77,648,004	225,956,166	42,160,697	4,550,099	XXX	381,468,599	87.1	XXX	XXX	380,328,820	1,139,778
10.2	Residential Mortgage-Backed Securities.....	5,909,711	15,863,832	14,880,578	17,529,299	2,435,265	XXX	56,618,685	12.9	XXX	XXX	56,618,686	0
10.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5	SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6	Totals.....	37,063,344	93,511,836	240,836,744	59,689,996	6,985,364	0	438,087,284	100.0	XXX	XXX	436,947,506	1,139,778
10.7	Line 10.6 as a % of Col. 7.....	8.5	21.3	55.0	13.6	1.6	0.0	100.0	XXX	XXX	XXX	99.7	0.3
11.	Total Bonds Prior Year												
11.1	Issuer Obligations.....	12,799,788	127,016,115	147,866,014	60,213,034	0	XXX	XXX	XXX	347,894,951	84.7	344,738,364	3,156,587
11.2	Residential Mortgage-Backed Securities.....	9,978,670	20,412,662	13,854,315	16,379,020	2,430,192	XXX	XXX	XXX	63,054,859	15.3	63,054,859	0
11.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.5	SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
11.6	Totals.....	22,778,458	147,428,777	161,720,329	76,592,054	2,430,192	0	XXX	XXX	410,949,810	100.0	407,793,223	3,156,587
11.7	Line 11.6 as a % of Col. 9.....	5.5	35.9	39.4	18.6	0.6	0.0	XXX	XXX	100.0	XXX	99.2	0.8
12.	Total Publicly Traded Bonds												
12.1	Issuer Obligations.....	31,153,633	77,648,004	224,816,386	42,160,697	4,550,099	XXX	380,328,820	86.8	344,738,364	83.9	380,328,820	XXX
12.2	Residential Mortgage-Backed Securities.....	5,909,711	15,863,832	14,880,579	17,529,299	2,435,265	XXX	56,618,686	12.9	63,054,859	15.3	56,618,686	XXX
12.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
12.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
12.5	SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
12.6	Totals.....	37,063,344	93,511,837	239,696,965	59,689,996	6,985,364	0	436,947,506	99.7	407,793,223	99.2	436,947,506	XXX
12.7	Line 12.6 as a % of Col. 7.....	8.5	21.4	54.9	13.7	1.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8	Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	8.5	21.3	54.7	13.6	1.6	0.0	99.7	XXX	XXX	XXX	99.7	XXX
13.	Total Privately Placed Bonds												
13.1	Issuer Obligations.....	0	0	1,139,778	0	0	XXX	1,139,778	0.3	3,156,587	0.8	XXX	1,139,778
13.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.5	SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6	Totals.....	0	0	1,139,778	0	0	0	1,139,778	0.3	3,156,587	0.8	XXX	1,139,778
13.7	Line 13.6 as a % of Col. 7.....	0.0	0.0	100.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8	Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	0.0	0.0	0.3	0.0	0.0	0.0	0.3	XXX	XXX	XXX	XXX	0.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	482,067	0	0	482,067	0
2. Cost of short-term investments acquired.....	5,146,172	0	0	5,146,172	0
3. Accrual of discount.....	0	0	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0	0
5. Total gain (loss) on disposals.....	0	0	0	0	0
6. Deduct consideration received on disposals.....	5,628,239	0	0	5,628,239	0
7. Deduct amortization of premium.....	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0	0	0

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

\$10

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	0	0	0	0
2. Cost of cash equivalents acquired.....	26,079,698	15,493,673	10,586,025	0
3. Accrual of discount.....	0	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0
5. Total gain (loss) on disposals.....	0	0	0	0
6. Deduct consideration received on disposals.....	23,124,340	15,493,673	7,630,667	0
7. Deduct amortization of premium.....	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,955,358	0	2,955,358	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	2,955,358	0	2,955,358	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2			3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
					4	5								13	14	15	16	17			
CUSIP Identification	Name or Description			Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																					
293792 10 7	ENTERPRISE PRODS PARTNERS L P COM UNIT...			.....	.....	DE.....	Strategas Research Partners.....	.....	04/27/2010	0	3,780,376	4,559,720	4,559,720	(91,160)	0	0	0	0	286,810	0	0.000
G54050 10 2	LAZARD LTD SHS A.....			.....	.....	BMU...	ISI Equity Research Sales.....	.....	10/20/2014	0	2,154,200	3,562,125	3,562,125	774,168	0	0	0	0	190,659	0	0.000
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....											5,934,576	8,121,845	8,121,845	683,008	0	0	0	0	477,469	0	XXX
4499999. Subtotal - Unaffiliated.....											5,934,576	8,121,845	8,121,845	683,008	0	0	0	0	477,469	0	XXX
4699999. Totals.....											5,934,576	8,121,845	8,121,845	683,008	0	0	0	0	477,469	0	XXX

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																							
912810	EM	6	UNITED STATES TREAS BDS.....	.....	.....	.....	1	1,291,719	122.422	1,224,220	1,000,000	1,126,649	0	(24,353)	0	0	7.250	4.205	FA	27,385	72,500	03/25/2010.	08/15/2022.
912810	EQ	7	UNITED STATES TREAS BDS.....	SD..	.....	.....	1	1,572,460	121.250	1,453,501	1,200,000	1,380,257	0	(28,790)	0	0	6.250	3.297	FA	28,329	75,000	09/30/2010.	08/15/2023.
912810	EQ	7	UNITED STATES TREAS BDS.....	.....	.....	.....	1	8,583,009	121.125	7,933,688	6,550,000	7,533,899	0	(157,150)	0	0	6.250	3.297	FA	154,628	409,375	09/30/2010.	08/15/2023.
912810	EW	4	UNITED STATES TREAS BDS.....	SD..	.....	.....	1	1,242,679	126.789	1,299,587	1,025,000	1,152,869	0	(13,072)	0	0	6.000	4.166	FA	23,229	61,500	12/28/2010.	02/15/2026.
912810	EW	4	UNITED STATES TREAS BDS.....	.....	.....	.....	1	6,880,196	126.789	7,195,276	5,675,000	6,382,953	0	(72,374)	0	0	6.000	4.166	FA	128,613	340,500	12/28/2010.	02/15/2026.
912810	EX	2	UNITED STATES TREAS BDS.....	.....	.....	.....	1	6,417,109	134.148	7,378,140	5,500,000	6,012,914	0	(46,727)	0	0	6.750	5.368	FA	140,228	371,250	04/18/2007.	08/15/2026.
912810	FB	9	UNITED STATES TREAS BDS.....	SD..	.....	.....	1	3,128,516	132.539	3,313,475	2,500,000	2,907,654	0	(32,941)	0	0	6.125	4.098	MN	19,881	153,125	05/14/2010.	11/15/2027.
912810	FB	9	UNITED STATES TREAS BDS.....	.....	.....	.....	1	8,134,141	132.539	8,615,035	6,500,000	7,559,900	0	(85,646)	0	0	6.125	4.098	MN	51,690	398,125	05/14/2010.	11/15/2027.
912810	FE	3	UNITED STATES TREAS BDS.....	.....	.....	.....	1	3,838,594	128.684	3,860,520	3,000,000	3,836,550	0	(2,043)	0	0	5.500	2.495	FA	62,323	0	12/20/2017.	08/15/2028.
912810	QA	9	UNITED STATES TREAS BDS.....	.....	.....	.....	1	4,552,969	114.215	4,568,600	4,000,000	4,550,099	0	(2,870)	0	0	3.500	2.646	FA	52,880	17,500	12/12/2017.	02/15/2039.
912828	2R	0	UNITED STATES TREAS NTS.....	.....	.....	.....	1	7,935,000	98.594	7,887,520	8,000,000	7,935,932	0	932	0	0	2.250	2.343	FA	67,989	0	11/09/2017.	08/15/2027.
912828	M5	6	UNITED STATES TREAS NTS.....	.....	.....	.....	1	4,103,125	99.121	3,964,840	4,000,000	4,088,073	0	(9,675)	0	0	2.250	1.945	MN	11,685	67,500	05/31/2017.	11/15/2025.
912828	RR	3	UNITED STATES TREAS NTS.....	.....	.....	.....	1	2,008,750	99.703	1,994,060	2,000,000	2,005,743	0	(1,421)	0	0	2.000	1.922	MN	5,193	40,000	11/13/2015.	11/15/2021.
0199999.	U.S. Government - Issuer Obligations.....		.....	.....	.....	.....	1	59,688,267	XXX	60,688,462	50,950,000	56,473,492	0	(476,130)	0	0	XXX	XXX	XXX	774,053	2,006,375	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
36202E	3J	6	GNMA GTD PASS THRU POOL 004401.....	.....	.....	.....	4	210,423	112.239	223,532	199,158	209,439	0	(35)	0	0	6.500	5.249	MON	1,079	12,945	04/15/2009.	03/20/2039.
36202E	5K	1	GNMA GTD PASS THRU POOL 004450.....	.....	.....	.....	4	161,477	114.625	174,307	152,068	160,136	0	(239)	0	0	6.500	5.634	MON	824	9,884	06/05/2009.	05/20/2039.
36202E	KD	0	GNMA GTD PASS THRU POOL 003892.....	.....	.....	.....	4	209,896	115.168	234,088	203,258	209,115	0	(412)	0	0	7.000	6.215	MON	1,186	14,228	11/16/2006.	08/20/2036.
36202E	PC	7	GNMA GTD PASS THRU POOL 004019.....	.....	.....	.....	4	119,882	120.472	139,037	115,410	119,369	0	(58)	0	0	7.000	6.168	MON	673	8,079	10/16/2007.	08/20/2037.
36225A	Y7	9	GNMA GTD PASS THRU POOL 780734.....	.....	.....	.....	4	275,668	112.977	296,434	262,385	271,582	0	406	0	0	6.500	5.357	MON	1,421	17,055	05/11/2005.	03/15/2028.
36290U	H4	1	GNMA GTD PASS THRU POOL 617751.....	.....	.....	.....	4	22,985	111.250	24,484	22,008	22,966	0	10	0	0	7.000	1.359	MON	128	1,541	10/24/2007.	10/15/2037.
36294S	4B	0	GNMA GTD PASS THRU POOL 658818.....	.....	.....	.....	4	63,939	104.638	64,428	61,573	63,838	0	29	0	0	7.000	3.436	MON	359	4,310	08/17/2007.	07/15/2037.
36294T	BE	4	GNMA GTD PASS THRU POOL 658937.....	.....	.....	.....	4	71,821	106.331	73,867	69,468	71,363	0	(56)	0	0	7.000	6.551	MON	405	4,863	01/18/2007.	10/15/2036.
36295H	R9	3	GNMA GTD PASS THRU POOL 671112.....	.....	.....	.....	4	39,633	112.744	43,251	38,362	39,580	0	17	0	0	6.500	4.382	MON	208	2,494	11/19/2007.	08/15/2037.
36296U	NG	1	GNMA GTD PASS THRU POOL 701591.....	.....	.....	.....	4	204,765	117.717	228,883	194,435	204,350	0	262	0	0	6.500	4.411	MON	1,053	12,638	03/25/2009.	01/15/2039.
36296X	FG	4	GNMA GTD PASS THRU POOL 704067.....	.....	.....	.....	4	162,743	116.930	182,073	155,711	162,331	0	223	0	0	6.500	4.991	MON	843	10,121	03/11/2009.	12/15/2038.
383739	2A	6	GNMA 01 24 PE.....	.....	.....	.....	4	432,107	113.098	465,847	411,898	425,058	0	(708)	0	0	7.000	6.207	MON	2,403	28,833	12/04/2006.	05/20/2031.
38379X	XQ	8	GNMA 16 101 LN.....	.....	.....	.....	4	5,171,875	101.203	5,060,145	5,000,000	5,153,487	0	(13,751)	0	0	3.000	2.653	MON	12,500	150,000	08/17/2016.	07/20/2046.
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....		.....	.....	.....	.....	1	7,147,214	XXX	7,210,376	6,885,734	7,112,614	0	(14,312)	0	0	XXX	XXX	XXX	23,082	276,991	XXX	XXX
0599999.	Total - U.S. Government.....		.....	.....	.....	.....	1	66,835,481	XXX	67,898,838	57,835,734	63,586,106	0	(490,442)	0	0	XXX	XXX	XXX	797,135	2,283,366	XXX	XXX
All Other Governments - Issuer Obligations																							
110709	DL	3	BRITISH COLUMBIA PROV CDA BD.....	.....	A	.....	1FE	8,789,540	127.450	8,921,500	7,000,000	8,098,808	0	(113,290)	0	0	6.500	4.176	JJ	209,806	455,000	06/16/2011.	01/15/2026.
748148	PB	3	QUEBEC PROV CDA DEB.....	.....	A	.....	1FE	2,489,880	123.413	2,468,260	2,000,000	2,236,488	0	(36,198)	0	0	7.500	5.027	JJ	69,167	150,000	08/24/2009.	07/15/2023.
748148	PD	9	QUEBEC PROV CDA DEB.....	.....	A	.....	1FE	1,448,634	123.545	1,451,654	1,175,000	1,310,528	0	(18,626)	0	0	7.125	4.914	FA	33,022	83,719	01/29/2009.	02/09/2024.
748148	QR	7	QUEBEC PROV CDA GLOBAL DEB.....	.....	A	.....	1FE	3,892,200	142.255	4,267,650	3,000,000	3,617,213	0	(37,671)	0	0	7.500	5.138	MS	66,250	225,000	03/03/2009.	09/15/2029.
458182	BV	3	INTER AMERICAN DEV BANK.....	.....	D	.....	1FE	10,126,680	127.496	10,199,680	8,000,000	9,188,601	0	(130,841)	0	0	7.000	4.621	JD	24,889	560,000	09/04/2009.	06/15/2025.
45818Q	AC	3	INTER AMERICAN DEV BANK.....	.....	D	.....	1FE	5,719,961	126.753	6,337,650	5,000,000	5,460,842	0	(36,962)	0	0	6.290	5.057	JJ	145,019	314,500	10/20/2009.	07/16/2027.
459056	LD	7	INTERNATIONAL BK RECON & DEV.....	.....	D	.....	1FE	4,488,935	124.547	4,359,145	3,500,000	3,945,654	0	(76,492)	0	0	7.625	4.756	JJ	120,094	266,875	12/08/2009.	01/19/2023.
46513E	FF	4	AID ISRAEL GTD NT CL 1 A.....	.....	C	.....	1FE	8,859,070	116.368	9,309,440	8,000,000	8,418,075	0	(63,068)	0	0	5.500	4.452	MS	125,889	440,000	11/25/2009.	09/18/2023.
46513E	GV	8	AID ISRAEL GTD NT CL 1 A.....	.....	C	.....	1FE	2,476,740	116.933	2,338,660	2,000,000	2,238,066	0	(35,863)	0	0	5.500	3.273	JD	8,250	110,000	08/19/2010.	12/04/2023.
0699999.	All Other Governments - Issuer Obligations.....		.....	.....	.....	.....	1	48,291,640	XXX	49,653,639	39,675,000	44,514,275	0	(549,011)	0	0	XXX	XXX	XXX	802,386	2,605,094	XXX	XXX
1099999.	Total - All Other Governments.....		.....	.....	.....	.....	1	48,291,640	XXX	49,653,639	39,675,000	44,514,275	0	(549,011)	0	0	XXX	XXX	XXX	802,386	2,605,094	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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																												
20772G	V7	0	CONNECTICUT ST SER C GO.....			2	1FE				2,396,480	103.321	2,066,420	2,000,000	2,049,512	0	(58,063)	0	0	5.750	2.720	MN		19,167	115,000	07/26/2011.	11/01/2023.	
419792	RX	6	HAWAII ST GO.....			2	1FE				4,327,840	108.930	4,357,200	4,000,000	4,313,146	0	(14,694)	0	0	4.000	3.030	MN		26,667	69,778	06/26/2017.	05/01/2037.	
574192	UU	2	MARYLAND ST CAP IMPT ST & LOC FAC 1ST A.....				1FE				4,069,398	100.631	3,300,697	3,280,000	3,303,099	0	(138,140)	0	0	5.250	1.000	MS		57,400	172,200	04/24/2012.	03/01/2018.	
57582N	UV	5	MASSACHUSETTS ST REF SER A GO.....				1FE				2,565,180	112.234	2,244,680	2,000,000	2,232,465	0	(62,149)	0	0	5.250	1.880	FA		43,750	105,000	05/24/2012.	08/01/2021.	
649791	DM	9	NEW YORK ST SER A GO.....			2	1FE				6,951,760	110.826	6,649,560	6,000,000	6,344,151	0	(103,066)	0	0	5.250	3.300	FA		119,000	315,000	07/22/2011.	02/15/2025.	
677522	NF	7	OHIO ST REF INFRASTRUCTURE IMPT GO.....			2	1FE				3,790,377	115.736	3,816,395	3,297,500	3,721,329	0	(62,485)	0	0	5.000	2.721	MS		54,958	130,984	11/18/2016.	09/01/2034.	
677522	NH	3	OHIO ST INFRASTRUCTURE IMPT SER B GO.....			2	1FE				4,049,892	115.176	4,094,507	3,555,000	3,984,119	0	(62,989)	0	0	5.000	2.851	MS		59,250	141,213	12/12/2016.	09/01/2036.	
709141	W2	7	PENNSYLVANIA ST THIRD REF GO.....				1FE				3,794,430	105.446	3,163,380	3,000,000	3,170,869	0	(111,776)	0	0	5.375	1.520	JJ		80,625	161,250	03/14/2012.	07/01/2019.	
882723	4R	7	TEXAS ST TRAN COMM HIGHWAY SER A GO.....			2	1FE				1,175,710	119.836	1,198,360	1,000,000	1,156,989	0	(16,692)	0	0	5.000	2.851	AO		12,500	45,694	11/14/2016.	04/01/2033.	
882723	6S	3	TEXAS ST REF TRANSPTN COMMN MOBILITY GO.....			2	1FE				6,088,750	123.545	6,177,250	5,000,000	6,027,403	0	(61,347)	0	0	5.000	2.600	AO		62,500	125,000	04/26/2017.	10/01/2030.	
882723	NB	1	TEXAS ST REF TRANSPTN COMMN MOBILITY GO.....			2	1FE				1,187,010	117.397	1,173,970	1,000,000	1,125,856	0	(18,196)	0	0	5.000	2.791	AO		12,500	50,000	07/08/2014.	10/01/2028.	
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....											40,396,827	XXX	38,242,419	34,132,500	37,428,938	0	(709,597)	0	0	XXX	XXX	XXX		548,317	1,431,119	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....											40,396,827	XXX	38,242,419	34,132,500	37,428,938	0	(709,597)	0	0	XXX	XXX	XXX		548,317	1,431,119	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																												
199491	5K	3	COLUMBUS OH SER A GO.....			2	1FE				3,490,500	111.186	3,335,580	3,000,000	3,195,862	0	(52,289)	0	0	5.000	3.020	JJ		75,000	150,000	11/30/2011.	07/01/2025.	
199507	2U	7	COLUMBUS OH CITY SCH DIST TAXABLE REF SE.....				1FE				1,506,180	111.252	1,446,276	1,300,000	1,443,097	0	(26,951)	0	0	5.000	2.600	JD		5,417	65,000	08/10/2015.	12/01/2022.	
235308	RA	3	DALLAS TX INDPT SCH DIST TAXABLE REF SER.....			2	1FE				8,554,501	111.587	7,967,312	7,140,000	7,941,732	0	(243,140)	0	0	6.450	2.676	FA		173,978	460,530	08/12/2015.	02/15/2035.	
262608	PF	3	DU PAGE & WILL CNTYS IL CMNTY SCH DIST 2.....				1FE				1,375,790	116.394	1,163,940	1,000,000	1,172,574	0	(41,316)	0	0	6.250	1.760	JD		174	62,500	11/20/2012.	12/30/2021.	
546585	EC	0	LOUISVILLE & JEFFERSON CNTY KY TAXABLE B.....				1FE				2,925,668	119.057	2,827,604	2,375,000	2,848,413	0	(46,520)	0	0	5.300	2.752	MN		16,084	125,875	04/25/2016.	11/15/2026.	
613340	X7	8	MONTGOMERY CNTY MD CONS PUBLIC IMPT SER.....				1FE				1,892,505	103.147	1,547,205	1,500,000	1,555,439	0	(66,068)	0	0	5.250	0.790	MN		13,125	78,750	10/16/2012.	11/01/2018.	
681712	PM	1	OMAHA NE REF OMAHA CONVENTION CTR GO.....				1FE				2,502,580	117.134	2,342,680	2,000,000	2,246,947	0	(43,223)	0	0	5.250	2.710	AO		26,250	105,000	08/23/2011.	04/01/2023.	
713176	2B	0	PEORIA IL TAXABLE SER A GO.....			2	1FE				2,019,624	104.452	1,984,588	1,900,000	1,975,382	0	(17,297)	0	0	4.500	3.430	JJ		42,750	85,500	05/08/2015.	01/01/2029.	
735371	PV	2	PORT SEATTLE WASH LTD GO BONDS.....			2	1FE				3,584,982	122.006	3,684,581	3,020,000	3,543,798	0	(41,184)	0	0	5.000	2.806	JJ		75,500	47,817	03/06/2017.	01/01/2031.	
741701	X5	0	PRINCE GEORGES CNTY MD CONS PUB IMPT SER.....			2	1FE				2,818,325	112.081	2,802,025	2,500,000	2,724,032	0	(30,492)	0	0	4.000	2.530	MS		33,333	100,000	10/23/2014.	09/01/2028.	
796237	SJ	5	SAN ANTONIO TX GEN IMPT GO.....			2	1FE				1,077,876	102.321	920,889	900,000	916,256	0	(27,389)	0	0	5.500	2.360	FA		20,625	49,500	09/20/2011.	08/01/2025.	
796237	TH	8	SAN ANTONIO TX CTFS OBLIG GO.....			2	1FE				2,419,520	102.321	2,046,420	2,000,000	2,038,239	0	(64,507)	0	0	5.500	2.180	FA		45,833	110,000	09/27/2011.	08/01/2025.	
796269	VA	3	SAN ANTONIO TX TAXABLE INDEP SCH DIST GO.....			2	1FE				3,173,790	104.489	3,134,670	3,000,000	3,106,937	0	(27,593)	0	0	4.006	2.960	FA		45,401	120,180	07/07/2015.	08/15/2028.	
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....											37,341,841	XXX	35,203,770	31,635,000	34,708,708	0	(727,969)	0	0	XXX	XXX	XXX		573,470	1,560,652	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....											37,341,841	XXX	35,203,770	31,635,000	34,708,708	0	(727,969)	0	0	XXX	XXX	XXX		573,470	1,560,652	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																												
207758	KK	8	CONNECTICUT ST SPL TAX OBLIG TAXABLE BAB.....			1	1FE				3,717,220	105.803	3,597,302	3,400,000	3,600,162	0	(48,892)	0	0	4.376	2.747	MN		24,797	148,784	07/17/2015.	11/01/2021.	
240523	WG	1	DE KALB CNTY GA WTR & SWR SER A REV.....			2	1FE				6,026,000	112.397	5,619,850	5,000,000	5,431,025	0	(107,580)	0	0	5.250	2.811	AO		65,625	262,500	01/30/2012.	10/01/2027.	
3130A3	5M	2	FEDERAL HOME LN BKS.....				1				5,546,100	105.945	5,297,250	5,000,000	5,489,554	0	(35,545)	0	0	3.500	2.528	MS		52,014	175,000	05/23/2016.	09/14/2029.	
31331H	2S	5	FEDERAL FARM CR BKS.....				1				5,114,040	129.858	5,194,320	4,000,000	4,622,830	0	(66,473)	0	0	6.890	4.475	MS		83,446	275,600	04/15/2009.	09/12/2025.	
31331L	JL	3	FEDERAL FARM CR BKS.....				1				3,581,760	140.556	4,216,680	3,000,000	3,428,386	0	(21,513)	0	0	6.750	5.254	JD		14,062	202,500	05/20/2009.	06/06/2031.	
3133M5	5N	6	FEDERAL HOME LN BKS.....				1				7,498,615	102.600	6,669,000	6,500,000	6,581,047	0	(133,974)	0	0	6.025	3.856	FA		161,001	391,625	03/29/2010.	08/03/2018.	
3133MA	RM	3	FEDERAL HOME LN BKS.....				1				2,518,160	111.127	2,222,540	2,000,000	2,124,758	0	(55,970)	0	0	7.450	4.293	FA		61,256	149,000	11/09/2009.	02/03/2020.	
3133MA	WE	5	FEDERAL HOME LN BKS.....				1				6,086,250	142.901	7,145,050	5,000,000	5,773,556	0	(44,334)	0	0	7.125	5.371	FA		134,583	356,250	06/12/2009.	02/15/2030.	
3133XG	6E	9	FEDERAL HOME LN BKS.....				1				5,634,600	123.283	6,164,150	5,000,000	5,381,194	0	(36,113)	0	0	5.750	4.648	JD		15,174	287,500	09/30/2009.	06/12/2026.	
3134A3	U4	6	FEDERAL HOME LN MTG CORP.....				1				4,986,120	139.178	5,567,120	4,000,000	4,700,243	0	(43,800)	0	0	6.750	4.779	MS		79,500	270,000	06/15/2010.	09/15/2029.	
31364B	EP	1	FEDERAL NATL MTG ASSN MTN.....				1FE				1,328,250	130.637	1,306,370	1,000,000	1,227,829	0	(26,199)	0	0	7.020	3.527	JD		1,560	70,200	12/16/2013.	06/23/2025.	
31364F	KW	0	FEDERAL NATL MTG ASSN.....				1FE				4,576,626	130.423	5,155,621	3,953,000	4,357,267	0	(30,639)	0	0	6.320	5.004	JD		7,634	249,830	07/16/2009.	12/20/2027.	

SCHEDULE D - PART 1

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

1			2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
					3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
44244C	GT	8	HOUSTON TX UTIL SYS REFUND SER 2016B REV.....					2	1FE	3,468,960	...118.893	3,566,790	3,000,000	3,441,573	0	(27,387)	0	0	5.000	3.090	MN.....	19,167	150,000	05/09/2017.	11/15/2035.
491552	UY	9	KENTUCKY ST TURNPIKE ECON TAXABLE DEV RO.....					1	1FE	1,112,530	...108.540	1,085,400	1,000,000	1,068,071	0	(18,110)	0	0	5.244	3.174	JJ.....	26,220	52,440	06/23/2015.	07/01/2025.
546398	DH	8	LOUISIANA ST PUB FACS AUTH PJ SER B REV.....					2	1FE	1,711,150	...124.270	1,739,780	1,400,000	1,620,321	0	(22,478)	0	0	5.500	3.330	MN.....	9,839	77,000	09/24/2013.	05/15/2027.
57584X	YZ	8	MASSACHUSETTS ST HLTH & EDL FAC UNREFUND.....					2	1FE	772,247	...103.277	738,431	715,000	739,499	0	(27,766)	0	0	5.250	1.285	MN.....	4,796	37,538	10/26/2016.	11/15/2023.
60636P	FC	9	MISSOURI ST ENVIR IMPT ENERGY WTR POLTN.....						1FE	795,914	...101.987	713,909	700,000	704,304	0	(8,348)	0	0	5.375	4.120	JJ.....	18,813	37,625	10/29/2003.	07/01/2018.
645791	Q5	6	NEW JERSEY ST ENVIR INFR TR UNREFUND SER.....					2	1FE	1,656,171	...102.680	1,555,602	1,515,000	1,549,541	0	(51,014)	0	0	5.500	2.035	MS.....	27,775	83,325	11/20/2015.	09/01/2023.
645791	YV	0	NEW JERSEY ST ENVIR INFR TR UNREFUND SER.....					2	1FE	2,455,323	...102.680	2,212,754	2,155,000	2,205,508	0	(74,648)	0	0	5.500	1.940	MS.....	39,508	118,525	07/28/2014.	09/01/2022.
64971M	4N	9	NEW YORK CITY NY TRANSTL TAXABLE FIN AUT.....					1	1FE	3,160,080	...108.863	2,993,733	2,750,000	2,961,100	0	(77,883)	0	0	5.808	2.710	FA.....	66,550	159,720	05/18/2015.	08/01/2030.
64972F	YH	3	NEW YORK CITY NY WTR & SWR SER DD REV.....					2	1FE	1,314,709	...101.943	1,121,373	1,100,000	1,121,998	0	(47,849)	0	0	5.750	1.330	JD.....	2,811	63,250	11/18/2013.	06/15/2025.
662903	MT	7	N TEXAS ST MUNI WTR DIST REF & IMPT REV.....						1FE	7,391,696	...109.168	6,331,744	5,800,000	6,364,347	0	(205,972)	0	0	5.250	1.512	MS.....	101,500	304,500	01/14/2013.	09/01/2020.
67765Q	CB	0	OHIO ST WTR DEV AUTH SER A REV.....					2	1FE	581,050	...118.940	594,700	500,000	575,885	0	(5,165)	0	0	5.000	2.950	JD.....	2,083	25,000	05/02/2017.	12/01/2035.
796253	RU	8	SAN ANTONIO TX ELEC & GAS 2002 PREREFUN.....					2	1FE	5,168,288	...102.683	4,446,174	4,330,000	4,499,035	0	(152,926)	0	0	5.650	1.988	FA.....	101,935	244,645	06/17/2013.	02/01/2019.
880591	CJ	9	TENNESSEE VALLEY AUTH PWR BD.....						1	2,421,140	...129.427	2,588,540	2,000,000	2,243,649	0	(25,033)	0	0	6.750	4.860	MN.....	22,500	135,000	07/29/2009.	11/01/2025.
88213A	GF	6	TEXAS ST A&M UNIV SYS BRD TAXABLE SER D.....					1	1FE	2,040,720	...96.299	1,925,980	2,000,000	2,035,298	0	(3,711)	0	0	2.958	2.721	MN.....	7,559	59,160	07/11/2016.	05/15/2030.
927793	TQ	2	VIRGINIA COMMONWEALTH TRANSN BRD TRANSN.....					2	1FE	1,882,050	...111.462	1,671,930	1,500,000	1,648,897	0	(42,113)	0	0	5.250	2.180	MN.....	10,063	78,750	02/28/2012.	05/15/2023.
927793	TR	0	VIRGINIA COMMONWEALTH TRANSN BRD TRANSN.....					2	1FE	2,389,560	...111.462	2,229,240	2,000,000	2,149,879	0	(41,739)	0	0	5.250	2.900	MN.....	13,417	105,000	10/24/2011.	05/15/2024.
975700	KU	8	WINSTON SALEM NC WTR SWR SYS TAXABLE BAB.....					2	1FE	3,339,360	...105.235	3,157,050	3,000,000	3,177,179	0	(69,992)	0	0	5.294	2.750	JD.....	13,235	158,820	08/18/2015.	06/01/2034.
2599999.			U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							98,274,689	XXX	96,828,383	83,318,000	90,823,935	0	(1,553,166)	0	0	XXX	XXX	XXX	1,188,423	4,729,087	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																									
3128KC	WX	1	FHLMC 30 YR GOLD PC GRP POOL A50662.....					4	1	297,814	...106.775	307,191	287,700	295,847	0	(241)	0	0	7.500	7.033	MON...	1,798	21,577	08/23/2006.	07/01/2036.
3128M5	KM	1	FHLMC 30 YR GOLD PC GRP POOL G03600.....					4	1	114,833	...114.326	127,459	111,488	114,655	0	(85)	0	0	7.000	6.019	MON...	650	7,804	10/29/2008.	11/01/2037.
3128M8	7E	8	FHLMC 30 YR GOLD PC GRP POOL G06893.....					4	1	1,535,557	...104.991	1,525,436	1,452,922	1,532,748	0	(1,135)	0	0	4.000	2.670	MON...	4,843	58,117	08/21/2014.	01/01/2042.
3128MJ	S3	5	FHLMC 30 YR GOLD PC GRP POOL G08537.....					4	1	3,293,443	...100.464	3,389,203	3,373,566	3,297,913	0	1,957	0	0	3.000	3.378	MON...	8,434	101,207	07/22/2013.	07/01/2043.
3128MJ	SY	7	FHLMC 30 YR GOLD PC GRP POOL G08534.....					4	1	6,454,889	...100.546	6,653,355	6,617,218	6,463,816	0	4,080	0	0	3.000	3.397	MON...	16,543	198,517	07/23/2013.	06/01/2043.
3128MJ	U3	2	FHLMC 30 YR GOLD PC GRP POOL G08601.....					4	1	1,658,704	...104.608	1,638,233	1,566,068	1,656,241	0	(913)	0	0	4.000	2.505	MON...	5,220	62,643	11/10/2014.	08/01/2044.
3128MJ	UV	0	FHLMC 30 YR GOLD PC GRP POOL G08595.....					4	1	1,158,841	...104.616	1,148,796	1,098,102	1,157,447	0	(882)	0	0	4.000	2.586	MON...	3,660	43,924	07/25/2014.	07/01/2044.
3128MJ	VH	0	FHLMC 30 YR GOLD PC GRP POOL G08615.....					4	1	2,781,450	...102.932	2,745,057	2,666,858	2,778,212	0	(1,392)	0	0	3.500	2.544	MON...	7,778	93,340	12/19/2014.	11/01/2044.
3128MJ	VJ	6	FHLMC 30 YR GOLD PC GRP POOL G08616.....					4	1	1,015,663	...104.592	998,344	954,515	1,014,262	0	(508)	0	0	4.000	2.263	MON...	3,182	38,181	11/19/2014.	11/01/2044.
3128MJ	VV	9	FHLMC 30 YR GOLD PC GRP POOL G08627.....					4	1	1,478,106	...102.847	1,454,292	1,414,033	1,476,398	0	(778)	0	0	3.500	2.519	MON...	4,124	49,491	03/18/2015.	02/01/2045.
3128MJ	ZB	9	FHLMC 30 YR GOLD PC GRP POOL G08737.....					4	1	2,353,950	...100.102	2,337,367	2,334,979	2,353,537	0	(333)	0	0	3.000	2.898	MON...	5,837	70,049	11/17/2016.	11/01/2046.
31292H	MU	5	FHLMC 30 YR GOLD PC GRP POOL C01271.....					4	1	16,325	...111.367	17,899	16,072	16,279	0	7	0	0	6.500	6.032	MON...	87	1,045	01/14/2002.	12/01/2031.
31292K	K3	0	FHLMC 30 YR GOLD PC GRP POOL C03014.....					4	1	41,931	...105.247	42,697	40,568	41,894	0	9	0	0	7.000	4.118	MON...	237	2,840	09/25/2007.	09/01/2037.
31296W	DS	3	FHLMC 30 YR GOLD PC GRP POOL A20113.....					4	1	34,764	...110.766	37,283	33,659	34,646	0	(22)	0	0	6.500	4.907	MON...	182	2,188	08/08/2005.	10/01/2031.
31298S	UT	9	FHLMC 30 YR GOLD PC GRP POOL C55994.....					4	1	447,544	...110.766	478,784	432,247	446,156	0	(71)	0	0	6.500	4.364	MON...	2,341	28,096	08/15/2005.	01/01/2031.
3132GT	SA	6	FHLMC 30 YR GOLD PC GRP POOL Q08313.....					4	1	838,554	...104.989	828,111	788,763	836,489	0	(759)	0	0	4.000	2.670	MON...	2,629	31,551	10/08/2014.	05/01/2042.
3132JQ	H8	6	FHLMC 30 YR GOLD PC GRP POOL Q22955.....					4	1	1,042,735	...105.562	1,042,267	987,350	1,041,142	0	(703)	0	0	4.000	2.682	MON...	3,291	39,494	09/22/2014.	11/01/2043.
3132M6	XG	0	FHLMC 30 YR GOLD PC GRP POOL Q26379.....					4	1	2,120,114	...104.593	2,097,532	2,005,429	2,117,304	0	(511)	0	0	4.000	2.156	MON...	6,685	80,217	05/19/2014.	05/01/2044.
3136AQ	Y9	5	FNMA 16 REMIC SER 05 KB PAC.....					4	1	3,693,648	...90.083	3,413,212	3,788,964	3,702,199	0	4,843	0	0	2.500	2					

SCHEDULE D - PART 1

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

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates																
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22														
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value		Fair Value	Par Value													Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
3137BR	RS	6	FHLMC CMO SER 4612 DV PAC.....	.....	..	.....	4	.....	1	.....	4,012,704	97.385	.....	3,753,522	.....	3,854,316	.....	3,994,313	.....	0	.....	(14,242)	.....	0	.....	0	.....	3.500	.....	2.790	MON...	.....	11,242	.....	134,901	10/07/2016	01/15/2055
3138Y9	M4	7	FNMA PASS THRU POOL AX7578.....	.....	..	.....	4	.....	1	.....	1,101,149	100.345	.....	1,071,948	.....	1,068,266	.....	1,099,717	.....	0	.....	(1,085)	.....	0	.....	0	.....	3.000	.....	2.549	MON...	.....	2,671	.....	32,048	01/27/2015	01/01/2045
31396R	GS	0	FHLMC REMIC 3149 MT TWO TIERED NT INV FL.....	.....	..	.....	4	.....	1	.....	129,835	111.750	.....	143,387	.....	128,311	.....	129,486	.....	0	.....	242	.....	0	.....	0	.....	7.000	.....	6.841	MON...	.....	399	.....	8,982	04/16/2007	05/15/2036
31402U	FW	7	FNMA PASS THRU POOL 738281.....	.....	..	.....	4	.....	1	.....	461,840	115.234	.....	519,296	.....	450,645	.....	460,529	.....	0	.....	325	.....	0	.....	0	.....	6.500	.....	5.592	MON...	.....	2,441	.....	29,292	02/28/2006	02/01/2034
31404Q	D8	9	FNMA PASS THRU POOL 775127.....	.....	..	.....	4	.....	1	.....	76,238	111.713	.....	83,806	.....	75,019	.....	75,853	.....	0	.....	(39)	.....	0	.....	0	.....	6.000	.....	5.781	MON...	.....	375	.....	4,501	05/06/2004	05/01/2034
31405D	FP	7	FNMA PASS THRU POOL 785974.....	.....	..	.....	4	.....	1	.....	43,991	104.114	.....	44,541	.....	42,782	.....	43,682	.....	0	.....	(36)	.....	0	.....	0	.....	7.000	.....	6.597	MON...	.....	250	.....	2,995	04/20/2006	07/01/2034
31405N	3Z	6	FNMA PASS THRU POOL 794716.....	.....	..	.....	4	.....	1	.....	100,166	107.523	.....	102,360	.....	95,198	.....	98,888	.....	0	.....	(873)	.....	0	.....	0	.....	7.000	.....	5.990	MON...	.....	555	.....	6,664	08/23/2005	06/01/2031
31406D	7A	8	FNMA PASS THRU POOL 807389.....	.....	..	.....	4	.....	1	.....	59,227	110.845	.....	63,622	.....	57,397	.....	59,111	.....	0	.....	277	.....	0	.....	0	.....	6.500	.....	4.108	MON...	.....	311	.....	3,731	10/19/2005	08/01/2032
31410K	CX	0	FNMA PASS THRU POOL 889386.....	.....	..	.....	4	.....	1	.....	71,257	111.812	.....	73,528	.....	65,760	.....	70,946	.....	0	.....	(105)	.....	0	.....	0	.....	6.000	.....	3.338	MON...	.....	329	.....	3,946	08/19/2010	03/01/2038
31410K	L7	7	FNMA PASS THRU POOL 889650.....	.....	..	.....	4	.....	1	.....	148,141	113.639	.....	164,089	.....	144,395	.....	147,863	.....	0	.....	(96)	.....	0	.....	0	.....	6.500	.....	5.642	MON...	.....	782	.....	9,386	11/13/2008	02/01/2038
31410P	V2	6	FNMA PASS THRU POOL 893533.....	.....	..	.....	4	.....	1	.....	256,737	113.497	.....	284,890	.....	251,011	.....	255,981	.....	0	.....	(434)	.....	0	.....	0	.....	6.500	.....	6.002	MON...	.....	1,360	.....	16,316	10/17/2008	09/01/2036
31412F	H4	8	FNMA PASS THRU POOL 923751.....	.....	..	.....	4	.....	1	.....	96,136	107.736	.....	100,939	.....	93,692	.....	95,649	.....	0	.....	(367)	.....	0	.....	0	.....	7.000	.....	6.639	MON...	.....	547	.....	6,558	06/13/2007	04/01/2037
31412M	A2	4	FNMA PASS THRU POOL 928925.....	.....	..	.....	4	.....	1	.....	72,672	110.951	.....	77,740	.....	70,067	.....	72,566	.....	0	.....	13	.....	0	.....	0	.....	6.500	.....	4.578	MON...	.....	380	.....	4,554	05/22/2008	12/01/2037
31418A	VV	7	FNMA PASS THRU POOL MA1527.....	.....	..	.....	4	.....	1	.....	596,061	102.269	.....	607,116	.....	593,649	.....	595,681	.....	0	.....	(186)	.....	0	.....	0	.....	3.000	.....	2.902	MON...	.....	1,484	.....	17,809	04/22/2014	08/01/2033
31418B	E8	5	FNMA PASS THRU POOL MA1958.....	.....	..	.....	4	.....	1	.....	451,762	104.688	.....	446,960	.....	426,946	.....	450,953	.....	0	.....	(364)	.....	0	.....	0	.....	4.000	.....	2.718	MON...	.....	1,423	.....	17,078	07/17/2014	07/01/2044
31418C	EH	3	FNMA PASS THRU POOL MA2835.....	.....	..	.....	4	.....	1	.....	1,827,419	104.628	.....	1,817,692	.....	1,737,296	.....	1,826,174	.....	0	.....	(793)	.....	0	.....	0	.....	4.000	.....	2.604	MON...	.....	5,791	.....	69,492	12/14/2016	12/01/2046
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....							49,555,291	XXX	48,655,445	48,582,821	49,506,072	0	(27,950)	0	0	XXX	XXX	XXX	140,367	1,688,595	XXX	XXX														
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....							147,829,980	XXX	145,483,828	131,900,821	140,330,007	0	(1,581,116)	0	0	XXX	XXX	XXX	1,328,790	6,417,682	XXX	XXX														
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																																					
037833	BY	5	APPLE INC.....	.....	..	.....	1	.....	1FE	.....	5,163,870	102.056	.....	5,102,800	.....	5,000,000	.....	5,147,697	.....	0	.....	(9,668)	.....	0	.....	0	.....	3.250	.....	2.829	FA.....	.....	57,778	.....	65,000	12/13/2017	02/23/2026
057224	AY	3	BAKER HUGHES INC.....	.....	..	.....	1	.....	1FE	.....	3,683,970	104.552	.....	3,136,560	.....	3,000,000	.....	3,081,725	.....	0	.....	(90,310)	.....	0	.....	0	.....	7.500	.....	4.276	MN.....	.....	28,750	.....	225,000	05/06/2010	11/15/2018
059438	AK	7	BANC ONE CORP SUB NT.....	.....	..	.....	2FE	.....	1FE	.....	6,065,168	133.731	.....	6,151,626	.....	4,600,000	.....	5,915,061	.....	0	.....	(58,460)	.....	0	.....	0	.....	8.000	.....	4.238	AO.....	.....	63,378	.....	224,000	07/14/2017	04/29/2027
06406R	AB	3	BANK OF NY MELLON CORP.....	.....	..	.....	2	.....	1FE	.....	8,223,550	102.215	.....	8,177,200	.....	8,000,000	.....	8,221,182	.....	0	.....	(2,368)	.....	0	.....	0	.....	3.442	.....	3.091	FA.....	.....	110,144	.....	0	12/14/2017	02/07/2028
097023	AM	7	BOEING CO DEB.....	.....	..	.....	1FE	.....	1FE	.....	2,965,345	126.569	.....	3,164,225	.....	2,500,000	.....	2,769,166	.....	0	.....	(28,699)	.....	0	.....	0	.....	7.250	.....	5.467	JD.....	.....	8,056	.....	181,250	04/19/2010	06/15/2025
144141	BP	2	CAROLINA PWR & LT CO 1ST MTG BD.....	.....	..	.....	1FE	.....	1FE	.....	1,317,820	118.963	.....	1,189,630	.....	1,000,000	.....	1,165,408	.....	0	.....	(40,853)	.....	0	.....	0	.....	8.625	.....	3.795	MS.....	.....	25,396	.....	86,250	01/17/2014	09/15/2021
166764	BL	3	CHEVRON CORP.....	.....	..	.....	1	.....	1FE	.....	3,018,030	99.968	.....	2,999,040	.....	3,000,000	.....	3,017,057	.....	0	.....	(973)	.....	0	.....	0	.....	2.954	.....	2.875	MN.....	.....	11,078	.....	44,310	06/20/2017	05/16/2026
191219	AP	9	COCA COLA ENTERPRISES INC DEB.....	.....	..	.....	1FE	.....	1FE	.....	4,632,960	122.266	.....	4,279,310	.....	3,500,000	.....	3,937,744	.....	0	.....	(94,514)	.....	0	.....	0	.....	8.500	.....	5.065	FA.....	.....	123,958	.....	297,500	06/24/2010	02/01/2022
20826F	AQ	9	CONOCOPHILLIPS CO.....	.....	..	.....	1	.....	1FE	.....	5,532,650	113.508	.....	5,675,400	.....	5,000,000	.....	5,487,328	.....	0	.....	(45,321)	.....	0	.....	0	.....	4.950	.....	3.534	MS.....	.....	72,875	.....	247,500	02/23/2017	03/15/2026
26442C	AG	9	DUKE ENERGY CAROLINAS LLC 1ST & REF MTG.....	.....	..	.....	1	.....	1FE	.....	3,520,120	104.330	.....	3,129,900	.....	3,000,000	.....	3,057,985	.....	0	.....	(63,905)	.....	0	.....	0	.....	7.000	.....	4.703	MN.....	.....	26,833	.....	210,000	06/03/2009	11/15/2018
29364D	AU	4	ENTERGY ARKANSAS INC.....	.....	..	.....	1	.....	1FE	.....	6,241,180	103.191	.....	6,191,460	.....	6,000,000	.....	6,226,966	.....	0	.....	(14,214)	.....	0	.....	0	.....	3.500	.....	2.965	AO.....	.....	52,500	.....	105,000	06/07/2017	04/01/2026
29364W	AW	8	ENTERGY LA LLC.....	.....	..	.....	1	.....	1FE	.....	5,181,700																										

SCHEDULE D - PART 1

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

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates						
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22				
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date				
665772	BN	8	NORTHERN STS PWR MN 1ST MTG.....	.....	..	.....	.....1FE	4,918,645	...126.581	5,063,240	4,000,000	4,526,020	0	(56,806)	0	0	7.125	4.996	JJ.....	142,500	285,000	12/09/2009.	07/01/2025.				
68389X	BM	6	ORACLE CORP.....	.....	..	.....1	1FE	1,954,020	...97.495	1,949,900	2,000,000	1,954,242	0	222	0	0	2.650	2.955	JJ.....	24,439	0	12/13/2017.	07/15/2026.				
693476	BF	9	PNC FUNDING CORP.....	.....	..	.....	.....1FE	1,201,380	...106.091	1,060,910	1,000,000	1,053,253	0	(35,678)	0	0	6.700	2.900	JD.....	3,908	67,000	08/20/2013.	06/10/2019.				
71713U	AQ	5	PHARMACIA CORP DEB.....	.....	..	.....1	1FE	1,391,184	...104.077	1,248,924	1,200,000	1,215,975	0	(16,693)	0	0	6.500	4.990	JD.....	6,500	78,000	09/23/2003.	12/01/2018.				
73651E	AB	4	PORTLAND GENERAL ELEC 144A.....	.....	..	.....1	1FE	1,227,870	...114.783	1,147,830	1,000,000	1,139,778	0	(21,986)	0	0	6.750	3.936	FA.....	28,125	67,500	09/20/2013.	08/01/2023.				
881685	BB	6	TEXACO CAP INC DEB.....	.....	..	.....	.....1FE	2,716,260	...148.064	2,961,280	2,000,000	2,519,379	0	(22,936)	0	0	8.000	5.403	FA.....	66,667	160,000	11/30/2006.	08/01/2032.				
91159H	HM	5	US BANCORP.....	.....	..	.....2	1FE	2,999,040	...99.296	2,978,880	3,000,000	2,999,036	0	(4)	0	0	3.100	3.104	AO.....	16,533	93,000	04/17/2017.	04/27/2026.				
931142	BF	9	WAL MART STORES INC.....	.....	..	.....	.....1FE	1,204,890	...145.131	1,451,310	1,000,000	1,146,609	0	(8,129)	0	0	7.550	5.844	FA.....	28,522	75,500	02/06/2009.	02/15/2030.				
94974B	FC	9	WELLS FARGO & CO.....	.....	..	.....	.....1FE	3,125,490	...103.256	3,097,680	3,000,000	3,084,589	0	(18,819)	0	0	3.500	2.781	MS.....	32,958	105,000	10/13/2015.	03/08/2022.				
94974B	GP	9	WELLS FARGO & CO.....	.....	..	.....	.....1FE	3,147,690	...102.647	3,079,410	3,000,000	3,123,930	0	(14,061)	0	0	3.550	2.949	MS.....	27,217	106,500	04/13/2016.	09/29/2025.				
656531	AC	4	NORSK HYDRO A S DEB.....	.....	D	.....	.....1FE	2,586,760	...124.219	2,484,380	2,000,000	2,325,466	0	(51,918)	0	0	7.750	4.361	JD.....	6,889	155,000	12/03/2013.	06/15/2023.				
656531	AD	2	NORSK HYDRO A S DEB.....	.....	D	1	1FE	4,554,654	...126.706	4,371,357	3,450,000	4,367,611	0	(100,699)	0	0	7.150	3.285	MN.....	31,520	246,675	05/05/2016.	11/15/2025.				
98934K	AB	6	ZENECA WILMINGTON INC GTD DEB.....	.....	C	.....	.....1FE	3,447,420	...120.978	3,629,340	3,000,000	3,224,512	0	(31,649)	0	0	7.000	5.490	MN.....	26,833	210,000	06/03/2009.	11/15/2023.				
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							123,146,201	XXX	121,810,761	108,917,000	117,519,250	0	(1,125,213)	0	0	XXX	XXX	XXX	1,296,725	4,850,624	XXX	XXX				
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....							123,146,201	XXX	121,810,761	108,917,000	117,519,250	0	(1,125,213)	0	0	XXX	XXX	XXX	1,296,725	4,850,624	XXX	XXX				
Totals																											
7799999.	Total - Issuer Obligations.....							407,139,465	XXX	402,427,434	348,627,500	381,468,598	0	(5,141,086)	0	0	XXX	XXX	XXX	5,183,374	17,182,951	XXX	XXX				
7899999.	Total - Residential Mortgage-Backed Securities.....							56,702,505	XXX	55,865,821	55,468,555	56,618,686	0	(42,262)	0	0	XXX	XXX	XXX	163,449	1,965,586	XXX	XXX				
8399999.	Grand Total - Bonds.....							463,841,970	XXX	458,293,255	404,096,055	438,087,284	0	(5,183,348)	0	0	XXX	XXX	XXX	5,346,823	19,148,537	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 Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired

NONE

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

1		2		Codes		5		6		Fair Value		9		Dividends			Change in Book/Adjusted Carrying Value					17		18	
				3	4					7	8			10	11	12	13	14	15	16					
CUSIP Identification				Description				Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																									
00206R	10	2	AT&T INC.....			86,600.000		3,367,008		38.880	3,367,008	2,600,553	0	169,736	0	(316,090)	0	(316,090)	0		L	07/16/2010.			
00287Y	10	9	ABBVIE INC COM.....			48,000.000		4,642,080		96.710	4,642,080	465,788	0	122,880	0	1,636,320	0	1,636,320	0		L	01/02/2013.			
031162	10	0	AMGEN INC.....			14,900.000		2,591,110		173.900	2,591,110	2,177,139	0	68,540	0	412,581	0	412,581	0		L	01/15/2016.			
037833	10	0	APPLE INC.....			23,000.000		3,892,290		169.230	3,892,290	2,178,761	0	56,580	0	1,228,430	0	1,228,430	0		L	02/11/2016.			
038222	10	5	APPLIED MATLS INC.....			95,000.000		4,856,400		51.120	4,856,400	1,085,337	0	38,000	0	1,790,750	0	1,790,750	0		L	08/10/2011.			
054937	10	7	BB&T CORP.....			122,000.000		6,065,840		49.720	6,065,840	4,058,940	0	153,720	0	329,400	0	329,400	0		L	05/12/2015.			
075887	10	9	BECTON DICKINSON & CO.....			6,500.000		1,391,390		214.060	1,391,390	238,467	0	19,110	0	315,315	0	315,315	0		L	09/02/2003.			
09247X	10	1	BLACKROCK INC COM.....			1,700.000		873,307		513.710	873,307	498,029	0	17,000	0	226,389	0	226,389	0		L	02/11/2016.			
166764	10	0	CHEVRON CORP.....			77,030.000		9,643,386		125.190	9,643,386	1,299,611	0	332,770	0	576,955	0	576,955	0		L	10/10/2001.			
17243V	10	2	CINEMARK HOLDINGS INC.....			63,500.000		2,211,070		34.820	2,211,070	1,475,904	0	73,660	0	(224,790)	0	(224,790)	0		L	05/24/2012.			
191216	10	0	COCA COLA CO.....			102,000.000		4,679,760		45.880	4,679,760	2,197,964	0	150,960	0	450,840	0	450,840	0		L	01/23/2009.			
20825C	10	4	CONOCOPHILLIPS.....			50,300.000		2,760,967		54.890	2,760,967	2,131,365	0	50,324	0	244,672	0	244,672	0		L	04/05/2017.			
278865	10	0	ECOLAB INC.....			7,000.000		939,260		134.180	939,260	743,683	4,100	10,360	0	118,720	0	118,720	0		L	01/15/2016.			
291011	10	4	EMERSON ELECTRIC CO.....			52,000.000		3,623,880		69.690	3,623,880	1,863,714	0	100,100	0	724,880	0	724,880	0		L	05/21/2010.			
369604	10	3	GENERAL ELEC CO.....			39,286.000		685,541		17.450	685,541	685,541	4,714	37,715	0	(129,134)	426,763	(555,897)	0		L	05/27/2016.			
371901	10	9	GENTEX CORP.....			104,000.000		2,178,800		20.950	2,178,800	1,434,116	0	39,520	0	131,040	0	131,040	0		L	05/15/2014.			
458140	10	0	INTEL CORP.....			75,000.000		3,462,000		46.160	3,462,000	1,547,692	0	80,813	0	741,750	0	741,750	0		L	02/26/2010.			
464286	66	5	ISHARES MSCI PACIFIC EX JAPAN IDX FD.....			20,000.000		956,000		47.800	956,000	887,888	0	39,691	0	68,112	0	68,112	0		L	05/30/2017.			
464287	23	4	ISHARES MSCI EMERGING MKT IDX FD.....			257,000.000		12,109,840		47.120	12,109,840	10,506,138	0	228,282	0	1,854,573	0	1,854,573	0		L	06/19/2017.			
464287	46	5	ISHARES MSCI EAFE IDX FD.....			111,000.000		7,804,410		70.310	7,804,410	5,479,991	0	168,425	0	1,177,224	0	1,177,224	0		L	07/05/2017.			
478160	10	4	JOHNSON & JOHNSON.....			27,685.000		3,868,148		139.720	3,868,148	256,951	0	91,914	0	678,559	0	678,559	0		L	03/31/1994.			
500754	10	6	KRAFT HEINZ CO.....			15,000.000		1,166,400		77.760	1,166,400	672,853	0	36,750	0	(143,400)	0	(143,400)	0		L	07/06/2015.			
580135	10	1	MCDONALDS CORP.....			4,500.000		774,540		172.120	774,540	516,780	0	17,235	0	226,800	0	226,800	0		L	10/03/2016.			
58933Y	10	5	MERCK & CO INC.....			25,000.000		1,406,750		56.270	1,406,750	907,850	12,000	47,000	0	(65,000)	0	(65,000)	0		L	09/17/2010.			
674599	10	5	OCCIDENTAL PETE CORP.....			15,000.000		1,104,900		73.660	1,104,900	898,050	11,550	45,750	0	113,099	76,649	36,450	0		L	11/11/2016.			
713448	10	8	PEPSICO INC.....			6,500.000		779,480		119.920	779,480	404,306	5,233	20,248	0	99,385	0	99,385	0		L	01/15/2010.			
74005P	10	4	PRAXAIR INC.....			20,500.000		3,170,940		154.680	3,170,940	1,536,980	0	64,575	0	768,545	0	768,545	0		L	10/03/2016.			
74144T	10	8	PRICE T ROWE GROUP INC.....			63,500.000		6,663,055		104.930	6,663,055	1,383,375	0	144,780	0	1,884,045	0	1,884,045	0		L	02/08/2016.			
747525	10	3	QUALCOMM INC.....			111,000.000		7,106,220		64.020	7,106,220	5,521,591	0	248,640	0	295,808	426,788	(130,980)	0		L	05/27/2016.			
78463X	87	1	SPDR INDEX SHS FDS S&P INTL SMALL CAP.....			120,700.000		4,282,436		35.480	4,282,436	2,801,173	0	221,909	0	697,042	0	697,042	0		L	03/30/2017.			
842587	10	7	SOUTHERN CO.....			74,500.000		3,582,705		48.090	3,582,705	3,143,771	0	171,350	0	(81,950)	0	(81,950)	0		L	12/17/2015.			
871829	10	7	SYSKO CORP.....			36,000.000		2,186,280		60.730	2,186,280	1,010,549	0	47,520	0	192,960	0	192,960	0		L	04/17/2008.			
902973	30	4	US BANCORP DEL.....			180,000.000		9,644,400		53.580	9,644,400	5,422,190	54,000	205,200	0	397,800	0	397,800	0		L	11/27/2012.			
911312	10	6	UNITED PARCEL SERVICE INC CL B.....			20,500.000		2,442,575		119.150	2,442,575	2,117,816	0	68,060	0	92,455	0	92,455	0		L	10/31/2016.			
913017	10	9	UNITED TECHNOLOGIES CORP COM.....			16,000.000		2,041,120		127.570	2,041,120	1,423,840	0	43,520	0	287,200	0	287,200	0		L	10/27/2014.			
922042	77	5	VANGUARD FTSE ALL WORLD EX U.....			67,000.000		3,666,240		54.720	3,666,240	2,494,249	0	97,478	0	706,180	0	706,180	0		L	01/21/2010.			
92343V	10	4	VERIZON COMMUNICATIONS.....			52,500.000		2,778,825		52.930	2,778,825	1,660,687	0	121,931	0	(23,625)	0	(23,625)	0		L	06/25/2014.			
949746	10	1	WELLS FARGO & CO NEW.....			98,500.000		5,975,995		60.670	5,975,995	3,340,389	0	151,690	0	547,660	0	547,660	0		L	06/29/2012.			
97717W	80	2	WISDOMTREE INTERNATIONAL HIGH DIV FD.....			10,000.000		443,900		44.390	443,900	400,991	0	15,142	0	51,635	0	51,635	0		L	04/05/2017.			
988498	10	1	YUM BRANDS INC.....			52,000.000		4,243,720		81.610	4,243,720	2,424,518	0	62,400	0	950,560	0	950,560	0		L	08/16/2012.			
055622	10	4	BP PLC SPS ADR.....		C	100,900.000		4,240,827		42.030	4,240,827	3,157,218	0	231,144	0	520,687	0	520,687	0		L	03/30/2017.			
37733W	10	5	GLAXOSMITHKLINE PLC SPS ADR.....		C	0.000		0		0.000	0	0	0	13,862	0	0	0	0	0		L	02/19/2009.			

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
						3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description			Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
806857	10	8	SCHLUMBERGER LTD.....			.....	C	4,450,000	299,885	67.390	299,885	299,886	2,225	8,900	0	(66,669)	7,023	(73,692)	0	L	02/08/2016.
G29183	10	3	EATON CORP PLC.....			.....	C	36,000,000	2,844,360	79.010	2,844,360	2,093,609	0	86,400	0	429,120	0	429,120	0	L	01/15/2016.
G5960L	10	3	MEDTRONIC PLC.....			.....	C	30,900,000	2,495,175	80.750	2,495,175	2,347,010	14,214	55,002	0	294,168	0	294,168	0	L	01/27/2015.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....									155,943,215	XXX	155,943,215	89,793,253	108,036	4,276,586	0	20,211,001	937,223	19,273,778	0	XXX	XXX
9799999. Total - Common Stock.....									155,943,215	XXX	155,943,215	89,793,253	108,036	4,276,586	0	20,211,001	937,223	19,273,778	0	XXX	XXX
9899999. Total Common and Preferred Stock.....									155,943,215	XXX	155,943,215	89,793,253	108,036	4,276,586	0	20,211,001	937,223	19,273,778	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total \$ value (included in Column 8) of all such issues \$......0.

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
912810	FE	3	UNITED STATES TREAS BDS.....		12/20/2017.....	Wells Fargo.....		3,838,594	3,000,000	57,391
912810	QA	9	UNITED STATES TREAS BDS.....		12/12/2017.....	Various.....		4,552,969	4,000,000	49,612
912828	2R	0	UNITED STATES TREAS NTS.....		11/09/2017.....	Wells Fargo.....		7,935,000	8,000,000	40,842
912828	M5	6	UNITED STATES TREAS NTS.....		05/31/2017.....	KeyBanc Capital Mkts.....		2,015,000	2,000,000	1,957
0599999. Total - Bonds - U.S. Government.....								18,341,563	17,000,000	149,802
Bonds - U.S. States, Territories and Possessions										
419792	RX	6	HAWAII ST GO		06/26/2017.....	KeyBanc Capital Mkts.....		4,327,840	4,000,000	15,556
882723	6S	3	TEXAS ST REF TRANSPN COMMN MOBILITY GO.....		04/26/2017.....	Piper, Jaffray & Co.....		6,088,750	5,000,000	20,833
1799999. Total - Bonds - U.S. States, Territories & Possessions.....								10,416,590	9,000,000	36,389
Bonds - U.S. Political Subdivisions of States										
735371	PV	2	PORT SEATTLE WASH LTD GO BONDS.....		03/06/2017.....	KeyBanc Capital Mkts.....		3,584,981	3,020,000	839
2499999. Total - Bonds - U.S. Political Subdivisions of States.....								3,584,981	3,020,000	839
Bonds - U.S. Special Revenue and Special Assessment										
44244C	GT	8	HOUSTON TX UTIL SYS REFUND SER 2016B REV.....		05/09/2017.....	KeyBanc Capital Mkts.....		3,468,960	3,000,000	73,750
67765Q	CB	0	OHIO ST WTR DEV AUTH SER A REV.....		05/02/2017.....	KeyBanc Capital Mkts.....		581,050	500,000	10,694
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								4,050,010	3,500,000	84,444
Bonds - Industrial and Miscellaneous										
037833	BY	5	APPLE INC.....		12/13/2017.....	Stifel Nicolaus.....		3,064,770	3,000,000	30,333
059438	AK	7	BANC ONE CORP SUB NT		07/14/2017.....	KeyBanc Capital Mkts.....		4,804,668	3,600,000	64,000
06406R	AB	3	BANK OF NY MELLON CORP.....		12/14/2017.....	KeyBanc Capital Mkts.....		8,223,550	8,000,000	78,497
166764	BL	3	CHEVRON CORP		06/20/2017.....	Stifel Nicolaus.....		3,018,030	3,000,000	9,108
20826F	AQ	9	CONOCOPHILLIPS CO		02/23/2017.....	KeyBanc Capital Mkts.....		5,532,650	5,000,000	112,063
29364D	AU	4	ENTERGY ARKANSAS INC		06/07/2017.....	KeyBanc Capital Mkts.....		6,241,180	6,000,000	36,944
30231G	AT	9	EXXON MOBIL CORP		08/08/2017.....	Stifel Nicolaus.....		2,547,200	2,500,000	33,811
458140	AX	8	INTEL CORP		05/31/2017.....	Various.....		4,039,760	4,000,000	7,613
68389X	BM	6	ORACLE CORP		12/13/2017.....	KeyBanc Capital Mkts.....		1,954,020	2,000,000	22,083
91159H	HM	5	US BANCORP		04/17/2017.....	KeyBanc Capital Mkts.....		2,999,040	3,000,000	44,692
3899999. Total - Bonds - Industrial and Miscellaneous.....								42,424,868	40,100,000	439,144
8399997. Total - Bonds - Part 3.....								78,818,012	72,620,000	710,618
8399999. Total - Bonds.....								78,818,012	72,620,000	710,618
Common Stocks - Industrial and Miscellaneous										
20825C	10	4	CONOCOPHILLIPS.....		04/05/2017.....	JP Morgan.....	11,300,000	560,835	XXX	0
464286	66	5	ISHARES MSCI PACIFIC EX JAPAN IDX FD.....		05/30/2017.....	Morgan Stanley Dean Witter.....	20,000,000	887,888	XXX	0
464287	23	4	ISHARES MSCI EMERGING MKT IDX FD.....		06/19/2017.....	Various.....	221,000,000	8,994,907	XXX	0
464287	46	5	ISHARES MSCI EAFE IDX FD.....		07/05/2017.....	JP Morgan.....	30,000,000	1,951,056	XXX	0
78463X	87	1	SPDR INDEX SHS FDS S&P INTL SMALL CAP.....		03/30/2017.....	Wells Fargo.....	31,400,000	995,694	XXX	0
97717W	80	2	WISDOMTREE INTERNATIONAL HIGH DIV FD.....		04/05/2017.....	MKM Partners LLC.....	5,000,000	201,716	XXX	0
055622	10	4	BP PLC SPS ADR.....	C.....	03/30/2017.....	JP Morgan.....	18,360,000	634,795	XXX	0
9099999. Total - Common Stocks - Industrial and Miscellaneous.....								14,226,891	XXX	0
9799997. Total - Common Stocks - Part 3.....								14,226,891	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5.....								527,323	XXX	0
9799999. Total - Common Stocks.....								14,754,214	XXX	0
9899999. Total - Preferred and Common Stocks.....								14,754,214	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks.....								93,572,226	XXX	710,618

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
												Bonds - U.S. Government											
36202E	3J	6	GNMA GTD PASS THRU POOL 004401.....	..	12/01/2017.	Paydown.....			79,995	79,995	84,519	84,138	0	(4,144)	0	(4,144)	0	79,995	0	0	0	2,490	03/20/2039.
36202E	5K	1	GNMA GTD PASS THRU POOL 004450.....	..	12/01/2017.	Paydown.....			39,209	39,209	41,635	41,351	0	(2,142)	0	(2,142)	0	39,209	0	0	0	1,498	05/20/2039.
36202E	KD	0	GNMA GTD PASS THRU POOL 003892.....	..	12/01/2017.	Paydown.....			41,416	41,416	42,769	42,694	0	(1,277)	0	(1,277)	0	41,416	0	0	0	1,314	08/20/2036.
36202E	PC	7	GNMA GTD PASS THRU POOL 004019.....	..	12/01/2017.	Paydown.....			34,489	34,489	35,826	35,690	0	(1,200)	0	(1,200)	0	34,489	0	0	0	1,114	08/20/2037.
36225A	Y7	9	GNMA GTD PASS THRU POOL 780734.....	..	12/01/2017.	Paydown.....			60,777	60,777	63,854	62,813	0	(2,036)	0	(2,036)	0	60,777	0	0	0	2,051	03/15/2028.
36290U	H4	1	GNMA GTD PASS THRU POOL 617751.....	..	12/01/2017.	Paydown.....			18,560	18,560	19,383	19,359	0	(799)	0	(799)	0	18,560	0	0	0	664	10/15/2037.
36294S	4B	0	GNMA GTD PASS THRU POOL 658818.....	..	12/01/2017.	Paydown.....			1,351	1,351	1,403	1,400	0	(49)	0	(49)	0	1,351	0	0	0	52	07/15/2037.
36294T	BE	4	GNMA GTD PASS THRU POOL 658937.....	..	12/01/2017.	Paydown.....			1,645	1,645	1,701	1,691	0	(46)	0	(46)	0	1,645	0	0	0	63	10/15/2036.
36295H	R9	3	GNMA GTD PASS THRU POOL 671112.....	..	12/01/2017.	Paydown.....			30,129	30,129	31,127	31,072	0	(943)	0	(943)	0	30,129	0	0	0	980	08/15/2037.
36296U	NG	1	GNMA GTD PASS THRU POOL 701591.....	..	12/01/2017.	Paydown.....			41,148	41,148	43,334	43,191	0	(2,043)	0	(2,043)	0	41,148	0	0	0	1,448	01/15/2039.
36296X	FG	4	GNMA GTD PASS THRU POOL 704067.....	..	12/01/2017.	Paydown.....			74,903	74,903	78,285	77,980	0	(3,077)	0	(3,077)	0	74,903	0	0	0	2,913	12/15/2038.
383739	2A	6	GNMA 01 24 PE	..	12/01/2017.	Paydown.....			65,928	65,928	69,163	68,148	0	(2,220)	0	(2,220)	0	65,928	0	0	0	2,494	05/20/2031.
912810	DZ	8	UNITED STATES TREAS BDS.....	..	08/15/2017.	Maturity.....			625,000	625,000	616,113	624,371	0	629	0	629	0	625,000	0	0	0	55,469	08/15/2017.
0599999. Total - Bonds - U.S. Government.....												0	(19,347)	0	(19,347)	0	1,114,550	0	0	0	72,550	XXX	
Bonds - U.S. States, Territories and Possessions																							
20772G	KH	0	CONNECTICUT ST REF SER B GO.....	..	06/01/2017.	Maturity.....			2,500,000	2,500,000	3,013,800	2,546,801	0	(46,801)	0	(46,801)	0	2,500,000	0	0	0	65,625	06/01/2017.
57582P	HQ	6	MASSACHUSETTS ST REF SER D GO.....	..	07/14/2017.	KeyBanc Capital Mkts.....			1,094,210	1,000,000	1,274,240	1,116,823	0	(23,069)	0	(23,069)	0	1,093,754	0	456	456	44,000	10/01/2019.
1799999. Total - Bonds - U.S. States, Territories & Possessions.....												0	(69,870)	0	(69,870)	0	3,593,754	0	456	456	109,625	XXX	
Bonds - U.S. Political Subdivisions of States																							
438670	QP	9	HONOLULU HI CITY & CNTY SER B GO.....	..	06/26/2017.	KeyBanc Capital Mkts.....			4,251,203	4,075,000	4,952,592	4,283,032	0	(67,967)	0	(67,967)	0	4,215,065	0	36,138	36,138	212,749	07/01/2018.
442331	QG	2	HOUSTON TEXAS REF PUB IMPT SER A GO.....	..	05/09/2017.	KeyBanc Capital Mkts.....			3,107,610	3,000,000	3,582,090	3,146,437	0	(45,465)	0	(45,465)	0	3,100,972	0	6,638	6,638	115,042	03/01/2025.
2499999. Total - Bonds - U.S. Political Subdivisions of States.....												0	(113,432)	0	(113,432)	0	7,316,037	0	42,776	42,776	327,791	XXX	
Bonds - U.S. Special Revenue and Special Assessment																							
3128KC	WX	1	FHLMC 30 YR GOLD PC GRP POOL A50662.....	..	12/01/2017.	Paydown.....			7,667	7,667	7,936	7,890	0	(224)	0	(224)	0	7,667	0	0	0	306	07/01/2036.
3128M5	KM	1	FHLMC 30 YR GOLD PC GRP POOL G03600.....	..	12/01/2017.	Paydown.....			40,333	40,333	41,543	41,509	0	(1,177)	0	(1,177)	0	40,333	0	0	0	1,419	11/01/2037.
3128M8	7E	8	FHLMC 30 YR GOLD PC GRP POOL G06893.....	..	12/01/2017.	Paydown.....			347,089	347,089	366,829	366,429	0	(19,341)	0	(19,341)	0	347,089	0	0	0	7,009	01/01/2042.
3128MJ	S3	5	FHLMC 30 YR GOLD PC GRP POOL G08537.....	..	12/01/2017.	Paydown.....			392,947	392,947	383,615	383,907	0	9,040	0	9,040	0	392,947	0	0	0	6,483	07/01/2043.
3128MJ	SY	7	FHLMC 30 YR GOLD PC GRP POOL G08534.....	..	12/01/2017.	Paydown.....			796,068	796,068	776,539	777,122	0	18,946	0	18,946	0	796,068	0	0	0	12,873	06/01/2043.
3128MJ	U3	2	FHLMC 30 YR GOLD PC GRP POOL G08601.....	..	12/01/2017.	Paydown.....			396,254	396,254	419,693	419,300	0	(23,047)	0	(23,047)	0	396,254	0	0	0	8,050	08/01/2044.
3128MJ	UV	0	FHLMC 30 YR GOLD PC GRP POOL G08595.....	..	12/01/2017.	Paydown.....			266,729	266,729	281,482	281,358	0	(14,629)	0	(14,629)	0	266,729	0	0	0	5,453	07/01/2044.
3128MJ	VH	0	FHLMC 30 YR GOLD PC GRP POOL G08615.....	..	12/01/2017.	Paydown.....			524,954	524,954	547,511	547,148	0	(22,193)	0	(22,193)	0	524,954	0	0	0	9,709	11/01/2044.
3128MJ	VJ	6	FHLMC 30 YR GOLD PC GRP POOL G08616.....	..	12/01/2017.	Paydown.....			245,722	245,722	261,463	261,233	0	(15,512)	0	(15,512)	0	245,722	0	0	0	5,109	11/01/2044.
3128MJ	VV	9	FHLMC 30 YR GOLD PC GRP POOL G08627.....	..	12/01/2017.	Paydown.....			277,987	277,987	290,584	290,401	0	(12,414)	0	(12,414)	0	277,987	0	0	0	5,128	02/01/2045.
3128MJ	ZB	9	FHLMC 30 YR GOLD PC GRP POOL G08737.....	..	12/01/2017.	Paydown.....			158,802	158,802	160,093	160,087	0	(1,285)	0	(1,285)	0	158,802	0	0	0	2,925	11/01/2046.
31292H	MU	5	FHLMC 30 YR GOLD PC GRP POOL C01271.....	..	12/01/2017.	Paydown.....			3,783	3,783	3,843	3,830	0	(47)	0	(47)	0	3,783	0	0	0	126	12/01/2031.
31292K	K3	0	FHLMC 30 YR GOLD PC GRP POOL C03014.....	..	12/01/2017.	Paydown.....			872	872	901	900	0	(28)	0	(28)	0	872	0	0	0	34	09/01/2037.
31296W	DS	3	FHLMC 30 YR GOLD PC GRP POOL A20113.....	..	12/01/2017.	Paydown.....			21,094	21,094	21,786	21,726	0	(632)	0	(632)	0	21,094	0	0	0	726	10/01/2031.
31298S	UT	9	FHLMC 30 YR GOLD PC GRP POOL C55994.....	..	12/01/2017.	Paydown.....			124,442	124,443	128,847	128,467	0	(4,025)	0	(4,025)	0	124,442	0	0	0	4,159	01/01/2031.
3132GT	SA	6	FHLMC 30 YR GOLD PC GRP POOL Q08313.....	..	12/01/2017.	Paydown.....			123,446	123,446	131,239	131,034	0	(7,588)	0	(7,588)	0	123,446	0	0	0	2,566	05/01/2042.
3132JQ	H8	6	FHLMC 30 YR GOLD PC GRP POOL Q22955.....	..	12/01/2017.	Paydown.....			252,311	252,311	266,464	266,237	0	(13,926)	0	(13,926)	0	252,311	0	0	0	5,030	11/01/2043.
3132M6	XG	0	FHLMC 30 YR GOLD PC GRP POOL Q26379.....	..	12/01/2017.	Paydown.....			564,057	564,057	596,314	595,668	0	(31,610)	0	(31,610)	0	564,057	0	0	0	12,208	05/01/2044.

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
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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
CUSIP Identification		Description	Unrealized Valuation Increase (Decrease)									Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
31371K L7 4	FNMA PASS THRU POOL 254250.....	12/01/2017.	Paydown.....		26,582	26,582	28,185	27,776	0	(1,195)	0	(1,195)	0	26,582	0	0	0	1,338	03/01/2032.			
31371M PC 5	FNMA PASS THRU POOL 256119.....	12/01/2017.	Paydown.....		15,861	15,861	16,493	16,422	0	(561)	0	(561)	0	15,861	0	0	0	698	02/01/2036.			
3137BR RS 6	FHLMC CMO SER 4612 DV PAC.....	12/01/2017.	Paydown.....		117,054	117,054	121,864	121,738	0	(4,684)	0	(4,684)	0	117,054	0	0	0	2,231	01/15/2055.			
3138Y9 M4 7	FNMA PASS THRU POOL AX7578.....	12/01/2017.	Paydown.....		126,151	126,151	130,034	129,993	0	(3,842)	0	(3,842)	0	126,151	0	0	0	2,161	01/01/2045.			
31396R GS 0	FHLMC REMIC 3149 MT TWO TIERED NT.....	12/15/2017.	Paydown.....		38,338	38,338	38,793	38,617	0	(279)	0	(279)	0	38,338	0	0	0	349	05/15/2036.			
31402U FW 7	FNMA PASS THRU POOL 738281.....	12/01/2017.	Paydown.....		108,000	108,000	110,683	110,290	0	(2,291)	0	(2,291)	0	108,000	0	0	0	3,430	02/01/2034.			
31404Q D8 9	FNMA PASS THRU POOL 775127.....	12/01/2017.	Paydown.....		3,014	3,014	3,063	3,049	0	(35)	0	(35)	0	3,014	0	0	0	99	05/01/2034.			
31405D FP 7	FNMA PASS THRU POOL 785974.....	12/01/2017.	Paydown.....		1,319	1,319	1,357	1,348	0	(29)	0	(29)	0	1,319	0	0	0	51	07/01/2034.			
31405N 3Z 6	FNMA PASS THRU POOL 794716.....	12/01/2017.	Paydown.....		19,251	19,251	20,255	20,173	0	(923)	0	(923)	0	19,251	0	0	0	445	06/01/2031.			
31406D 7A 8	FNMA PASS THRU POOL 807389.....	12/01/2017.	Paydown.....		60,787	60,787	62,725	62,309	0	(1,522)	0	(1,522)	0	60,786	0	0	0	712	08/01/2032.			
31410K CX 0	FNMA PASS THRU POOL 889386.....	12/01/2017.	Paydown.....		37,975	37,975	41,149	41,030	0	(3,055)	0	(3,055)	0	37,975	0	0	0	1,116	03/01/2038.			
31410K L7 7	FNMA PASS THRU POOL 889650.....	12/01/2017.	Paydown.....		44,961	44,961	46,127	46,071	0	(1,109)	0	(1,109)	0	44,961	0	0	0	1,509	02/01/2038.			
31410P V2 6	FNMA PASS THRU POOL 893533.....	12/01/2017.	Paydown.....		52,372	52,372	53,567	53,500	0	(1,128)	0	(1,128)	0	52,372	0	0	0	1,382	09/01/2036.			
31412F H4 8	FNMA PASS THRU POOL 923751.....	12/01/2017.	Paydown.....		2,686	2,686	2,757	2,753	0	(67)	0	(67)	0	2,686	0	0	0	102	04/01/2037.			
31412M A2 4	FNMA PASS THRU POOL 928925.....	12/01/2017.	Paydown.....		39,232	39,232	40,691	40,624	0	(1,393)	0	(1,393)	0	39,232	0	0	0	731	12/01/2037.			
31418A VV 7	FNMA PASS THRU POOL MA1527.....	12/01/2017.	Paydown.....		95,595	95,595	95,983	95,952	0	(357)	0	(357)	0	95,595	0	0	0	1,542	08/01/2033.			
31418B EH 5	FNMA PASS THRU POOL MA1958.....	12/01/2017.	Paydown.....		109,468	109,468	115,831	115,717	0	(6,249)	0	(6,249)	0	109,468	0	0	0	2,294	07/01/2044.			
31418C EH 3	FNMA PASS THRU POOL MA2835.....	12/01/2017.	Paydown.....		259,384	259,384	272,840	272,773	0	(13,388)	0	(13,388)	0	259,384	0	0	0	6,697	12/01/2046.			
46246K ZK 1	IOWA ST FIN AUTH REVOLVING FD REV.....	03/06/2017.	KeyBanc Capital Mkts.....		2,570,500	2,425,000	3,034,621	2,575,784	0	(17,839)	0	(17,839)	0	2,557,945	0	12,555	12,555	77,095	08/01/2021.			
49151E ML 4	KENTUCKY PPTY & BLDGS COMM REV.....	04/26/2017.	Piper, Jaffray & Co.....		3,032,040	3,000,000	3,580,410	3,081,870	0	(46,774)	0	(46,774)	0	3,035,096	0	(3,057)	(3,057)	123,750	08/01/2017.			
57584X YQ 8	MASSACHUSETTS HLTH & EDL PREREFUN.....	03/14/2017.	KeyBanc Capital Mkts.....		304,899	285,000	307,819	305,833	0	(2,325)	0	(2,325)	0	303,508	0	1,391	1,391	5,071	11/15/2023.			
606901 5D 4	MISSOURI HLTH & EDL FAC WASHINGTON.....	07/14/2017.	RBC Dain Rauscher.....		3,265,011	3,175,000	3,941,509	3,350,855	0	(80,074)	0	(80,074)	0	3,270,781	0	(5,770)	(5,770)	140,758	03/15/2018.			
645791 P7 3	NEW JERSEY ENV INFR TR PREREFUND SE.....	06/26/2017.	KeyBanc Capital Mkts.....		15,775	15,000	16,398	15,847	0	(248)	0	(248)	0	15,599	0	177	177	683	09/01/2023.			
796253 RU 8	SAN ANTONIO ELEC & GAS 2002 PREREFUN.....	02/01/2017.	Redemption 100.0000.....		985,000	985,000	1,175,696	1,058,240	0	(2,854)	0	(2,854)	0	1,055,387	0	(70,387)	(70,387)	27,826	02/01/2019.			
880591 CU 4	TENNESSEE VALLEY AUTH PWR BD.....	12/15/2017.	Maturity.....		2,000,000	2,000,000	2,248,340	2,024,083	0	(24,083)	0	(24,083)	0	2,000,000	0	0	0	125,000	12/15/2017.			
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					17,875,812	17,587,588	20,193,872	18,296,893	0	(355,996)	0	(355,996)	0	17,940,902	0	(65,091)	(65,091)	616,383	XXX		
Bonds - Industrial and Miscellaneous																						
039483 AH 5	ARCHER DANIELS MIDLAND CO DEB.....	04/15/2017.	Maturity.....		1,000,000	1,000,000	1,195,430	1,008,384	0	(8,384)	0	(8,384)	0	1,000,000	0	0	0	41,875	04/15/2017.			
141784 DK 1	CARGILL INC NT 144A.....	05/26/2017.	Redemption 109.7250.....		2,194,500	2,000,000	1,982,880	1,994,823	0	820	0	820	0	1,995,643	0	198,857	198,857	106,167	03/06/2019.			
149123 BQ 3	CATERPILLAR INC NT.....	11/10/2017.	Redemption 106.4310.....		1,277,172	1,200,000	1,344,732	1,236,842	0	(15,710)	0	(15,710)	0	1,221,132	0	56,040	56,040	85,583	12/15/2018.			
20826F AE 6	CONOCOPHILLIPS CO.....	02/23/2017.	KeyBanc Capital Mkts.....		5,054,750	5,000,000	5,053,120	5,042,477	0	(618)	0	(618)	0	5,041,858	0	12,892	12,892	41,128	11/15/2021.			
494368 BD 4	KIMBERLY CLARK CORP SR NT.....	12/14/2017.	Call 104.6187.....		3,138,560	3,000,000	3,718,140	3,176,501	0	(90,159)	0	(90,159)	0	3,086,342	0	52,219	52,219	251,875	11/01/2018.			
655844 AE 8	NORFOLK SOUTHN CORP NT.....	05/15/2017.	Maturity.....		3,000,000	3,000,000	3,672,630	3,032,211	0	(32,211)	0	(32,211)	0	3,000,000	0	0	0	115,500	05/15/2017.			
3899999.	Total - Bonds - Industrial and Miscellaneous.....					15,664,982	15,200,000	16,966,932	15,491,238	0	(146,262)	0	(146,262)	0	15,344,975	0	320,008	320,008	642,128	XXX		
8399997.	Total - Bonds - Part 4.....					45,608,367	44,477,138	51,112,638	46,015,122	0	(704,907)	0	(704,907)	0	45,310,218	0	298,149	298,149	1,768,477	XXX		
8399999.	Total - Bonds.....					45,608,367	44,477,138	51,112,638	46,015,122	0	(704,907)	0	(704,907)	0	45,310,218	0	298,149	298,149	1,768,477	XXX		
Common Stocks - Industrial and Miscellaneous																						
00287Y 10 9	ABBVIE INC COM.....	10/12/2017.	Morgan Stanley Dean Witter.....		8,000,000	728,037	XXX	537,642	500,960	36,682	0	0	36,682	0	537,642	0	190,395	190,395	20,480	XXX		
038222 10 5	APPLIED MATLS INC.....	10/10/2017.	Cowen & Company LLC.....		30,000,000	1,568,160	XXX	342,738	968,100	(625,362)	0	0	(625,362)	0	342,738	0	1,225,423	1,225,423	9,000	XXX		
053015 10 3	AUTOMATIC DATA PROC.....	07/05/2017.	Various.....		40,476,000	4,085,091	XXX	762,439	4,160,123	(3,397,684)	0	0	(3,397,684)	0	762,439	0	3,322,651	3,322,651	51,566	XXX		
075887 10 9	BECTON DICKINSON & CO.....	12/19/2017.	Various.....		33,500,000	6,392,756	XXX	1,529,143	5,545,925	(4,016,782)	0	0	(4,016,782)	0	1,529,143	0	4,863,614	4,863,614	44,610	XXX		
126650 10 0	CVS HEALTH CORP.....	10/12/2017.	UBS PaineWebber Inc.....		37,000,000	2,734,183	XXX	2,977,020	2,919,670	590,933	0	533,583	57,350	2,977,020	0	(242,837)	(242,837)	55,500	XXX			

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						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
17275R 10 2	CISCO SYSTEMS INC.....		..	10/10/2017.	Various.....	18,000.000	578,426	XXX	556,686	543,960	12,726	0	0	12,726	0	556,686	0	21,740	21,740	16,570	XXX
189054 10 9	CLOROX CO.....		..	10/10/2017.	Various.....	27,400.000	3,681,461	XXX	1,980,187	3,288,548	..(1,308,362)	0	0	(1,308,362)	0	1,980,187	0	..1,701,274	1,701,274	35,724	XXX
20825C 10 4	CONOCOPHILLIPS.....		..	12/07/2017.	Cowen & Company LLC.....	7,900.000	397,356	XXX	318,133	396,106	(77,974)	0	0	(77,974)	0	318,133	0	79,223	79,223	8,374	XXX
278865 10 0	ECOLAB INC.....		..	12/19/2017.	Strategas Research Partners.....	3,000.000	405,084	XXX	322,847	351,660	(28,814)	0	0	(28,814)	0	322,847	0	82,237	82,237	4,440	XXX
369604 10 3	GENERAL ELEC CO.....		..	12/07/2017.	Wells Fargo.....	50,000.000	886,479	XXX	1,531,376	1,580,000	(48,624)	0	0	(48,624)	0	1,531,376	0	...(644,897)	(644,897)	48,000	XXX
371901 10 9	GENTEX CORP.....		..	04/05/2017.	Morgan Stanley Dean Witter.....	25,600.000	513,617	XXX	483,344	504,064	(20,720)	0	0	(20,720)	0	483,344	0	30,273	30,273	4,608	XXX
423452 10 1	HELMERICH & PAYNE INC COM.....		..	10/10/2017.	Strategas Research Partners.....	13,000.000	692,811	XXX	677,430	1,006,200	(130,620)	0	198,150	(328,770)	0	677,430	0	15,381	15,381	27,300	XXX
580135 10 1	MCDONALDS CORP.....		..	12/19/2017.	Various.....	9,500.000	1,608,784	XXX	1,096,280	1,156,340	(60,060)	0	0	(60,060)	0	1,096,280	0	512,504	512,504	33,355	XXX
713448 10 8	PEPSICO INC.....		..	10/10/2017.	Various.....	7,200.000	820,565	XXX	497,615	753,336	(255,721)	0	0	(255,721)	0	497,615	0	322,950	322,950	22,428	XXX
742718 10 9	PROCTER & GAMBLE CO.....		..	12/19/2017.	Various.....	9,000.000	815,639	XXX	594,935	756,720	(161,785)	0	0	(161,785)	0	594,935	0	220,704	220,704	24,645	XXX
78467Y 10 7	SPDR S&P MIDCAP 400 ETF TR.....		..	10/10/2017.	KeyBanc Capital Mkts.....	4,000.000	1,321,733	XXX	930,389	1,206,920	(276,531)	0	0	(276,531)	0	930,389	0	391,344	391,344	15,827	XXX
871829 10 7	SYSCO CORP.....		..	02/10/2017.	Morgan Stanley Dean Witter.....	1,400.000	73,335	XXX	44,336	77,518	(33,182)	0	0	(33,182)	0	44,336	0	28,998	28,998	462	XXX
931427 10 8	WALGREENS BOOTS ALLIANCE INC.....		..	12/07/2017.	Wells Fargo.....	5,575.000	389,135	XXX	501,297	461,387	39,910	0	0	39,910	0	501,297	0	(112,163)	(112,163)	8,641	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						27,692,652	XXX	15,683,837	26,177,537	..(9,761,970)	0	731,733	(10,493,703)	0	15,683,837	0	12,008,814	12,008,814	431,530	XXX
9799997.	Total - Common Stocks - Part 4.....						27,692,652	XXX	15,683,837	26,177,537	..(9,761,970)	0	731,733	(10,493,703)	0	15,683,837	0	12,008,814	12,008,814	431,530	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....						728,037	XXX	527,323	0	0	0	0	0	0	527,323	0	200,714	200,714	15,360	XXX
9799999.	Total - Common Stocks.....						28,420,689	XXX	16,211,160	26,177,537	..(9,761,970)	0	731,733	(10,493,703)	0	16,211,160	0	12,209,528	12,209,528	446,890	XXX
9899999.	Total - Preferred and Common Stocks.....						28,420,689	XXX	16,211,160	26,177,537	..(9,761,970)	0	731,733	(10,493,703)	0	16,211,160	0	12,209,528	12,209,528	446,890	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....						74,029,056	XXX	67,323,798	72,192,659	..(9,761,970)	(704,907)	731,733	(11,198,610)	0	61,521,378	0	12,507,677	12,507,677	2,215,367	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 Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous																						
00287Y 10 9	ABBVIE INC COM.....			..	03/14/2017	Strategas Research Partners.....	10/12/2017	Morgan Stanley Dean Witter.....	8,000.000	527,323	728,037	527,323	0	0	0	0	0	0	200,714	200,714	15,360	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....									527,323	728,037	527,323	0	0	0	0	0	0	200,714	200,714	15,360	0
9799998.	Total - Common Stocks.....									527,323	728,037	527,323	0	0	0	0	0	0	200,714	200,714	15,360	0
9899999.	Total - Preferred and Common Stocks.....									527,323	728,037	527,323	0	0	0	0	0	0	200,714	200,714	15,360	0
9999999.	Total - Bonds, Preferred and Common Stocks.....									527,323	728,037	527,323	0	0	0	0	0	0	200,714	200,714	15,360	0

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
REGIONS..... BIRMINGHAM, AL.....	.....	.....0.000	0	0	3,125	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	3,125	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	3,125	XXX
0599999. Total Cash.....	XXX	XXX	0	0	3,125	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR											
1. January.....0	4. April.....0	7. July.....0	10. October.....0								
2. February.....0	5. May.....0	8. August.....0	11. November.....0								
3. March.....49,524	6. June.....0	9. September.....0	12. December.....3,125								

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2				3	4	5	6	7	8	9
CUSIP Identification	Description				Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO											
31846V	41	9	FIRST AMER TREAS OBLIG CL.....		.....	12/29/2017.....	1.060	.....	.....9,196	0	13
61747C	58	2	MORGAN STANLEY INSTL LIQUIDITY TREAS.....		.....	12/29/2017.....	1.200	.....	.....2,943,095	0	11,995
94975H	29	6	WELLS FARGO ADV TR PL MM INS.....		.....	12/29/2017.....	1.160	.....	.....3,066	0	5
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....									2,955,357	0	12,013
8899999. Total - Cash Equivalents.....									2,955,357	0	12,013

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

1		2	Deposits for the		All Other Special Deposits	
			Benefit of All Policyholders			
			3	4	5	6
States, Etc.		Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....AL		0	0	0	0
2.	Alaska.....AK		0	0	0	0
3.	Arizona.....AZ		0	0	0	0
4.	Arkansas.....AR	B.... Multiple Purposes.....	0	0	115,021	121,125
5.	California.....CA		0	0	0	0
6.	Colorado.....CO		0	0	0	0
7.	Connecticut.....CT		0	0	0	0
8.	Delaware.....DE	B.... Multiple Purposes.....	0	0	116,306	132,539
9.	District of Columbia.....DC	B.... Workers Comp.....	0	0	690,128	726,750
10.	Florida.....FL		0	0	0	0
11.	Georgia.....GA	B.... Workers Comp.....	0	0	116,306	132,539
12.	Hawaii.....HI		0	0	0	0
13.	Idaho.....ID	B.... Workers Comp.....	0	0	287,553	302,813
14.	Illinois.....IL		0	0	0	0
15.	Indiana.....IN		0	0	0	0
16.	Iowa.....IA		0	0	0	0
17.	Kansas.....KS		0	0	0	0
18.	Kentucky.....KY		0	0	0	0
19.	Louisiana.....LA		0	0	0	0
20.	Maine.....ME		0	0	0	0
21.	Maryland.....MD		0	0	0	0
22.	Massachusetts.....MA		0	0	0	0
23.	Michigan.....MI		0	0	0	0
24.	Minnesota.....MN		0	0	0	0
25.	Mississippi.....MS		0	0	0	0
26.	Missouri.....MO		0	0	0	0
27.	Montana.....MT	B.... Workers Comp.....	0	0	28,119	31,697
28.	Nebraska.....NE		0	0	0	0
29.	Nevada.....NV	B.... Multiple Purposes.....	0	0	337,425	380,367
30.	New Hampshire.....NH		0	0	0	0
31.	New Jersey.....NJ		0	0	0	0
32.	New Mexico.....NM	B.... Multiple Purposes.....	0	0	787,325	887,523
33.	New York.....NY		0	0	0	0
34.	North Carolina.....NC	B.... Multiple Purposes.....	0	0	348,918	397,617
35.	North Dakota.....ND		0	0	0	0
36.	Ohio.....OH	B.... Multiple Purposes.....	2,326,123	2,650,780	0	0
37.	Oklahoma.....OK		0	0	0	0
38.	Oregon.....OR		0	0	0	0
39.	Pennsylvania.....PA		0	0	0	0
40.	Rhode Island.....RI		0	0	0	0
41.	South Carolina.....SC		0	0	0	0
42.	South Dakota.....SD		0	0	0	0
43.	Tennessee.....TN		0	0	0	0
44.	Texas.....TX		0	0	0	0
45.	Utah.....UT		0	0	0	0
46.	Vermont.....VT		0	0	0	0
47.	Virginia.....VA	B.... Workers Comp.....	0	0	287,553	302,813
48.	Washington.....WA		0	0	0	0
49.	West Virginia.....WV		0	0	0	0
50.	Wisconsin.....WI		0	0	0	0
51.	Wyoming.....WY		0	0	0	0
52.	American Samoa.....AS		0	0	0	0
53.	Guam.....GU		0	0	0	0
54.	Puerto Rico.....PR		0	0	0	0
55.	US Virgin Islands.....VI		0	0	0	0
56.	Northern Mariana Islands.....MP		0	0	0	0
57.	Canada.....CAN		0	0	0	0
58.	Aggregate Alien and Other.....OT	XXX	0	0	0	0
59.	Total.....	XXX	2,326,123	2,650,780	3,114,657	3,415,783
DETAILS OF WRITE-INS						
5801.	.....		.....0	0	0	0
5802.	.....		.....0	0	0	0
5803.	.....		.....0	0	0	0
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	0	0	0	0

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