



ANNUAL STATEMENT

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

Westfield Insurance Company

NAIC Group Code.....	0228, 0228	NAIC Company Code.....	24112	Employer's ID Number.....	34-6516838
	(Current Period) (Prior Period)				
Organized under the Laws of OH		State of Domicile or Port of Entry OH		Country of Domicile US	
Incorporated/Organized.....	July 12, 1929			Commenced Business.....	July 19, 1929
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			330-887-0101	
	(Street and Number) (City or Town, State, Country and Zip Code)			(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			330-887-0101	
	(Street and Number) (City or Town, State, Country and Zip Code)			(Area Code) (Telephone Number)	
Internet Web Site Address	www.westfieldgrp.com				
Statutory Statement Contact	Jeffrey Scott Gillentine			330-887-0101	
	(Name)			(Area Code) (Telephone Number) (Extension)	
	FinancialReporting@westfieldgrp.com			330-887-7626	
	(E-Mail Address)			(Fax Number)	

OFFICERS

Name	Title	Name	Title
1. Edward James Largent III	President, CEO, and Board Chair	2. Joseph Christian Kohmann	Chief Financial Officer and Treasurer
3. Frank Anthony Carrino	Chief Legal Officer and 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	Controller
Robyn Renee Hahn #	President, Small Business Segment	Terry Lee McClaskey Jr	National PL UW and Sales Ldr
James Robert Merz	Chief Actuarial and Analytic Officer	Kristine Lynn Neate	National Underwriting Office Leader
Christopher Michael Paterakis	Chief Human Resources Officer	Tracey Lynn Petkovic #	Chief Information Officer
Michael Joseph Prandi	Chief Insurance Operations Officer	Stuart Wayne Rosenberg #	Chief Innovation and Strategy Officer
Peter Robert Schwanke	Chief Risk Officer	Craig David Welsh	Chief Distribution Officer
George Krieg Wiswesser	Chief Investment Officer		

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)	(Signature)	(Signature)
Edward James Largent III	Joseph Christian Kohmann	Frank Anthony Carrino
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President, CEO, and Board Chair	Chief Financial Officer and Treasurer	Chief Legal Officer and Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This 15th day of February 2019	b. If no	1. State the amendment number
		2. Date filed
		3. Number of pages attached

Westfield Insurance Company

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.....	251,259,032	10.8	251,259,032	0	251,259,032	10.8
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.....	151,383,760	6.5	151,383,760	0	151,383,760	6.5
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	118,824,002	5.1	118,824,002	0	118,824,002	5.1
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	154,518,015	6.6	154,518,015	0	154,518,015	6.6
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	97,825,091	4.2	97,825,091	0	97,825,091	4.2
1.43 Revenue and assessment obligations.....	147,667,826	6.3	147,667,826	0	147,667,826	6.3
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.....	7,046,218	0.3	7,046,218	0	7,046,218	0.3
1.512 Issued or guaranteed by FNMA and FHLMC.....	203,750,044	8.8	203,750,044	0	203,750,044	8.8
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.....	39,646,927	1.7	39,646,927	0	39,646,927	1.7
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).....	268,611,765	11.5	268,611,765	0	268,611,765	11.5
2.2 Unaffiliated non-U.S. securities (including Canada).....	45,513,001	2.0	45,513,001	0	45,513,001	2.0
2.3 Affiliated securities.....	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	150,723,154	6.5	150,723,154	0	150,723,154	6.5
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.....	371,046,344	16.0	371,046,344	0	371,046,344	16.0
3.4 Other equity securities:						
3.41 Affiliated.....	0	0.0	0	0	0	0.0
3.42 Unaffiliated.....	6,097,500	0.3	6,097,500	0	6,097,500	0.3
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.....	0	0.0	0	0	0	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.....	12,362,414	0.5	12,362,414	0	12,362,414	0.5
11. Other invested assets.....	299,770,229	12.9	299,770,229	0	299,770,229	12.9
12. Total invested assets.....	2,326,045,322	100.0	2,326,045,322	0	2,326,045,322	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.....		218,122,143
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	23,749,477	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	77,121,413	100,870,890
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.....	8,917,724	
5.2	Totals, Part 3, Column 9.....	0	8,917,724
6.	Total gain (loss) on disposals, Part 3, Column 19.....		7,648,675
7.	Deduct amounts received on disposals, Part 3, Column 16.....		33,952,069
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.....	1,837,134	
10.2	Totals, Part 3, Column 11.....	0	1,837,134
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		299,770,229
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		299,770,229

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		2,109,939,946
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		204,038,238
3.	Accrual of discount.....		266,309
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.....	(41,202,863)	
4.4	Part 4, Column 11.....	(28,958,282)	(70,161,145)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		28,666,653
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		234,225,378
7.	Deduct amortization of premium.....		19,411,933
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.....	5,200,011	
9.4	Part 4, Column 13.....	0	5,200,011
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2).....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		2,013,912,679
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		2,013,912,679

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.....	271,390,425	279,586,585	287,691,710	251,342,141
	2. Canada.....	44,319,729	46,754,090	48,874,734	38,925,000
	3. Other Countries.....	74,504,274	79,137,835	82,814,940	67,000,000
	4. Totals.....	390,214,428	405,478,510	419,381,384	357,267,141
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	154,518,015	155,223,437	164,112,794	145,215,500
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	97,825,091	98,421,368	105,030,992	91,295,000
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.....	529,363,381	538,400,270	554,935,728	500,248,061
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	268,611,765	280,518,857	281,959,425	252,104,123
	9. Canada.....	0	0	0	0
	10. Other Countries.....	45,513,001	47,417,099	49,542,299	41,600,000
	11. Totals.....	314,124,766	327,935,956	331,501,724	293,704,123
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	1,486,045,681	1,525,459,541	1,574,962,622	1,387,729,825
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.....	472,568,036	472,568,036	281,997,683	
	21. Canada.....	0	0	0	
	22. Other Countries.....	55,298,962	55,298,962	39,501,694	
	23. Totals.....	527,866,998	527,866,998	321,499,377	
Parent, Subsidiaries and Affiliates	24. Totals.....	0	0	0	
	25. Total Common Stocks.....	527,866,998	527,866,998	321,499,377	
	26. Total Stocks.....	527,866,998	527,866,998	321,499,377	
	27. Total Bonds and Stocks.....	2,013,912,679	2,053,326,539	1,896,461,999	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	1,294,557	97,568,725	91,640,686	12,723,406	68,163,049	XXX	271,390,423	18.3	275,526,022	18.6	271,390,423	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	1,294,557	97,568,725	91,640,686	12,723,406	68,163,049	XXX	271,390,423	18.3	275,526,022	18.6	271,390,423	0
2. All Other Governments												
2.1 NAIC 1	0	44,438,900	74,385,103	0	0	XXX	118,824,003	8.0	120,798,583	8.1	118,824,003	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	44,438,900	74,385,103	0	0	XXX	118,824,003	8.0	120,798,583	8.1	118,824,003	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	10,569,795	45,392,980	71,498,425	27,056,815	0	XXX	154,518,015	10.4	130,778,745	8.8	154,518,015	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	10,569,795	45,392,980	71,498,425	27,056,815	0	XXX	154,518,015	10.4	130,778,745	8.8	154,518,015	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	8,627,888	39,390,256	49,806,947	0	0	XXX	97,825,091	6.6	120,883,079	8.1	97,825,091	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	8,627,888	39,390,256	49,806,947	0	0	XXX	97,825,091	6.6	120,883,079	8.1	97,825,091	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	28,070,950	184,626,666	186,605,603	114,357,837	15,702,327	XXX	529,363,383	35.6	507,267,795	34.2	529,363,383	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	28,070,950	184,626,666	186,605,603	114,357,837	15,702,327	XXX	529,363,383	35.6	507,267,795	34.2	529,363,383	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

901S

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	10,904,719	95,294,645	139,697,581	12,971,030	4,069,437	XXX	262,937,412	17.7	278,295,432	18.7	257,086,982	5,850,430
6.2 NAIC 2.....	1,995,274	29,860,671	7,147,735	452,551	0	XXX	39,456,231	2.7	39,560,969	2.7	39,456,231	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	8,581,990	0.6	0	0
6.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals.....	12,899,993	125,155,316	146,845,316	13,423,581	4,069,437	XXX	302,393,643	20.3	326,438,391	22.0	296,543,213	5,850,430
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	3,000,000	0	0	0	XXX	3,000,000	0.2	3,000,000	0.2	3,000,000	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	3,000,000	0	0	0	XXX	3,000,000	0.2	3,000,000	0.2	3,000,000	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
10. Bank Loans												
10.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 NAIC 5.....	0	8,731,123	0	0	0	XXX	8,731,123	0.6	XXX	XXX	0	8,731,123
10.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.7 Totals.....	0	8,731,123	0	0	0	XXX	8,731,123	0.6	XXX	XXX	0	8,731,123

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

SI07

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....59,467,909	506,712,172	613,634,345	167,109,088	87,934,813	0	1,434,858,327	96.6	XXX	XXX	1,429,007,897	5,850,430
11.2 NAIC 2.....	(d).....1,995,274	32,860,671	7,147,735	452,551	0	0	42,456,231	2.9	XXX	XXX	42,456,231	0
11.3 NAIC 3.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5.....	(d).....0	8,731,123	0	0	0	0	(c).....8,731,123	0.6	XXX	XXX	0	8,731,123
11.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
11.7 Totals.....	61,463,183	548,303,966	620,782,080	167,561,639	87,934,813	0	(b)....1,486,045,681	100.0	XXX	XXX	1,471,464,128	14,581,553
11.8 Line 11.7 as a % of Col. 7.....	4.1	36.9	41.8	11.3	5.9	0.0	100.0	XXX	XXX	XXX	99.0	1.0
12. Total Bonds Prior Year												
12.1 NAIC 1.....	122,640,683	433,752,450	671,362,911	124,743,831	81,049,781	0	XXX	XXX	1,433,549,656	96.6	1,427,590,411	5,959,245
12.2 NAIC 2.....	0	18,763,908	23,341,861	455,200	0	0	XXX	XXX	42,560,969	2.9	42,560,969	0
12.3 NAIC 3.....	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4.....	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5.....	0	8,581,990	0	0	0	0	XXX	XXX	(c).....8,581,990	0.6	0	8,581,990
12.6 NAIC 6.....	0	0	0	0	0	0	XXX	XXX	(c).....0	0.0	0	0
12.7 Totals.....	122,640,683	461,098,348	694,704,772	125,199,031	81,049,781	0	XXX	XXX	(b)....1,484,692,615	100.0	1,470,151,380	14,541,235
12.8 Line 12.7 as a % of Col. 9.....	8.3	31.1	46.8	8.4	5.5	0.0	XXX	XXX	100.0	XXX	99.0	1.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	59,467,909	500,861,742	613,634,345	167,109,088	87,934,813	0	1,429,007,897	96.2	1,427,590,411	96.2	1,429,007,897	XXX
13.2 NAIC 2.....	1,995,274	32,860,671	7,147,735	452,551	0	0	42,456,231	2.9	42,560,969	2.9	42,456,231	XXX
13.3 NAIC 3.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.4 NAIC 4.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals.....	61,463,183	533,722,413	620,782,080	167,561,639	87,934,813	0	1,471,464,128	99.0	1,470,151,380	99.0	1,471,464,128	XXX
13.8 Line 13.7 as a % of Col. 7.....	4.2	36.3	42.2	11.4	6.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	4.1	35.9	41.8	11.3	5.9	0.0	99.0	XXX	XXX	XXX	99.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	0	5,850,430	0	0	0	0	5,850,430	0.4	5,959,245	0.4	XXX	5,850,430
14.2 NAIC 2.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.3 NAIC 3.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5.....	0	8,731,123	0	0	0	0	8,731,123	0.6	8,581,990	0.6	XXX	8,731,123
14.6 NAIC 6.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals.....	0	14,581,553	0	0	0	0	14,581,553	1.0	14,541,235	1.0	XXX	14,581,553
14.8 Line 14.7 as a % of Col. 7.....	0.0	100.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	0.0	1.0	0.0	0.0	0.0	0.0	1.0	XXX	XXX	XXX	XXX	1.0

- (a) Includes \$.....5,850,430 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year of bonds with Z designations, \$.....0 prior year of bonds with Z designations and \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....8,731,123 current year of bonds with 5GI designations, \$.....8,581,990 prior year of bonds with 5* or 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

SI018

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations.....	0	94,310,522	87,662,198	2,508,107	66,778,205	XXX	251,259,032	16.9	253,521,921	17.1	251,259,032	0
1.2	Residential Mortgage-Backed Securities.....	1,294,557	3,258,203	3,978,488	10,215,299	1,384,844	XXX	20,131,391	1.4	22,004,101	1.5	20,131,391	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.....	1,294,557	97,568,725	91,640,686	12,723,406	68,163,049	XXX	271,390,423	18.3	275,526,022	18.6	271,390,423	0
2.	All Other Governments												
2.1	Issuer Obligations.....	0	44,438,900	74,385,103	0	0	XXX	118,824,003	8.0	120,798,583	8.1	118,824,003	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	44,438,900	74,385,103	0	0	XXX	118,824,003	8.0	120,798,583	8.1	118,824,003	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations.....	10,569,795	45,392,980	71,498,425	27,056,815	0	XXX	154,518,015	10.4	130,778,745	8.8	154,518,015	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.....	10,569,795	45,392,980	71,498,425	27,056,815	0	XXX	154,518,015	10.4	130,778,745	8.8	154,518,015	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations.....	8,627,888	39,390,256	49,806,947	0	0	XXX	97,825,091	6.6	120,883,079	8.1	97,825,091	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.....	8,627,888	39,390,256	49,806,947	0	0	XXX	97,825,091	6.6	120,883,079	8.1	97,825,091	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations.....	1,923,785	106,125,775	129,013,876	61,988,150	0	XXX	299,051,586	20.1	306,725,933	20.7	299,051,586	0
5.2	Residential Mortgage-Backed Securities.....	26,147,165	78,500,891	57,591,727	52,369,687	15,702,327	XXX	230,311,797	15.5	200,541,862	13.5	230,311,797	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.....	28,070,950	184,626,666	186,605,603	114,357,837	15,702,327	XXX	529,363,383	35.6	507,267,795	34.2	529,363,383	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	Issuer Obligations.....	12,899,993	125,155,316	146,845,316	13,423,581	4,069,437	XXX	302,393,643	20.3	326,438,391	22.0	296,543,213	5,850,430
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.....	12,899,993	125,155,316	146,845,316	13,423,581	4,069,437	XXX	302,393,643	20.3	326,438,391	22.0	296,543,213	5,850,430
7.	Hybrid Securities												
7.1	Issuer Obligations.....	0	3,000,000	0	0	0	XXX	3,000,000	0.2	3,000,000	0.2	3,000,000	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	3,000,000	0	0	0	XXX	3,000,000	0.2	3,000,000	0.2	3,000,000	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

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	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. Bank Loans												
10.1 Bank Loans - Issued.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 Bank Loans - Acquired.....	0	8,731,123	0	0	0	XXX	8,731,123	0.6	XXX	XXX	0	8,731,123
10.3 Totals.....	0	8,731,123	0	0	0	XXX	8,731,123	0.6	XXX	XXX	0	8,731,123
11. Total Bonds Current Year												
11.1 Issuer Obligations.....	34,021,461	457,813,749	559,211,865	104,976,653	70,847,642	XXX	1,226,871,370	82.6	XXX	XXX	1,221,020,940	5,850,430
11.2 Residential Mortgage-Backed Securities.....	27,441,722	81,759,094	61,570,215	62,584,986	17,087,171	XXX	250,443,188	16.9	XXX	XXX	250,443,188	0
11.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans.....	0	8,731,123	0	0	0	XXX	8,731,123	0.6	XXX	XXX	0	8,731,123
11.7 Totals.....	61,463,183	548,303,966	620,782,080	167,561,639	87,934,813	0	1,486,045,681	100.0	XXX	XXX	1,471,464,128	14,581,553
11.8 Line 11.7 as a % of Col. 7.....	4.1	36.9	41.8	11.3	5.9	0.0	100.0	XXX	XXX	XXX	99.0	1.0
12. Total Bonds Prior Year												
12.1 Issuer Obligations.....	92,692,958	379,730,317	640,797,803	77,875,305	71,050,269	XXX	XXX	XXX	1,262,146,652	85.0	1,247,605,417	14,541,235
12.2 Residential Mortgage-Backed Securities.....	29,947,725	81,368,031	53,906,969	47,323,726	9,999,512	XXX	XXX	XXX	222,545,963	15.0	222,545,963	0
12.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.6 Bank Loans.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals.....	122,640,683	461,098,348	694,704,772	125,199,031	81,049,781	0	XXX	XXX	1,484,692,615	100.0	1,470,151,380	14,541,235
12.8 Line 12.7 as a % of Col. 9.....	8.3	31.1	46.8	8.4	5.5	0.0	XXX	XXX	100.0	XXX	99.0	1.0
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations.....	34,021,461	451,963,319	559,211,865	104,976,653	70,847,642	XXX	1,221,020,940	82.2	1,247,605,417	84.0	1,221,020,940	XXX
13.2 Residential Mortgage-Backed Securities.....	27,441,722	81,759,094	61,570,215	62,584,986	17,087,171	XXX	250,443,188	16.9	222,545,963	15.0	250,443,188	XXX
13.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals.....	61,463,183	533,722,413	620,782,080	167,561,639	87,934,813	0	1,471,464,128	99.0	1,470,151,380	99.0	1,471,464,128	XXX
13.8 Line 13.7 as a % of Col. 7.....	4.2	36.3	42.2	11.4	6.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	4.1	35.9	41.8	11.3	5.9	0.0	99.0	XXX	XXX	XXX	99.0	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations.....	0	5,850,430	0	0	0	XXX	5,850,430	0.4	14,541,235	1.0	XXX	5,850,430
14.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans.....	0	8,731,123	0	0	0	XXX	8,731,123	0.6	XXX	XXX	XXX	8,731,123
14.7 Totals.....	0	14,581,553	0	0	0	0	14,581,553	1.0	14,541,235	1.0	XXX	14,581,553
14.8 Line 14.7 as a % of Col. 7.....	0.0	100.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	0.0	1.0	0.0	0.0	0.0	0.0	1.0	XXX	XXX	XXX	XXX	1.0

Sch. DA - Verification
NONE

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.....	10,503,762	0	10,503,762	0
2. Cost of cash equivalents acquired.....	66,305,832	24,933,375	41,372,457	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.....	65,052,250	24,933,375	40,118,875	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).....	11,757,344	0	11,757,344	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	11,757,344	0	11,757,344	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 and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
293792 10 7	ENTERPRISE PRODS PARTNERS L P COM UNIT...		.....	.....	DE.....	Jeffries & Co Inc.....	.....	04/27/2010	0	4,691,599	5,852,420	5,852,420	(580,272)	0	0	0	0	346,610	0	0.000
G54050 10 2	LAZARD LTD SHS A.....		.....	.....	BMU...	Morgan Stanley Dean Witter.....	.....	09/15/2014	0	3,492,522	4,146,839	4,146,839	(1,751,537)	0	0	0	0	340,421	0	0.000
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....										8,184,121	9,999,259	9,999,259	(2,331,809)	0	0	0	0	687,031	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
000000 00 0	Homestead Capital USA Farmland Fund I LP.....		.....	.....	DE.....	Direct.....	.....	06/22/2015	0	4,845,070	4,619,907	4,619,907	(93,792)	0	0	0	0	104,610	134,678	2.897
000000 00 0	Homestead Capital USA Farmland Fund II LP.....		.....	.....	DE.....	Direct.....	.....	09/12/2016	0	2,800,922	2,653,397	2,653,397	(67,031)	0	0	0	0	107,963	2,197,599	1.248
000000 00 0	Citymark Capital Fund I LP.....		.....	.....	DE.....	Direct.....	.....	10/03/2016	0	4,897,591	4,677,107	4,677,107	(57,520)	0	0	0	0	103,276	102,409	6.248
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....										12,543,583	11,950,411	11,950,411	(218,343)	0	0	0	0	315,849	2,434,686	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
000000 00 0	Greyrock Capital Partners III LP.....		.....	.....	DE.....	Direct.....	.....	12/05/2013	0	6,542,846	8,629,683	8,629,683	972,037	0	0	0	0	594,068	1,075,353	4.903
000000 00 0	Newstone Capital Partners LP.....		.....	.....	DE.....	Direct.....	.....	03/01/2007	0	158,532	41,233	41,233	5,905	0	0	0	0	0	406,752	0.978
000000 00 0	NYLCAP Mezzanine Partners III LP.....		.....	.....	DE.....	Direct.....	.....	05/26/2010	0	4,113,430	3,583,094	3,583,094	(481,430)	0	0	0	0	344,923	475,975	1.269
000000 00 0	Newstone Capital Partners II LP.....		.....	.....	DE.....	Direct.....	.....	12/10/2010	0	864,388	696,510	696,510	43,188	0	0	0	0	53,084	207,961	0.502
000000 00 0	New York Life Inv Mgmt Mezzanine Partners II LP.....		.....	.....	DE.....	Direct.....	.....	07/17/2007	0	560,089	47,405	47,405	(6,107)	0	0	0	0	7,186	2,170,735	2.336
000000 00 0	Northstar Mezzanine Capital Partners V LP.....		.....	.....	DE.....	Direct.....	.....	11/28/2007	0	2,864,798	3,555,405	3,555,405	108,003	0	0	0	0	286,820	864,756	1.775
000000 00 0	GS Mezzanine Partners V LP.....		.....	.....	DE.....	Direct.....	.....	11/30/2007	0	36,047	179,379	179,379	(71,674)	0	0	0	0	0	3,758,498	0.514
000000 00 0	Greyrock Capital Partners II LP.....		.....	.....	DE.....	Direct.....	.....	12/07/2009	0	781,592	921,581	921,581	130,523	0	0	0	0	119,247	317,587	3.879
000000 00 0	AEA Mezzanine Fund II LP.....		.....	.....	DE.....	Direct.....	.....	05/03/2010	0	467,416	171,418	171,418	31,182	0	0	0	0	(4,353)	262,140	1.346
000000 00 0	AEA Middle Market Debt Fund II.....		.....	.....	DE.....	Direct.....	.....	09/02/2011	0	4,899,755	4,566,703	4,566,703	(148,196)	0	0	0	0	453,360	213,599	3.684
000000 00 0	Canal Mezzanine Fund II LP.....		.....	.....	DE.....	Direct.....	.....	02/01/2012	0	2,482,618	3,621,242	3,621,242	(263,048)	0	0	0	0	147,897	1,024,593	24.590
000000 00 0	Midwest Fund V SBIC LP.....		.....	.....	DE.....	Direct.....	.....	07/05/2013	0	6,684,949	9,372,328	9,372,328	771,984	0	0	0	0	410,713	1,015,240	11.149
000000 00 0	Brookside Mezzanine Fund III.....		.....	.....	DE.....	Direct.....	.....	08/21/2013	0	6,930,758	8,601,206	8,601,206	832,896	0	0	0	0	323,745	1,982,387	8.960
000000 00 0	GoldPoint Partners Co-Inv V LP.....		.....	.....	DE.....	Direct.....	.....	06/10/2014	0	8,424,339	10,512,394	10,512,394	698,561	0	0	0	0	(106,894)	811,448	1.445
000000 00 0	Cyprium Investors IV LP.....		.....	.....	DE.....	Direct.....	.....	06/16/2014	0	3,860,245	3,949,800	3,949,800	532,242	0	749,626	0	0	426,582	1,996,301	2.176
000000 00 0	AEA Mezzanine Fund III LP.....		.....	.....	DE.....	Direct.....	.....	06/20/2014	0	6,087,718	5,475,531	5,475,531	(314,504)	0	0	0	0	460,916	505,215	1.706
000000 00 0	MPE Partners LP.....		.....	.....	DE.....	Direct.....	.....	07/15/2014	0	6,307,889	9,885,076	9,885,076	837,701	0	0	0	0	0	406,298	7.962
000000 00 0	Dyal US Investors II LP.....		.....	.....	DE.....	Direct.....	.....	12/29/2014	0	5,841,453	5,054,122	5,054,122	(455,261)	0	0	0	0	148,088	3,429,698	1.273
000000 00 0	Peppertree Capital Fund IV LP.....		.....	.....	DE.....	Direct.....	.....	01/29/2015	0	2,354,142	2,939,491	2,939,491	158,905	0	0	0	0	72,582	29,750	2.540
000000 00 0	Jumpstart Next Fund LLC.....		.....	.....	DE.....	Direct.....	.....	02/04/2015	0	2,000,000	1,678,244	1,678,244	24,726	0	0	0	0	0	0	16.000
000000 00 0	NB Private Debt ASP Fund LP.....		.....	.....	DE.....	Direct.....	.....	02/25/2015	0	3,313,277	2,782,498	2,782,498	(28,747)	0	0	0	0	341,100	2,136,000	12.553
000000 00 0	Argosy Inv Partners V LP.....		.....	.....	DE.....	Direct.....	.....	03/03/2015	0	4,547,607	9,269,500	9,269,500	4,168,362	0	0	0	0	0	1,947,678	6.702
000000 00 0	Peppertree International Fund LP.....		.....	.....	DE.....	Direct.....	.....	04/13/2015	0	8,152,583	9,220,960	9,220,960	555,231	0	0	0	0	0	1,500,000	19.585
000000 00 0	Pinnacle IV LP.....		.....	.....	DE.....	Direct.....	.....	05/27/2015	0	9,937,863	11,511,930	11,511,930	97,399	0	0	0	0	0	5,062,137	21.470
000000 00 0	Canal Capital Partners III LP.....		.....	.....	DE.....	Direct.....	.....	06/15/2015	0	1,240,000	1,134,748	1,134,748	(113,563)	0	0	0	0	0	409,100	24.990
000000 00 0	IDG Ventures USA III LP.....		.....	.....	DE.....	Direct.....	.....	06/26/2015	0	5,024,050	7,380,185	7,380,185	1,192,625	0	0	0	0	0	762,271	5.319
000000 00 0	GMB Mezzanine Capital III LP.....		.....	.....	DE.....	Direct.....	.....	09/08/2015	0	5,455,996	6,089,153	6,089,153	413,062	0	494,004	0	0	272,183	4,050,000	7.068
000000 00 0	NB Private Debt Fund II LP.....		.....	.....	DE.....	Direct.....	.....	10/30/2015	0	6,340,795	6,021,751	6,021,751	(200,133)	0	0	0	0	443,921	3,649,861	2.322
000000 00 0	BP Natural Gas Opportunity Partners LP.....		.....	.....	DE.....	Direct.....	.....	12/07/2015	0	2,472,302	4,279,537	4,279,537	1,004,695	0	0	0	0	39,631	1,667,518	2.066

SCHEDULE BA - PART 1

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

E07.1

1	2			3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
					4	5								13	14	15	16	17			
CUSIP Identification	Name or Description			Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000 00 0	GoldPoint Mezzanine Partners IV LP.....			.....		DE.....	Direct.....		12/21/2015	0	13,989,274	14,225,635	14,225,635	315,482	0	0	0	0	682,799	6,826,770	1.527
000000 00 0	Gryphon Partners IV LP.....			.....		DE.....	Direct.....		01/14/2016	0	8,411,251	10,397,599	10,397,599	881,786	0	0	0	0	1,075,727	1,179,788	0.891
000000 00 0	Peppertree Capital Fund VI LP.....			.....		DE.....	Direct.....		05/05/2016	0	3,327,415	3,648,318	3,648,318	259,951	0	0	0	0	1,476	560,000	1.703
000000 00 0	Gridiron Capital Fund III LP.....			.....		DE.....	Direct.....		11/07/2016	0	2,971,560	3,998,780	3,998,780	443,044	0	0	0	0	0	2,880,808	0.557
000000 00 0	Newstone Capital Partners III LP.....			.....		DE.....	Direct.....		11/09/2016	0	10,819,333	10,733,629	10,733,629	(293,945)	0	0	0	0	826,073	2,384,807	1.717
000000 00 0	Dyal US Investors III LP.....			.....		DE.....	Direct.....		11/04/2016	0	4,486,777	5,241,274	5,241,274	632,866	0	0	0	0	552,949	6,484,655	0.532
000000 00 0	AEA Middle Market Debt Fund III.....			.....		DE.....	Direct.....		12/14/2016	0	8,968,266	8,603,318	8,603,318	(338,129)	0	0	0	0	700,061	1,518,409	2.899
000000 00 0	Carlyle Distressed Opportunities Fund IV.....			.....		DE.....	Direct.....		02/09/2017	0	2,604,890	2,446,800	2,446,800	(182,165)	0	0	0	0	119,853	7,627,000	0.242
000000 00 0	Greyrock Capital Partners IV LP.....			.....		DE.....	Direct.....		03/14/2017	0	9,026,441	8,846,321	8,846,321	90,866	0	0	0	0	91,775	6,065,334	5.446
000000 00 0	MPE Partners II LP.....			.....		DE.....	Direct.....		03/30/2017	0	1,570,059	2,303,205	2,303,205	627,157	0	539,464	0	0	0	2,890,477	1.921
000000 00 0	PA Direct Credit Opportunities Fund II, L.P.....			.....		DE.....	Direct.....		05/15/2017	0	7,423,968	7,105,076	7,105,076	58,205	0	0	0	0	503,800	7,576,032	2.071
000000 00 0	GoldPoint Partners Select Manager Fund III LP.....			.....		DE.....	Direct.....		07/13/2017	0	5,849,349	6,171,533	6,171,533	135,685	0	0	0	0	71,403	3,980,321	3.846
000000 00 0	Yukon Capital Partners III LP.....			.....		DE.....	Direct.....		07/18/2017	0	4,832,848	4,569,144	4,569,144	(104,395)	0	0	0	0	431,498	10,167,152	2.684
000000 00 0	IDG Ventures SF LP.....			.....		DE.....	Direct.....		08/24/2017	0	481,538	490,226	490,226	(427,805)	0	54,040	0	0	0	7,606	0.674
000000 00 0	Bison Capital Partners V LP.....			.....		DE.....	Direct.....		09/18/2017	0	1,836,366	1,940,583	1,940,583	162,017	0	0	0	0	68,619	3,235,383	1.420
000000 00 0	Patriot Capital IV LP.....			.....		DE.....	Direct.....		09/29/2017	0	3,000,000	3,006,833	3,006,833	6,833	0	0	0	0	0	7,000,000	7.545
000000 00 0	Sigular Guff Small Business Credit Opp Fd.....			.....		DE.....	Direct.....		10/06/2017	0	6,627,884	6,204,381	6,204,381	(201,578)	0	0	0	0	632,137	2,930,000	8.853
000000 00 0	GoldPoint Partners Co-Inv VI LP.....			.....		DE.....	Direct.....		02/26/2018	0	5,007,216	4,743,294	4,743,294	(263,921)	0	0	0	0	1,992	9,992,784	1.766
000000 00 0	Rembrandt Partners IV, L.P.....			.....		DE.....	Direct.....		03/02/2018	0	2,225,000	2,191,726	2,191,726	(33,274)	0	0	0	0	0	2,775,000	9.360
000000 00 0	Pinnacle V LP.....			.....		DE.....	Direct.....		05/24/2018	0	6,009,375	6,068,936	6,068,936	59,561	0	0	0	0	0	8,990,625	7.500
000000 00 0	PIMCO Tactical Opportunities Onshore Fund LP.....			.....		DE.....	Direct.....		05/31/2018	0	5,000,000	5,082,005	5,082,005	82,005	0	0	0	0	20,150	0	0.385
000000 00 0	Intrepid Private Equity Fund I, LP.....			.....		DE.....	Direct.....		08/16/2018	0	2,416,238	2,205,223	2,205,223	(211,015)	0	0	0	0	135,813	2,726,141	5.992
000000 00 0	Ridge Ventures IV LP.....			.....		DE.....	Direct.....		07/27/2018	0	385,000	327,306	327,306	(57,694)	0	0	0	0	0	6,615,000	4.347
000000 00 0	Vestigo Ventures Fund 1, LP.....			.....		DE.....	Direct.....		07/19/2018	0	1,923,599	1,591,102	1,591,102	(332,497)	0	0	0	0	0	3,000,000	8.346
000000 00 0	Midwest Mezzanine Fund VI SBIC, LP.....			.....		DE.....	Direct.....		08/06/2018	0	2,667,568	2,625,027	2,625,027	(42,541)	0	0	0	0	5,496	7,332,432	4.000
000000 00 0	AEA Mezzanine IV LP.....			.....		DE.....	Direct.....		07/31/2018	0	2,425,038	2,383,229	2,383,229	(41,809)	0	0	0	0	24,748	12,574,962	2.671
000000 00 0	Anagenesis Capital Partners SBIC Fund, LP.....			.....		DE.....	Direct.....		08/15/2018	0	1,924,012	1,760,839	1,760,839	(163,173)	0	0	0	0	0	8,075,988	13.000
000000 00 0	Gryphon Partners V LP.....			.....		DE.....	Direct.....		08/31/2018	0	5,943,035	5,883,170	5,883,170	(59,864)	0	0	0	0	13,396	9,056,965	1.632
000000 00 0	Brookside Mezzanine Fund IV.....			.....		DE.....	Direct.....		11/06/2018	0	196,335	196,335	196,335	0	0	0	0	0	0	9,803,665	6.700
000000 00 0	North Haven Senior Loan Fund LP.....			.....		DE.....	Direct.....		12/19/2018	0	1,687,946	1,657,605	1,657,605	(30,341)	0	0	0	0	30,062	8,312,054	1.330
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....											252,785,058	277,820,559	277,820,559	11,467,875	0	1,837,134	0	0	10,824,625	204,709,009	XXX
4499999. Subtotal - Unaffiliated.....											273,512,762	299,770,229	299,770,229	8,917,724	0	1,837,134	0	0	11,827,504	207,143,695	XXX
4699999. Totals.....											273,512,762	299,770,229	299,770,229	8,917,724	0	1,837,134	0	0	11,827,504	207,143,695	XXX

SCHEDULE BA - PART 2

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

1			2			Location		5		6	7	8	9	10	11
						3	4								
CUSIP Identification			Name or Description			City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated															
293792	10	7	ENTERPRISE PRODS PARTNERS L P COM UNIT.....				DE.....	KeyBanc Capital Mkts.....		04/27/2010.	0	0	1,395,792	0	0.000
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated....												0	1,395,792	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated															
000000	00	0	Homestead Capital USA Farmland Fund I LP.....				DE.....	Direct.....	06/22/2015.	0	0	203,508	0	2.897	
000000	00	0	Homestead Capital USA Farmland Fund II LP.....				DE.....	Direct.....	09/12/2016.	0	0	1,215,875	0	1.248	
000000	00	0	Citymark Capital Fund I LP.....				DE.....	Direct.....	10/03/2016.	0	0	1,816,534	0	6.248	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....												0	3,235,916	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated															
000000	00	0	Greyrock Capital Partners III LP.....				DE.....	Direct.....	12/05/2013.	0	0	164,360	0	4.903	
000000	00	0	NYLCAP Mezzanine Partners III LP.....				DE.....	Direct.....	05/26/2010.	0	0	110,179	0	1.269	
000000	00	0	Newstone Capital Partners II LP.....				DE.....	Direct.....	12/10/2010.	0	0	96,736	0	0.502	
000000	00	0	New York Life Inv Mgmt Mezzanine Partners II LP.....				DE.....	Direct.....	07/17/2007.	0	0	4,319	0	2.336	
000000	00	0	Northstar Mezzanine Capital Partners V LP.....				DE.....	Direct.....	11/28/2007.	0	0	58,241	0	1.775	
000000	00	0	GS Mezzanine Partners V LP.....				DE.....	Direct.....	11/30/2007.	0	0	4,407	0	0.514	
000000	00	0	Greyrock Capital Partners II LP.....				DE.....	Direct.....	12/07/2009.	0	0	121,328	0	3.879	
000000	00	0	AEA Mezzanine Fund II LP.....				DE.....	Direct.....	05/03/2010.	0	0	4,058	0	1.346	
000000	00	0	AEA Middle Market Debt Fund II.....				DE.....	Direct.....	09/02/2011.	0	0	815,190	0	3.684	
000000	00	0	Midwest Fund V SBIC LP.....				DE.....	Direct.....	07/05/2013.	0	0	319,883	0	11.149	
000000	00	0	GoldPoint Partners Co-Inv V LP.....				DE.....	Direct.....	06/10/2014.	0	0	269,743	0	1.445	
000000	00	0	Cyprium Investors IV LP.....				DE.....	Direct.....	06/16/2014.	0	0	1,124,705	0	2.176	
000000	00	0	AEA Mezzanine Fund III LP.....				DE.....	Direct.....	06/20/2014.	0	0	1,463,278	0	1.706	
000000	00	0	Dyal US Investors II LP.....				DE.....	Direct.....	12/29/2014.	0	0	3,263,233	0	1.273	
000000	00	0	Peppertree Capital Fund IV LP.....				DE.....	Direct.....	01/29/2015.	0	0	66,872	0	2.540	
000000	00	0	Jumpstart Next Fund LLC.....				DE.....	Direct.....	02/04/2015.	0	0	500,000	0	16.000	
000000	00	0	NB Private Debt ASP Fund LP.....				DE.....	Direct.....	02/25/2015.	0	0	67,588	0	12.553	
000000	00	0	Argosy Inv Partners V LP.....				DE.....	Direct.....	03/03/2015.	0	0	720,000	0	6.702	
000000	00	0	Peppertree International Fund LP.....				DE.....	Direct.....	04/13/2015.	0	0	305,000	0	19.585	
000000	00	0	IDG Ventures USA III LP.....				DE.....	Direct.....	06/26/2015.	0	0	1,079,884	0	5.319	
000000	00	0	NB Private Debt Fund II LP.....				DE.....	Direct.....	10/30/2015.	0	0	4,317,827	0	2.322	
000000	00	0	BP Natural Gas Opportunity Partners LP.....				DE.....	Direct.....	12/07/2015.	0	0	942,454	0	2.066	
000000	00	0	GoldPoint Mezzanine Partners IV LP.....				DE.....	Direct.....	12/21/2015.	0	0	6,299,129	0	1.527	
000000	00	0	Gryphon Partners IV LP.....				DE.....	Direct.....	01/14/2016.	0	0	887,841	0	0.891	
000000	00	0	Peppertree Capital Fund VI LP.....				DE.....	Direct.....	05/05/2016.	0	0	2,008,000	0	1.703	
000000	00	0	Gridiron Capital Fund III LP.....				DE.....	Direct.....	11/07/2016.	0	0	1,048,633	0	0.557	
000000	00	0	Newstone Capital Partners III LP.....				DE.....	Direct.....	11/09/2016.	0	0	3,203,822	0	1.717	
000000	00	0	Dyal US Investors III LP.....				DE.....	Direct.....	11/04/2016.	0	0	854,437	0	0.532	
000000	00	0	AEA Middle Market Debt Fund III.....				DE.....	Direct.....	12/14/2016.	0	0	3,417,894	0	2.899	
000000	00	0	Carlyle Distressed Opportunities Fund IV.....				DE.....	Direct.....	02/09/2017.	0	0	1,973,000	0	0.242	
000000	00	0	Greyrock Capital Partners IV LP.....				DE.....	Direct.....	03/14/2017.	0	0	6,431,770	0	5.446	
000000	00	0	PA Direct Credit Opportunities Fund II, L.P.....				DE.....	Direct.....	05/15/2017.	0	0	4,855,511	0	2.071	
000000	00	0	GoldPoint Partners Select Manager Fund III LP.....				DE.....	Direct.....	07/13/2017.	0	0	2,385,118	0	3.846	
000000	00	0	Yukon Capital Partners III LP.....				DE.....	Direct.....	07/18/2017.	0	0	2,444,269	0	2.684	
000000	00	0	Bison Capital Partners V LP.....				DE.....	Direct.....	09/18/2017.	0	0	776,955	0	1.420	

SCHEDULE BA - PART 2

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

1			2	Location		5	6	7	8	9	10	11
				3	4							
CUSIP Identification			Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000	00	0	Patriot Capital IV LP.....		DE.....	Direct.....	09/29/2017.	0	0	2,500,000	0	7.545
000000	00	0	Sigular Guff Small Business Credit Opp Fd.....		DE.....	Direct.....	10/06/2017.	0	0	3,270,000	0	8.853
000000	00	0	GoldPoint Partners Co-Inv VI LP.....		DE.....	Direct.....	02/26/2018.	0	949,403	4,107,767	0	1.766
000000	00	0	Rembrandt Partners IV, L.P.....		DE.....	Direct.....	03/02/2018.	0	1,300,000	925,000	0	9.360
000000	00	0	Pinnacle V LP.....		DE.....	Direct.....	05/24/2018.	0	1,800,000	4,209,375	0	7.500
000000	00	0	PIMCO Tactical Opportunities Onshore Fund LP.....		DE.....	Direct.....	05/31/2018.	0	5,000,000	0	0	0.385
000000	00	0	Intrepid Private Equity Fund I, LP.....		DE.....	Direct.....	08/16/2018.	0	2,533,035	0	0	5.992
000000	00	0	Ridge Ventures IV LP.....		DE.....	Direct.....	07/27/2018.	0	70,000	315,000	0	4.347
000000	00	0	Vestigo Ventures Fund 1, LP.....		DE.....	Direct.....	07/19/2018.	0	1,250,000	750,000	0	8.346
000000	00	0	Midwest Mezzanine Fund VI SBIC, LP.....		DE.....	Direct.....	08/06/2018.	0	546,448	2,121,120	0	4.000
000000	00	0	AEA Mezzanine IV LP.....		DE.....	Direct.....	07/31/2018.	0	2,425,038	0	0	2.671
000000	00	0	Anagenesis Capital Partners SBIC Fund, LP.....		DE.....	Direct.....	08/15/2018.	0	947,478	976,534	0	13.000
000000	00	0	Gryphon Partners V LP.....		DE.....	Direct.....	08/31/2018.	0	5,033,790	909,245	0	1.632
000000	00	0	Brookside Mezzanine Fund IV.....		DE.....	Direct.....	11/06/2018.	0	196,335	0	0	6.700
000000	00	0	North Haven Senior Loan Fund LP.....		DE.....	Direct.....	12/19/2018.	0	1,697,950	0	0	1.330
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									23,749,477	72,489,705	0	XXX
4499999. Subtotal - Unaffiliated.....									23,749,477	77,121,413	0	XXX
4699999. Totals.....									23,749,477	77,121,413	0	XXX

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
000000 00 0	Homestead Capital USA Farmland Fund I LP.....			DE..	Redeemed Shr.....	06/22/2015.	08/02/2018.	66,579	0	0	0	0	0	0	66,579	76,086	0	9,507	9,507	1,074
000000 00 0	Homestead Capital USA Farmland Fund II LP.....			DE..	Redeemed Shr.....	09/12/2016.	12/21/2018.	50,489	0	0	0	0	0	0	50,489	51,006	0	517	517	1,733
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								117,068	0	0	0	0	0	117,068	127,092	0	10,023	10,023	2,807	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
000000 00 0	Greyrock Capital Partners III LP.....			DE..	Redeemed Shr.....	12/05/2013.	11/30/2018.	333,789	0	0	0	0	0	0	333,789	333,789	0	0	0	4,956
000000 00 0	NYLCAP Mezzanine Partners III LP.....			DE..	Redeemed Shr.....	05/26/2010.	11/08/2018.	1,668,533	0	0	0	0	0	0	1,668,533	1,861,304	0	192,771	192,771	31,858
000000 00 0	Newstone Capital Partners II LP.....			DE..	Redeemed Shr.....	12/10/2010.	12/27/2018.	680,360	0	0	0	0	0	0	680,360	727,012	0	46,652	46,652	15,121
000000 00 0	New York Life Inv Mgmt Mezzanine Partners II LP.....			DE..	Redeemed Shr.....	07/17/2007.	12/20/2018.	239,574	0	0	0	0	0	0	239,574	380,742	0	141,167	141,167	5,403
000000 00 0	Northstar Mezzanine Capital Partners V LP.....			DE..	Redeemed Shr.....	11/28/2007.	10/25/2018.	105,802	0	0	0	0	0	0	105,802	105,802	0	0	0	4,983
000000 00 0	GS Mezzanine Partners V LP.....			DE..	Redeemed Shr.....	11/30/2007.	10/17/2018.	148,606	0	0	0	0	0	0	148,606	284,162	0	135,556	135,556	0
000000 00 0	Greyrock Capital Partners II LP.....			DE..	Redeemed Shr.....	12/07/2009.	12/10/2018.	90,445	0	0	0	0	0	0	90,445	90,445	0	0	0	6,769
000000 00 0	AEA Mezzanine Fund II LP.....			DE..	Redeemed Shr.....	05/03/2010.	04/09/2018.	23,500	0	0	0	0	0	0	23,500	48,233	0	24,733	24,733	(594)
000000 00 0	AEA Middle Market Debt Fund II.....			DE..	Redeemed Shr.....	09/02/2011.	02/26/2018.	214,072	0	0	0	0	0	0	214,072	214,072	0	0	0	5,432
000000 00 0	Canal Mezzanine Fund II LP.....			DE..	Redeemed Shr.....	02/01/2012.	07/11/2018.	90,993	0	0	0	0	0	0	90,993	90,993	0	0	0	889
000000 00 0	Midwest Fund V SBIC LP.....			DE..	Redeemed Shr.....	07/05/2013.	12/05/2018.	-	0	0	0	0	0	0	0	1,092,406	0	1,092,406	1,092,406	0
000000 00 0	Brookside Mezzanine Fund III.....			DE..	Redeemed Shr.....	08/21/2013.	06/04/2018.	184,997	0	0	0	0	0	0	184,997	184,997	0	0	0	0
000000 00 0	GoldPoint Partners Co-Inv V LP.....			DE..	Redeemed Shr.....	06/10/2014.	12/26/2018.	755,442	0	0	0	0	0	0	755,442	2,574,198	0	1,818,756	1,818,756	(3,900)
000000 00 0	Cyprium Investors IV LP.....			DE..	Redeemed Shr.....	06/16/2014.	10/25/2018.	1,359,253	0	0	0	0	0	0	1,359,253	1,382,581	0	23,328	23,328	40,780
000000 00 0	AEA Mezzanine Fund III LP.....			DE..	Redeemed Shr.....	06/20/2014.	12/12/2018.	2,932,029	0	0	0	0	0	0	2,932,029	3,479,454	0	547,425	547,425	39,732
000000 00 0	MPE Partners LP.....			DE..	Redeemed Shr.....	07/15/2014.	09/25/2018.	2,106,640	0	0	0	0	0	0	2,106,640	4,040,562	0	1,933,923	1,933,923	0
000000 00 0	Dyal US Investors II LP.....			DE..	Redeemed Shr.....	12/29/2014.	04/30/2018.	70,305	0	0	0	0	0	0	70,305	70,305	0	0	0	653
000000 00 0	Peppertree Capital Fund IV LP.....			DE..	Redeemed Shr.....	01/29/2015.	10/04/2018.	93,614	0	0	0	0	0	0	93,614	93,614	0	0	0	1,370
000000 00 0	NB Private Debt ASP Fund LP.....			DE..	Redeemed Shr.....	02/25/2015.	12/31/2018.	1,988,280	0	0	0	0	0	0	1,988,280	2,035,934	0	47,654	47,654	52,067
000000 00 0	Argosy Inv Partners V LP.....			DE..	Redeemed Shr.....	03/03/2015.	12/17/2018.	3,037,015	0	0	0	0	0	0	3,037,015	3,037,015	0	0	0	0
000000 00 0	Peppertree International Fund LP.....			DE..	Redeemed Shr.....	04/13/2015.	09/07/2018.	347,417	0	0	0	0	0	0	347,417	347,417	0	0	0	0
000000 00 0	Canal Capital Partners III LP.....			DE..	Redeemed Shr.....	06/15/2015.	03/21/2018.	600,000	0	0	0	0	0	0	600,000	600,000	0	0	0	0
000000 00 0	NB Private Debt Fund II LP.....			DE..	Redeemed Shr.....	10/30/2015.	12/28/2018.	1,474,549	0	0	0	0	0	0	1,474,549	1,522,115	0	47,566	47,566	42,998
000000 00 0	BP Natural Gas Opportunity Partners LP.....			DE..	Redeemed Shr.....	12/07/2015.	11/13/2018.	23,420	0	0	0	0	0	0	23,420	23,420	0	0	0	246
000000 00 0	GoldPoint Mezzanine Partners IV LP.....			DE..	Redeemed Shr.....	12/21/2015.	10/11/2018.	1,174,367	0	0	0	0	0	0	1,174,367	1,178,745	0	4,378	4,378	24,495
000000 00 0	Gryphon Partners IV LP.....			DE..	Redeemed Shr.....	01/14/2016.	10/26/2018.	995,442	0	0	0	0	0	0	995,442	995,442	0	0	0	20,774
000000 00 0	Gridiron Capital Fund III LP.....			DE..	Redeemed Shr.....	11/07/2016.	11/13/2018.	-	0	0	0	0	0	0	0	742,211	0	742,211	742,211	0
000000 00 0	Newstone Capital Partners III LP.....			DE..	Redeemed Shr.....	11/09/2016.	08/14/2018.	1,996,590	0	0	0	0	0	0	1,996,590	2,340,872	0	344,282	344,282	53,479
000000 00 0	AEA Middle Market Debt Fund III.....			DE..	Redeemed Shr.....	12/14/2016.	05/04/2018.	268,846	0	0	0	0	0	0	268,846	268,846	0	0	0	14,448
000000 00 0	Carlyle Distressed Opportunities Fund IV.....			DE..	Redeemed Shr.....	02/09/2017.	11/30/2018.	559,219	0	0	0	0	0	0	559,219	576,516	0	17,297	17,297	18,630
000000 00 0	PA Direct Credit Opportunities Fund II, L.P.....			DE..	Redeemed Shr.....	05/15/2017.	11/26/2018.	2,043,147	0	0	0	0	0	0	2,043,147	2,084,825	0	41,678	41,678	70,029
000000 00 0	GoldPoint Partners Select Manager Fund III LP.....			DE..	Redeemed Shr.....	07/13/2017.	11/20/2018.	326,925	0	0	0	0	0	0	326,925	515,836	0	188,912	188,912	1,173
000000 00 0	IDG Ventures SF LP.....			DE..	Redeemed Shr.....	08/24/2017.	12/21/2018.	-	0	0	0	0	0	0	0	90,956	0	90,956	90,956	0
000000 00 0	GoldPoint Partners Co-Inv VI LP.....			DE..	Redeemed Shr.....	02/26/2018.	03/26/2018.	49,954	0	0	0	0	0	0	49,954	49,954	0	0	0	111
000000 00 0	Intrepid Private Equity Fund I, LP.....			DE..	Redeemed Shr.....	08/16/2018.	08/16/2018.	116,797	0	0	0	0	0	0	116,797	116,797	0	0	0	6,565
000000 00 0	Vestigo Ventures Fund 1, LP.....			DE..	Redeemed Shr.....	07/19/2018.	12/18/2018.	76,401	0	0	0	0	0	0	76,401	233,121	0	156,720	156,720	0

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	North Haven Senior Loan Fund LP.....			DE..	Redeemed Shr.....	12/19/2018.	12/17/2018.	10,004	0	0	0	0	0	0	10,004	10,283	0	279	279	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								26,186,326	0	0	0	0	0	0	26,186,326	...33,824,977	0	7,638,651	7,638,651	458,465
4499999. Subtotal - Unaffiliated.....								26,303,394	0	0	0	0	0	0	26,303,394	...33,952,069	0	7,648,675	7,648,675	461,272
4699999. Totals.....								26,303,394	0	0	0	0	0	0	26,303,394	...33,952,069	0	7,648,675	7,648,675	461,272

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				
				F	o	r																		R	F	U	C
CUSIP Identification	Description							Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																											
912810	EH	7	UNITED STATES TREAS BDS				1	10,368,253	111.008	9,990,720	9,000,000	9,285,750	0	(124,221)	0	0	7.875	6.239	FA	267,707	708,750	06/18/2008	02/15/2021				
912810	EM	6	UNITED STATES TREAS BDS				1	27,729,115	116.313	27,333,555	23,500,000	24,928,076	0	(359,551)	0	0	7.250	5.348	FA	643,536	1,703,750	12/30/2013	08/15/2022				
912810	EQ	7	UNITED STATES TREAS BDS	SD			1	330,567	116.156	307,813	265,000	291,071	0	(5,067)	0	0	6.250	3.899	FA	6,256	16,563	09/29/2010	08/15/2023				
912810	EQ	7	UNITED STATES TREAS BDS				1	48,568,417	116.156	45,225,339	38,935,000	42,765,374	0	(744,487)	0	0	6.250	3.899	FA	919,152	2,433,438	09/29/2010	08/15/2023				
912810	EW	4	UNITED STATES TREAS BDS	SD			1	390,206	122.000	366,000	300,000	347,286	0	(5,767)	0	0	6.000	3.479	FA	6,799	18,000	08/24/2010	02/15/2026				
912810	EW	4	UNITED STATES TREAS BDS				1	23,314,779	122.000	21,868,500	17,925,000	20,750,311	0	(344,585)	0	0	6.000	3.479	FA	406,235	1,075,500	08/24/2010	02/15/2026				
912810	EZ	7	UNITED STATES TREAS BDS				1	12,344,141	129.098	12,909,800	10,000,000	11,248,988	0	(123,488)	0	0	6.625	4.752	FA	250,238	662,500	12/26/2007	02/15/2027				
912810	FB	9	UNITED STATES TREAS BDS	SD			1	7,058,086	127.051	7,191,087	5,660,000	6,491,232	0	(76,311)	0	0	6.125	4.129	MN	45,010	346,675	06/08/2010	11/15/2027				
912810	FB	9	UNITED STATES TREAS BDS				1	22,745,492	127.051	23,174,102	18,240,000	20,918,740	0	(245,922)	0	0	6.125	4.129	MN	145,051	1,117,200	06/08/2010	11/15/2027				
912810	FT	0	UNITED STATES TREAS BDS				1	2,546,250	123.258	2,465,160	2,000,000	2,508,107	0	(23,195)	0	0	4.500	2.645	FA	33,995	90,000	05/04/2017	02/15/2036				
912810	QA	9	UNITED STATES TREAS BDS				1	35,070,938	109.379	33,907,490	31,000,000	34,866,204	0	(143,210)	0	0	3.500	2.693	FA	409,823	1,085,000	12/12/2017	02/15/2039				
912810	QT	8	UNITED STATES TREAS BDS				1	31,980,469	102.387	30,716,100	30,000,000	31,912,001	0	(59,419)	0	0	3.125	2.748	MN	121,720	937,500	11/16/2017	11/15/2041				
912828	2R	0	UNITED STATES TREAS NTS				1	19,770,313	96.777	19,355,400	20,000,000	19,795,389	0	21,112	0	0	2.250	2.382	FA	169,973	450,000	10/24/2017	08/15/2027				
912828	M5	6	UNITED STATES TREAS NTS				1	8,153,750	97.793	7,823,440	8,000,000	8,110,254	0	(15,211)	0	0	2.250	2.030	MN	23,370	180,000	12/22/2016	11/15/2025				
912828	RR	3	UNITED STATES TREAS NTS				1	17,081,719	98.707	16,780,190	17,000,000	17,040,251	0	(13,568)	0	0	2.000	1.914	MN	44,144	340,000	12/21/2015	11/15/2021				
0199999	U.S. Government - Issuer Obligations									267,452,495	XXX	259,414,696	231,825,000	251,259,034	0	(2,262,890)	0	0	XXX	XXX	XXX	3,493,009	11,164,876	XXX	XXX		
U.S. Government - Residential Mortgage-Backed Securities																											
36200R	YA	4	GNMA GTD PASS THRU POOL 570505			4	1	33,634	109.399	36,074	32,974	33,492	0	92	0	0	6.500	5.963	MON	179	2,143	02/20/2002	12/15/2031				
36200S	TX	8	GNMA GTD PASS THRU POOL 571266			4	1	11,000	107.693	11,846	11,000	11,000	0	0	0	0	6.500	6.564	MON	60	715	03/15/2002	10/15/2031				
36202D	LF	6	GNMA GTD PASS THRU POOL 003026			4	1	26,689	115.776	30,484	26,331	26,531	0	(52)	0	0	7.000	6.814	MON	154	1,843	03/07/2001	01/20/2031				
36202E	CC	1	GNMA GTD PASS THRU POOL 003667			4	1	337,128	114.451	375,007	327,657	334,518	0	(1,384)	0	0	6.500	6.105	MON	1,775	21,298	03/20/2006	01/20/2035				
36202E	GS	2	GNMA GTD PASS THRU POOL 003809			4	1	295,035	113.958	327,168	287,095	293,649	0	(245)	0	0	6.500	5.951	MON	1,555	18,661	03/21/2007	01/20/2036				
36202E	JZ	3	GNMA GTD PASS THRU POOL 003880			4	1	332,165	112.925	366,171	324,261	330,835	0	(478)	0	0	6.500	6.043	MON	1,756	21,077	11/17/2008	07/20/2036				
36202E	KD	0	GNMA GTD PASS THRU POOL 003892			4	1	213,410	113.452	234,320	206,536	212,765	0	132	0	0	7.000	5.903	MON	1,205	14,457	08/07/2007	08/20/2036				
36202E	M3	0	GNMA GTD PASS THRU POOL 003978			4	1	151,925	113.766	167,044	146,831	151,240	0	191	0	0	7.000	6.254	MON	857	10,278	09/24/2007	04/20/2037				
36202E	PC	7	GNMA GTD PASS THRU POOL 004019			4	1	268,000	116.961	302,582	258,703	266,776	0	(152)	0	0	7.000	6.223	MON	1,509	18,109	09/12/2007	08/20/2037				
36202E	PN	3	GNMA GTD PASS THRU POOL 004029			4	1	163,975	115.140	184,365	160,122	163,578	0	(13)	0	0	6.500	5.808	MON	867	10,408	10/09/2007	09/20/2037				
36202E	PP	8	GNMA GTD PASS THRU POOL 004030			4	1	159,126	116.224	178,205	153,328	158,011	0	(597)	0	0	7.000	6.448	MON	894	10,733	10/11/2007	09/20/2037				
36202E	PZ	6	GNMA GTD PASS THRU POOL 004040			4	1	1,159,605	115.042	1,226,499	1,066,128	1,147,950	0	(4,378)	0	0	6.500	4.790	MON	5,775	69,298	04/19/2010	10/20/2037				
36202E	RG	6	GNMA GTD PASS THRU POOL 004087			4	1	261,344	117.916	290,552	246,406	259,378	0	(657)	0	0	7.000	5.815	MON	1,437	17,248	05/20/2008	02/20/2038				
36208V	6T	7	GNMA GTD PASS THRU POOL 462682			4	1	343,444	108.871	359,585	330,285	337,608	0	(3,391)	0	0	6.500	5.885	MON	1,789	21,468	03/28/2006	04/15/2028				
36224K	LH	0	GNMA GTD PASS THRU POOL 330728			4	1	23,522	104.210	26,252	25,191	24,631	0	95	0	0	7.500	8.713	MON	157	1,889	02/09/1995	03/15/2023				
36241K	FV	5	GNMA GTD PASS THRU POOL 781980			4	1	1,183,266	115.985	1,322,014	1,139,810	1,174,717	0	(877)	0	0	7.000	6.307	MON	6,649	79,787	11/27/2006	12/15/2034				
36290U	F9	2	GNMA GTD PASS THRU POOL 617692			4	1	193,012	111.084	208,051	187,291	192,115	0	(595)	0	0	6.500	5.969	MON	1,014	12,174	12/10/2007	09/15/2037				
36290U	GE	0	GNMA GTD PASS THRU POOL 617697			4	1	93,353	110.449	99,023	89,655	93,018	0	(189)	0	0	7.000	5.829	MON	523	6,276	10/18/2007	09/15/2037				
36290U	H4	1	GNMA GTD PASS THRU POOL 617751			4	1	34,556	110.589	36,592	33,088	34,490	0	(38)	0	0	7.000	4.811	MON	193	2,316	10/24/2007	10/15/2037				
36291Y	LP	0	GNMA GTD PASS THRU POOL 642134			4	1	136,803	107.069	141,627	132,277	135,820	0	(665)	0	0	7.000	6.527	MON	772	9,259	10/18/2006	08/15/2036				
36294S	EF	0	GNMA GTD PASS THRU POOL 658134			4	1	88,578	112.298	96,253	85,712	88,321	0	302	0	0	7.000	5.912	MON	500	6,000	01/18/2007	10/15/2036				
36294T	2P	9	GNMA GTD PASS THRU POOL 659682			4	1	92,107	107.164	95,526	89,140	91,926	0	15	0	0	7.000	0.135	MON	520	6,240	01/17/2007	10/15/2036				
36294T	YE	9	GNMA GTD PASS THRU POOL 659609			4	1	79,751	109.477	84,535	77,217	79,382	0	(187)	0	0	7.000	6.303	MON	450	5,405	10/13/2006	08/15/2036				

SCHEDULE D - PART 1

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

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description				NAIC Designation and Administrative Symbol	Actual Cost	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-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
36295A	DH	5	GNMA GTD PASS THRU POOL 664404	4	1	368,094	...114.620	404,102	352,559	365,515	0	152	0	0	6.500	5.781	MON...	1,910	22,916	02/11/2008.	10/15/2037.
36295H	R9	3	GNMA GTD PASS THRU POOL 671112	4	1	54,261	...112.047	58,893	52,561	54,173	0	(9)	0	0	6.500	2.609	MON...	285	3,416	11/13/2007.	08/15/2037.
36295Q	PH	7	GNMA GTD PASS THRU POOL 677324	4	1	45,575	...112.228	49,389	44,007	45,464	0	(41)	0	0	6.500	5.311	MON...	238	2,861	12/12/2008.	09/15/2038.
36296Q	PX	1	GNMA GTD PASS THRU POOL 698038	4	1	150,904	...112.251	160,513	142,995	150,007	0	(58)	0	0	6.500	5.407	MON...	775	9,295	04/16/2009.	01/15/2039.
36296T	QN	6	GNMA GTD PASS THRU POOL 700761	4	1	79,880	...109.532	84,293	76,958	79,701	0	(33)	0	0	6.500	4.919	MON...	417	5,002	12/10/2008.	10/15/2038.
36296U	NG	1	GNMA GTD PASS THRU POOL 701591	4	1	219,735	...114.791	240,224	209,271	219,170	0	(86)	0	0	6.500	4.579	MON...	1,134	13,603	03/25/2009.	01/15/2039.
36296X	E4	2	GNMA GTD PASS THRU POOL 704055	4	1	276,915	...114.972	304,846	265,149	276,066	0	(178)	0	0	6.500	5.112	MON...	1,436	17,235	03/10/2009.	11/15/2038.
36296X	GG	3	GNMA GTD PASS THRU POOL 704099	4	1	215,657	...113.209	232,864	205,694	214,369	0	197	0	0	6.500	5.641	MON...	1,114	13,370	03/17/2009.	12/15/2038.
383739	2A	6	GNMA 01 24 PE	4	1	766,770	...111.708	816,482	730,910	753,508	0	(755)	0	0	7.000	6.103	MON...	4,264	51,164	12/04/2006.	05/20/2031.
38379X	XQ	8	GNMA 16 101 LN	CF..4	1	5,182,031	...99.849	4,992,444	5,000,000	5,156,269	0	(6,176)	0	0	3.000	2.702	MON...	12,500	150,000	08/15/2016.	07/20/2046.
38379X	XR	6	GNMA 16 101 QM	CF..4	1	7,197,969	...94.687	6,628,066	7,000,000	7,175,397	0	(6,846)	0	0	3.000	2.800	MON...	17,500	210,000	08/19/2016.	05/20/2046.
0299999.	U.S. Government - Residential Mortgage-Backed Securities					20,239,219	XXX	20,171,891	19,517,142	20,131,390	0	(26,904)	0	0	XXX	XXX	XXX	72,163	865,944	XXX	XXX
0599999.	Total - U.S. Government					287,691,714	XXX	279,586,587	251,342,142	271,390,424	0	(2,289,794)	0	0	XXX	XXX	XXX	3,565,172	12,030,820	XXX	XXX

All Other Governments - Issuer Obligations

110709	DL	3	BRITISH COLUMBIA PROV CDA BD	A	1FE	31,973,220	120.832	30,328,832	25,100,000	28,984,634	0	(472,968)	0	0	6.500	3.950	JJ	752,303	1,631,500	01/07/2015	01/15/2026
748148	PB	3	QUEBEC PROV CDA DEB	A	1FE	6,305,235	118.482	6,516,510	5,500,000	5,910,754	0	(81,830)	0	0	7.500	5.556	JJ	190,208	412,500	11/21/2013	07/15/2023
748148	PD	9	QUEBEC PROV CDA DEB	A	1FE	10,596,279	119.024	9,908,748	8,325,000	9,424,340	0	(189,662)	0	0	7.125	4.218	FA	233,967	593,156	01/17/2014	02/09/2024
458182	BV	3	INTER AMERICAN DEV BANK	D	1FE	11,309,180	121.946	10,975,140	9,000,000	10,157,296	0	(150,481)	0	0	7.000	4.669	JD	28,000	630,000	04/19/2010	06/15/2025
45818Q	AD	1	INTER AMERICAN DEV BANK	D	1FE	25,026,660	125.285	25,057,000	20,000,000	22,969,314	0	(279,286)	0	0	6.750	4.620	JJ	622,500	1,350,000	12/07/2011	07/15/2027
459056	LD	7	INTERNATIONAL BK RECON & DEV	D	1FE	27,503,200	118.602	25,499,430	21,500,000	23,717,995	0	(485,687)	0	0	7.625	4.790	JJ	737,719	1,639,375	11/12/2009	01/19/2023
46513E	FF	4	AID ISRAEL GTD NT CL 1 A	C	1FE	6,186,820	112.429	5,621,450	5,000,000	5,671,111	0	(132,715)	0	0	5.500	2.466	MS	78,681	275,000	12/22/2014	09/18/2023
46513E	JX	1	AID ISRAEL	C	1FE	3,033,800	113.701	2,842,525	2,500,000	2,849,519	0	(60,407)	0	0	5.500	2.663	AO	24,826	137,500	11/10/2015	04/26/2024
656836	AA	1	NA DEVELOPMENT BANK	D	1FE	9,755,280	101.581	9,142,290	9,000,000	9,139,040	0	(121,545)	0	0	4.375	2.949	FA	153,125	393,750	08/02/2013	02/11/2020
0699999. All Other Governments - Issuer Obligations						131,689,674	XXX	125,891,925	105,925,000	118,824,003	0	(1,974,581)	0	0	XXX	XXX	XXX	2,821,329	7,062,781	XXX	XXX
1099999. Total - All Other Governments						131,689,674	XXX	125,891,925	105,925,000	118,824,003	0	(1,974,581)	0	0	XXX	XXX	XXX	2,821,329	7,062,781	XXX	XXX

U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

	13063B	JB	9	CALIFORNIA ST TAXABLE BAB GO	1	1FE	7,994,790	...108.181	7,031,765	6,500,000	7,042,932	0	(284,180)	0	0	7.700	2.981	MN.....	83,417	500,500	07/08/2015.	11/01/2030.
	20772J	K3	5	CONNECTICUT ST SER E GO	2	1FE	5,668,850	...109.234	5,461,700	5,000,000	5,549,067	0	(74,001)	0	0	5.000	3.140	FA.....	104,167	250,000	05/09/2017.	08/01/2030.
	246381	HD	2	DELAWARE ST UNREFUNDED GO	2	1FE	855,241	...104.667	819,543	783,000	809,308	0	(16,960)	0	0	5.000	2.699	JJ.....	19,575	39,150	03/22/2016.	07/01/2025.
	341150	5B	2	FLORIDA ST REF DEPT TRANSN RIGHT OF WAY	2	1FE	6,235,915	...105.415	6,214,214	5,895,000	6,223,532	0	(12,382)	0	0	4.000	3.311	JJ.....	106,110	0	08/06/2018.	07/01/2038.
	34153P	NF	1	FLORIDA ST BRD ED PUB REF CAP OUTLAY SER	1	1FE	6,007,996	...101.544	4,940,116	4,865,000	4,947,492	0	(196,246)	0	0	5.500	1.400	JD.....	22,298	267,575	06/05/2013.	06/01/2019.
	34153Q	NL	6	FLORIDA ST BRD ED PUB CAP OUTLAY SER B G	2	1FE	3,208,920	...107.296	3,245,704	3,025,000	3,202,422	0	(6,498)	0	0	4.000	3.271	JD.....	10,083	37,644	08/06/2018.	06/01/2035.
	373385	AT	0	GEORGIA ST SER A 2 GO	C.....2	1FE	5,442,250	...106.239	5,311,950	5,000,000	5,382,482	0	(41,361)	0	0	4.000	2.930	FA.....	83,333	207,222	07/06/2017.	02/01/2035.
	373385	BW	2	GEORGIA ST TAXABLE SER B GO	1	1FE	4,080,000	...97.454	3,976,123	4,080,000	4,080,000	0	0	0	0	2.920	2.920	FA.....	49,640	123,438	06/21/2017.	02/01/2029.
	373385	DK	6	GEORGIA ST TAXABLE SER B GO	1	1FE	7,197,310	...102.345	7,512,123	7,340,000	7,198,789	0	1,478	0	0	3.600	3.808	JJ.....	124,046	0	11/09/2018.	07/01/2030.
	373385	DL	4	GEORGIA ST TAXABLE SER B GO	1	1FE	15,774,917	...101.707	16,227,352	15,955,000	15,778,026	0	3,109	0	0	3.650	3.762	JJ.....	273,384	0	10/04/2018.	07/01/2031.
	419792	RX	6	HAWAII ST GO	2	1FE	5,409,800	...104.612	5,230,600	5,000,000	5,354,537	0	(36,895)	0	0	4.000	3.030	MN.....	33,333	200,000	06/26/2017.	05/01/2037.
	419792	WX	0	HAWAII ST SER FT GO	C.....2	1FE	10,585,600	...104.932	10,493,200	10,000,000	10,540,620	0	(44,980)	0	0	4.000	3.301	JJ.....	200,000	152,222	02/13/2018.	01/01/2037.
	574192	W8	9	MARYLAND ST ST & LOCAL FAC 2ND SER B GO	1	1FE	6,877,200	...102.167	5,619,185	5,500,000	5,622,304	0	(194,147)	0	0	5.250	1.640	FA.....	109,083	288,750	03/20/2012.	08/15/2019.
	57582N	H7	3	MASSACHUSETTS ST REF SER C GO	1	1FE	7,165,846	...113.546	6,602,700	5,815,000	6,438,289	0	(149,313)	0	0	5.500	2.603	JD.....	26,652	319,825	11/22/2013.	12/01/2022.
	649791	DL	1	NEW YORK ST SER A GO	2	1FE	6,281,200	...107.196	5,359,800	5,000,000	5,341,272	0	(156,055)	0	0	5.250	1.950	FA.....	99,167	262,500	08/24/2012.	02/15/2024.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description	Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
649791	DM	9	NEW YORK ST SER A GO.....	.....	..	.....2	1FE	4,821,480	...107.088	4,283,520	4,000,000	4,202,960	0	(91,666)	0	0	5.250	2.770	FA.....	79,333	210,000	08/22/2011.	02/15/2025.	
677519	FZ	8	OHIO ST REF INFRASTRUCTURE IMPT GO.....	.....	..	.....2	1FE	6,000,500	...103.952	5,197,600	5,000,000	5,175,574	0	(158,510)	0	0	5.500	2.200	FA.....	114,583	275,000	07/10/2013.	02/01/2020.	
677522	NF	7	OHIO ST REF INFRASTRUCTURE IMPT GO.....	.....	..	.....2	1FE	3,790,377	...111.416	3,673,943	3,297,500	3,657,288	0	(64,040)	0	0	5.000	2.721	MS.....	54,958	164,875	11/18/2016.	09/01/2034.	
68608K	6Z	6	OREGON ST ST PPTY SER J GO.....	.....	..	.....2	1FE	3,477,210	...107.213	3,216,390	3,000,000	3,125,817	0	(51,253)	0	0	5.000	3.120	MN.....	25,000	150,000	06/01/2011.	05/01/2023.	
70914P	PQ	9	PENNSYLVANIA ST TAXABLE BAB SER B GO.....	.....	..	.....2	1FE	5,706,850	...103.855	5,192,750	5,000,000	5,221,888	0	(139,087)	0	0	5.850	2.880	JJ.....	134,875	292,500	05/13/2015.	07/15/2030.	
882722	N8	0	TEXAS ST WTR FINL ASSIS SER B GO.....	.....	..	.....2	1FE	2,195,678	...107.630	2,044,970	1,900,000	1,987,207	0	(31,939)	0	0	5.000	3.135	FA.....	39,583	95,000	10/26/2011.	08/01/2025.	
882723	4R	7	TEXAS ST TRAN COMM HIGHWAY SER A GO.....	.....	..	.....2	1FE	1,175,710	...115.536	1,155,360	1,000,000	1,139,849	0	(17,140)	0	0	5.000	2.851	AO.....	12,500	50,000	11/14/2016.	04/01/2033.	
882723	6Z	7	TEXAS ST REF TRANSPTN COMMN MOBILITY GO.....	.....	..	.....2	1FE	4,162,515	...117.889	4,126,115	3,500,000	4,064,207	0	(55,906)	0	0	5.000	2.900	AO.....	43,750	175,000	03/17/2017.	10/01/2031.	
882723	7A	1	TEXAS ST REF TRANSPTN COMMN MOBILITY GO.....	.....	..	.....2	1FE	5,912,490	...117.463	5,873,150	5,000,000	5,775,023	0	(76,513)	0	0	5.000	2.974	AO.....	62,500	250,000	03/06/2017.	10/01/2032.	
882723	NB	1	TEXAS ST REF TRANSPTN COMMN MOBILITY GO.....	.....	..	.....2	1FE	1,187,010	...113.000	1,130,000	1,000,000	1,107,149	0	(18,708)	0	0	5.000	2.791	AO.....	12,500	50,000	07/08/2014.	10/01/2028.	
882723	PV	5	TEXAS ST TAXABLE PUBLIC FIN SER B GO.....	.....	..	.....2	1FE	4,628,305	...103.036	4,430,548	4,300,000	4,531,849	0	(36,994)	0	0	3.573	2.558	AO.....	38,410	153,639	04/28/2016.	10/01/2027.	
939745	SV	8	WASHINGTON ST SER C GO.....	.....	..	.....2	1FE	6,833,954	...111.982	6,114,217	5,460,000	6,047,733	0	(120,487)	0	0	5.500	2.929	JJ.....	150,150	300,300	11/14/2011.	07/01/2023.	
93974D	SS	8	WASHINGTON ST SER 2016 A GO.....	.....	..	.....2	1FE	5,864,550	...113.131	5,656,550	5,000,000	5,711,927	0	(97,839)	0	0	5.000	2.630	FA.....	104,167	250,000	05/31/2017.	08/01/2035.	
93974D	YN	2	WASHINGTON ST SER 2017 A GO.....	.....	..	.....2	1FE	3,592,230	...113.755	3,412,650	3,000,000	3,474,706	0	(55,755)	0	0	5.000	2.680	FA.....	62,500	150,000	11/07/2016.	08/01/2037.	
93974D	YP	7	WASHINGTON ST SER 2017 A GO.....	.....	..	.....2	1FE	5,978,100	...113.392	5,669,600	5,000,000	5,783,767	0	(91,975)	0	0	5.000	2.700	FA.....	104,167	250,000	11/03/2016.	08/01/2038.	
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....							164,112,794	XXX	155,223,438	145,215,500	154,518,016	0	(2,316,243)	0	0	XXX	XXX	XXX	2,383,264	5,465,140	XXX	XXX	
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							164,112,794	XXX	155,223,438	145,215,500	154,518,016	0	(2,316,243)	0	0	0	XXX	XXX	XXX	2,383,264	5,465,140	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
011415	PZ	3	ALAMO TX CMNTY CLG DIST REF MAINT TAX GO.....	.....	..	.....2	1FE	3,144,915	...113.805	2,902,028	2,550,000	2,840,355	0	(65,967)	0	0	5.500	2.570	FA.....	52,983	140,250	01/30/2014.	02/15/2023.	
05914F	Q8	6	BALTIMORE CNTY MD GO.....	.....	..	.....2	1FE	5,343,100	...107.292	5,364,600	5,000,000	5,319,373	0	(23,727)	0	0	4.000	3.190	MS.....	66,667	91,667	03/05/2018.	03/01/2034.	
05914F	Q9	4	BALTIMORE CNTY MD GO.....	.....	..	.....2	1FE	2,131,980	...106.715	2,134,300	2,000,000	2,122,861	0	(9,119)	0	0	4.000	3.220	MS.....	26,667	36,667	03/06/2018.	03/01/2035.	
199492	AX	7	COLUMBUS OH REF SER 2012 3 GO.....	.....	..	.....2	1FE	3,771,330	...102.135	3,064,050	3,000,000	3,072,575	0	(115,467)	0	0	5.250	1.330	FA.....	59,500	157,500	08/29/2012.	08/15/2019.	
199492	TQ	2	COLUMBUS OH REF SER 2017A GO.....	.....	..	.....2	1FE	4,046,616	...109.161	4,038,957	3,700,000	4,016,353	0	(30,263)	0	0	4.000	2.830	AO.....	37,000	138,133	02/06/2018.	04/01/2031.	
235308	WA	7	DALLAS TX INDPT SCH DIST UNLTD TAX 2016.....	.....	..	.....2	1FE	2,351,440	...115.321	2,306,420	2,000,000	2,278,487	0	(41,561)	0	0	5.000	2.530	FA.....	37,778	100,000	03/20/2017.	02/15/2027.	
35880C	XJ	8	FRISCO TX SCH DIST SER 2017 GO.....	C.....	..	2	1FE	4,429,720	...107.602	4,304,080	4,000,000	4,373,315	0	(40,448)	0	0	4.000	2.712	FA.....	60,444	200,000	08/01/2017.	08/15/2031.	
35880C	XN	9	FRISCO TX SCH DIST SER 2017 GO.....	C.....	..	2	1FE	5,399,800	...105.823	5,291,150	5,000,000	5,347,310	0	(37,023)	0	0	4.000	3.028	FA.....	75,556	250,000	07/19/2017.	08/15/2035.	
35880C	XP	4	FRISCO TX SCH DIST SER 2017 GO.....	.....	..	.....2	1FE	4,282,430	...105.310	4,265,055	4,050,000	4,271,107	0	(11,323)	0	0	4.000	3.230	FA.....	61,200	81,000	07/05/2018.	08/15/2036.	
414005	GZ	5	HARRIS CNTY TX REF SER A GO.....	.....	..	.....2	1FE	4,759,880	...105.309	4,212,360	4,000,000	4,164,429	0	(90,789)	0	0	5.000	2.580	AO.....	50,000	200,000	11/29/2011.	10/01/2022.	
438670	4C	2	HONOLULU HI CITY & CNTY SER A GO.....	.....	..	.....2	1FE	4,924,038	...106.151	4,718,412	4,445,000	4,830,973	0	(44,134)	0	0	4.000	2.748	AO.....	44,450	177,800	10/31/2016.	01/01/2034.	
442403	BY	6	HOUSTON TX INDEP SCH DIST REF LTD TAX GO.....	.....	..	.....2	1FE	6,556,000	...107.002	5,350,100	5,000,000	5,417,492	0	(192,964)	0	0	5.250	1.250	FA.....	99,167	262,500	11/26/2012.	02/15/2021.	
442403	KA	8	HOUSTON TX INDEP SCH DIST REF LTD TAX GO.....	.....	..	.....2	1FE	3,261,270	...108.009	3,240,270	3,000,000	3,154,374	0	(27,577)	0	0	4.000	2.911	FA.....	45,333	120,000	11/19/2014.	02/15/2027.	
442565	SZ	6	HOWARD CNTY MD REF CONS PUB IMPT SER A G.....	.....	..	.....2	1FE	5,155,160	...107.648	4,305,920	4,000,000	4,325,858	0	(149,849)	0	0	5.500	1.581	FA.....	83,111	220,000	03/20/2013.	02/15/2021.	
44256P	JS	3	HOWARD CNTY MD PREREFUND PUB IMPT SER B.....	C.....	..	2	1FE	4,541,360	...107.901	4,423,941	4,100,000	4,374,553	0	(100,390)	0	0	5.000	2.351	FA.....	77,444	205,000	04/28/2017.	08/15/2022.	
44256P	JW	4	HOWARD CNTY MD UNREFUND PUB IMPT SER B G.....	C.....	..	2	1FE	6,535,127	...108.035	6,374,065	5,900,000	6,295,089	0	(144,464)	0	0	5.000	2.351	FA.....	111,444	295,000	04/28/2017.	08/15/2022.	
49474F	PJ	3	KING CNTY WA SER E GO.....	C.....	..	2	1FE	8,581,680	...105.877	8,470,160	8,000,000	8,491,027	0	(62,985)	0	0	4.000	3.010	JD.....	26,667	320,000	07/14/2017.	12/01/2035.	
584002	QY	8	MECKLENBURG CNTY NC REF SER C GO.....	.....	..	.....2	1FE	1,958,487	...115.432	1,789,196	1,550,000	1,772,241	0	(42,405)	0	0	5.250	2.160	JD.....	6,781	81,375	06/04/2014.	12/01/2023.	
681712	PK	5	OMAHA NE REF OMAHA CONVENTION CTR GO.....	.....	..	.....2	1FE	4,901,120	...107.461	4,298,440	4,000,000	4,227,334	0	(96,899)	0	0	5.250	2.630	AO.....	52,500	210,000	06/03/2011.	04/01/2021.	
681712	PM	1	OMAHA NE REF OMAHA CONVENTION CTR GO.....	.....	..	.....2	1FE	6,672,600	...113.203	6,226,165	5,500,000	5,972,905	0	(102,698)	0	0	5.250	3.075	AO.....	72,188	288,750	06/23/2011.	04/01/2023.	
681712	PN	9	OMAHA NE REF OMAHA CONVENTION CTR GO.....	.....	..	.....2	1FE	6,301,800	...115.778	5,788,900	5,000,000	5,601,767	0	(105,131)	0	0	5.250	2.770	AO.....	65,625	262,500	09/29/2011.	04/01/2024.	
940157	RH	5																						

E10.2

SCHEDULE D - PART 1

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

1	2			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			NAIC Designation and Administrative Symbol	Actual Cost	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
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions				105,030,993	XXX	98,421,369	91,295,000	97,825,091	0	(1,666,070)	0	0	XXX	XXX	XXX	1,235,422	4,113,142	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

11502R	AA	8	BROWARD CNTY FL TAXABLE 1/2 CENT SALES T		1	1FE	6,057,135	105,748	5,551,770	5,250,000	5,533,991	0	(156,785)	0	5.764	2.580	AO	75,653	302,610	07/17/2015	10/01/2025
15504R	GF	0	CENTRAL PUGET SOUND TRANSIT AUTH SALES T	C	2	1FE	5,688,100	113,317	5,665,850	5,000,000	5,561,229	0	(72,532)	0	5.000	3.160	MN	41,667	250,000	03/21/2017	11/01/2036
19679H	CW	0	COLORADO ST WTR RES & PWR DEV AUTH WSTWT			1FE	3,638,107	109,487	3,235,341	2,955,000	3,204,518	0	(89,882)	0	5.500	2.220	MS	54,175	162,525	12/11/2013	09/01/2021
240523	WK	2	DE KALB CNTY GA WTR & SWR SER A REV		2	1FE	5,098,315	108,215	4,685,710	4,330,000	4,602,790	0	(94,119)	0	5.250	2.850	AO	56,831	227,325	05/15/2013	10/01/2030
303891	YA	7	FAIRFAX CNTY VA AUTH WTR REV REF		2	1FE	2,582,255	109,046	2,382,655	2,185,000	2,362,223	0	(51,857)	0	5.000	2.390	AO	27,313	109,250	07/29/2014	04/01/2029
3130A3	5M	2	FEDERAL HOME LN BKS			1	5,546,700	102,172	5,108,600	5,000,000	5,453,597	0	(36,491)	0	3.500	2.527	MS	52,014	175,000	05/23/2016	09/14/2029
31331H	2S	5	FEDERAL FARM CR BKS			1	3,805,890	124,060	3,721,800	3,000,000	3,401,658	0	(50,293)	0	6.890	4.547	MS	62,584	206,700	04/20/2009	09/12/2025
31331L	JL	3	FEDERAL FARM CR BKS			1	5,974,800	135,990	6,799,500	5,000,000	5,679,645	0	(37,973)	0	6.750	5.247	JD	23,438	337,500	05/19/2009	06/06/2031
31331V	Y2	6	FEDERAL FARM CR BKS			1	11,075,100	107,377	10,737,700	10,000,000	10,289,080	0	(102,064)	0	5.500	4.321	FA	206,250	550,000	11/23/2009	08/16/2021
3133EH	7K	3	FEDERAL FARM CR BKS			1	4,789,600	98,118	4,905,900	5,000,000	4,793,294	0	3,694	0	3.130	3.505	JJ	70,425	0	09/05/2018	01/19/2033
3133EJ	WR	6	FEDERAL FARM CR BKS		2	1	6,500,000	100,887	6,557,655	6,500,000	6,500,000	0	0	0	3.470	3.470	FA	86,461	0	08/07/2018	08/13/2025
3133MA	RM	3	FEDERAL HOME LN BKS			1	31,575,800	105,178	26,294,500	25,000,000	25,810,299	0	(712,711)	0	7.450	4.364	FA	765,694	1,862,500	07/21/2009	02/03/2020
3133MA	WE	5	FEDERAL HOME LN BKS			1	15,860,500	135,765	16,970,625	12,500,000	14,723,569	0	(146,293)	0	7.125	5.017	FA	336,458	890,625	08/31/2009	02/15/2030
3133XF	KF	2	FEDERAL HOME LN BKS			1	1,693,339	107,139	1,553,516	1,450,000	1,517,223	0	(25,857)	0	5.625	3.625	JD	4,531	81,563	05/05/2011	06/11/2021
3133XG	6E	9	FEDERAL HOME LN BKS			1	9,530,276	118,737	10,128,266	8,530,000	9,075,077	0	(59,935)	0	5.750	4.721	JD	25,886	490,475	07/16/2010	06/12/2026
3134A3	U4	6	FEDERAL HOME LN MTG CORP			1	26,707,740	133,457	28,025,970	21,000,000	24,731,896	0	(264,592)	0	6.750	4.624	MS	417,375	1,417,500	08/04/2010	09/15/2029
31359M	EU	3	FEDERAL NATL MTG ASSN			1	7,010,685	128,237	7,053,035	5,500,000	6,606,150	0	(85,197)	0	6.250	3.876	MN	43,924	343,750	11/14/2013	05/15/2029
31364B	EP	1	FEDERAL NATL MTG ASSN MTN			1FE	5,313,000	125,008	5,000,320	4,000,000	4,802,791	0	(108,524)	0	7.020	3.527	JD	6,240	280,800	12/16/2013	06/23/2025
31364C	CC	0	FEDERAL NATL MTG ASSN MTN			1FE	6,588,000	128,082	6,404,100	5,000,000	5,868,014	0	(98,693)	0	7.125	4.334	AO	60,365	356,250	06/21/2010	04/30/2026
31364F	KW	0	FEDERAL NATL MTG ASSN			1FE	17,637,230	125,073	18,754,696	14,995,000	16,565,274	0	(136,911)	0	6.320	4.864	JD	28,957	947,684	09/03/2009	12/20/2027
49130T	UP	9	KENTUCKY ST HSG CORP TAXABLE REV		2	1FE	2,098,280	95,561	1,911,220	2,000,000	2,074,235	0	(10,249)	0	3.499	2.869	JJ	34,990	69,980	08/03/2016	07/01/2031
491552	UY	9	KENTUCKY ST TURNPIKE ECON TAXABLE DEV RO		1	1FE	1,112,530	108,045	1,080,450	1,000,000	1,049,382	0	(18,690)	0	5.244	3.174	JJ	26,220	52,440	06/23/2015	07/01/2025
495289	7L	8	KING CNTY WA SWR PREREFUND SER B REV		2	1	992,824	106,526	958,734	900,000	945,468	0	(21,855)	0	5.250	2.640	JJ	23,625	47,250	10/18/2016	01/01/2026
495289	7X	2	KING CNTY WA SWR UNREFUND SER B REV		2	1FE	1,323,765	106,627	1,279,524	1,200,000	1,260,624	0	(29,140)	0	5.250	2.640	JJ	31,500	63,000	10/18/2016	01/01/2026
546398	DH	8	LOUISIANA ST PUB FACS AUTH PJ SER B REV		2	1FE	7,981,293	118,847	7,760,709	6,530,000	7,449,276	0	(108,364)	0	5.500	3.330	MN	45,891	359,150	09/24/2013	05/15/2027
57604P	A6	1	MASSACHUSETTS ST WTR POLL ABATEMENT TR R			1FE	7,195,295	108,651	5,975,805	5,500,000	6,010,356	0	(192,117)	0	5.250	1.570	FA	120,313	288,750	07/19/2012	08/01/2021
584730	AE	5	MEDINA CNTY OH PORT AUTH DEV FIBER NETWO			1FE	435,767	102,358	450,375	440,000	438,979	0	484	0	5.125	5.251	JD	1,879	22,550	12/15/2010	12/01/2020
584730	AF	2	MEDINA CNTY OH PORT AUTH DEV FIBER NETWO		2	1FE	977,750	104,137	1,041,370	1,000,000	987,229	0	1,454	0	5.625	5.851	JD	4,688	56,250	12/15/2010	12/01/2025
64971W	A6	7	NEW YORK CITY NY TRANSTL TAXABLE FIN AUT		1	1FE	9,937,450	96,222	9,622,200	10,000,000	9,954,895	0	6,708	0	2.650	2.731	FA	110,417	265,000	04/28/2016	02/01/2025
64971W	VD	9	NEW YORK CITY NY TRANSTL TAXABLE FIN AUT		1	1FE	2,735,115	98,353	2,601,437	2,645,000	2,711,450	0	(9,098)	0	3.160	2.740	FA	34,826	83,582	04/27/2016	08/01/2025
64990E	C7	0	NEW YORK ST DORM AUTH PERSONAL INCOME TA	C	2	1FE	5,651,400	112,345	5,617,250	5,000,000	5,517,062	0	(75,529)	0	5.000	3.130	FA	94,444	250,000	03/08/2017	02/15/2034
64990E	Y3	5	NEW YORK ST DORM AUTH PERSONAL INCOME TA	C	2	1FE	5,923,400	112,765	5,638,250	5,000,000	5,717,313	0	(96,559)	0	5.000	2.650	MS	73,611	250,000	10/27/2016	03/15/2036
662903	MS	9	N TEXAS ST MUNI WTR DIST REF & IMPT REV			1FE	2,372,231	102,215	1,916,531	1,875,000	1,923,785	0	(72,436)	0	5.250	1.314	MS	32,813	98,438	07/18/2012	09/01/2019
677659	ET	7	OHIO ST WTR DEV AUTH REV			1FE	2,239,471	106,938	1,962,312	1,835,000	1,951,569	0	(59,010)	0	5.500	2.100	JD	8,410	100,925	11/25/2013	12/01/2020
677659	SG	0	OHIO ST WTR DEV AUTH REV			1FE	3,748,206	108,641	3,313,551	3,050,000	3,288,546	0	(95,167)	0	5.500	2.160	JD	13,979	167,750	12/11/2013	06/01/2021
67765Q	BZ	8	OHIO ST WTR DEV AUTH SER A REV		2	1FE	7,016,870	115,571	6,818,689	5,900,000	6,849,419	0	(114,669)	0	5.000	2.600	JD	24,583	295,000	07/07/2017	12/01/2033
67766W	GV	8	OHIO ST WTR DEV AUTH REF LN FD WTR QUALI			1FE	3,216,714	104,827	2,804,122	2,675,000	2,799,242	0	(85,739)	0	5.250	1.910	JD	11,703	140,438	12/05/2013	06/01/2020
796253	5N	8	SAN ANTONIO TX ELEC & GAS 2016 REFUND RE		2	1FE	6,318,992	117,159	6,268,007	5,350,000	6,152,951	0	(93,858)	0	5.000	2.790	FA	111,458	267,500	03/14/2017	02/01/2029
875128	HP	8	TAMPA BAY WTR FL UTIL SYS REF & IMPT REV			1FE	6,159,600	109,607	5,480,350	5,000,000	5,437,775	0	(152,838)	0	5.500	2.200	AO	68,750	275,000	01/22/2014	10/01/2021

SCHEDULE D - PART 1

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

1			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			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-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
875128	HQ	6				1FE	3,681,360	...	112.756	3,382,680	3,000,000	3,303,164	...	(75,949)	...	0	5.500	2.650	AO	41,250	165,000	09/24/2013	10/01/2022
876448	BZ	3				1FE	8,005,883	...	113.456	7,913,556	6,975,000	7,754,383	...	(125,074)	...	0	5.000	2.850	MS	116,250	348,750	12/15/2016	09/01/2032
880591	CJ	9				1	6,112,400	...	122.947	6,147,350	5,000,000	5,566,193	...	(68,608)	...	0	6.750	4.786	MN	56,250	337,500	04/23/2009	11/01/2025
88213A	EN	1				1FE	2,549,500	...	96.784	2,419,600	2,500,000	2,537,541	...	(4,552)	...	0	2.916	2.690	MN	9,315	72,900	04/26/2016	05/15/2027
88213A	GF	6				1FE	2,047,660	...	94.351	1,887,020	2,000,000	2,036,849	...	(4,469)	...	0	2.958	2.681	MN	7,559	59,160	07/07/2016	05/15/2030
927781	VT	8				1FE	5,676,650	...	106.774	5,338,700	5,000,000	5,411,204	...	(81,735)	...	0	4.550	2.663	MS	75,833	227,500	08/21/2015	09/01/2023
927793	G9	4				1FE	7,175,901	...	104.693	7,129,593	6,810,000	7,163,092	...	(12,809)	...	0	4.000	3.350	MN	34,807	114,257	08/06/2018	05/15/2037
927793	TQ	2				1FE	8,515,700	...	107.811	7,546,770	7,000,000	7,413,161	...	(166,740)	...	0	5.250	2.664	MN	46,958	367,500	02/28/2012	05/15/2023
927793	TR	0				1FE	8,576,960	...	107.811	7,546,770	7,000,000	7,453,821	...	(183,767)	...	0	5.250	2.420	MN	46,958	367,500	06/19/2012	05/15/2024
928172	2D	6				1FE	4,783,500	...	107.321	4,829,445	4,500,000	4,767,945	...	(15,555)	...	0	4.000	3.271	FA	75,000	41,500	04/19/2018	08/01/2035
92817L	FB	4				1FE	3,597,020	...	106.377	2,925,368	2,750,000	2,937,110	...	(104,723)	...	0	5.500	1.543	AO	37,813	151,250	06/05/2012	10/01/2020
975700	KU	8				1FE	3,339,360	...	103.232	3,096,960	3,000,000	3,105,249	...	(71,931)	...	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						324,172,049	...	XXX	312,202,207	274,630,000	299,051,586	...	(4,469,599)	...	0	XXX	XXX	XXX	3,881,569	14,556,697	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

E10.4

31283H	5A	9				4	1	...	273,316	112.969	296,887	262,803	...	(265)	...	0	6.500	5.707	MON	1,424	17,082	03/18/2005	10/01/2034
31283H	V2	8				4	1	...	246,490	109.146	260,094	238,299	...	(63)	...	0	6.000	5.214	MON	1,191	14,298	02/03/2005	03/01/2033
31287N	CF	3				4	1	...	332,670	114.020	359,429	315,234	...	1,406	...	0	7.000	4.893	MON	1,839	22,066	07/08/2005	01/01/2032
31287N	UQ	9				4	1	...	134,277	109.116	142,988	131,041	...	(687)	...	0	6.000	5.580	MON	655	7,863	03/16/2005	01/01/2032
3128K6	L7	3				4	1	...	600,302	112.338	641,872	571,377	...	725	...	0	7.000	4.330	MON	3,333	39,996	09/13/2005	10/01/2031
3128K9	6W	9				4	1	...	29,982	101.933	29,764	29,199	...	(130)	...	0	7.000	6.657	MON	170	2,044	06/13/2006	05/01/2036
3128KM	ZE	8				4	1	...	377,253	112.270	409,279	364,550	...	148	...	0	7.000	5.199	MON	2,127	25,519	05/10/2007	03/01/2037
3128M4	AX	1				4	1	...	148,051	109.241	151,816	138,974	...	(497)	...	0	6.000	4.616	MON	695	8,339	10/14/2009	12/01/2036
3128M5	DG	2				4	1	...	270,266	110.921	276,295	249,093	...	(188)	...	0	6.500	3.809	MON	1,349	16,191	02/08/2010	10/01/2037
3128M5	KM	1				4	1	...	92,974	115.251	104,033	90,266	...	(131)	...	0	7.000	6.320	MON	527	6,319	10/29/2008	11/01/2037
3128M7	PD	2				4	1	...	320,610	112.066	332,295	296,518	...	(2,259)	...	0	6.500	5.343	MON	1,606	19,274	01/22/2010	01/01/2039
3128M7	Q9	0				4	1	...	186,117	111.314	193,310	173,662	...	41	...	0	6.500	3.549	MON	941	11,288	09/09/2009	04/01/2039
3128M9	MP	4				4	1	...	3,752,624	102.893	3,632,459	3,530,323	...	(5,229)	...	0	4.000	2.830	MON	11,768	141,213	10/07/2014	12/01/2042
3128MJ	2M	1				4	1	...	27,147,316	100.022	26,995,267	26,989,356	...	(3,835)	...	0	3.500	3.430	MON	78,718	599,727	09/18/2018	09/01/2047
3128MJ	2S	8				4	1	...	7,486,763	100.003	7,377,585	7,377,399	...	(1,926)	...	0	3.500	3.318	MON	21,517	217,864	05/16/2018	10/01/2047
3128MJ	2Z	2				4	1	...	9,353,580	97.488	9,180,318	9,416,849	...	873	...	0	3.000	3.090	MON	23,542	258,963	01/17/2018	12/01/2047
3128MJ	3N	8				4	1	...	5,666,147	99.979	5,681,843	5,683,018	...	71	...	0	3.500	3.547	MON	16,575	116,028	06/18/2018	03/01/2048
3128MJ	AM	2				4	1	...	219,599	109.230	232,282	212,655	...	(782)	...	0	6.000	5.457	MON	1,063	12,759	10/07/2004	09/01/2034
3128MJ	S3	5				4	1	...	5,898,354	98.239	5,945,905	6,052,504	...	3,138	...	0	3.000	3.381	MON	15,131	181,575	07/23/2013	07/01/2043
3128MJ	S4	3				4	1	...	5,240,266	100.731	5,333,597	5,294,869	...	1,104	...	0	3.500	3.677	MON	15,443	185,320	08/20/2013	07/01/2043
3128MJ	SY	7				4	1	...	2,879,421	98.156	2,899,729	2,954,200	...	1,682	...	0	3.000	3.374	MON	7,386	88,626	07/23/2013	06/01/2043
3128MJ	U3	2				4	1	...	5,983,683	102.213	5,754,433	5,629,822	...	(8,423)	...	0	4.000	2.869	MON	18,766	225,193	11/10/2014	08/01/2044
3128MJ	UM	0				4	1	...	1,602,712	103.652	1,534,640	1,480,566	...	(655)	...	0	4.500	2.142	MON	5,552	66,626	08/27/2014	05/01/2044
3128MJ	US	7				4	1	...	4,706,603	102.213	4,546,511	4,448,060	...	(6,929)	...	0	4.000	3.004	MON	14,827	177,923	08/26/2014	06/01/2044
3128MJ	UV	0				4	1	...	1,773,324	102.213	1,714,412	1,677,287	...	(1,984)	...	0	4.000	2.898	MON	5,591	67,091	08/19/2014	07/01/2044
3128MJ	V7	2				4	1	...	3,068,748	102.182	2,932,314	2,869,690	...	(1,773)	...	0	4.000	2.113	MON	9,566	114,788	05/27/2015	04/01/2045

SCHEDULE D - PART 1

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

E10.5

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 and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3128MJ	VB	3	FHLMC 30 YR GOLD PC GRP POOL G08609.....	CF..	..	..	4	1	2,662,044	...100.509	2,563,136	2,550,144	2,656,323	0	(2,348)	0	0	3.500	2.774	MON...	7,438	89,255	02/18/2015.	10/01/2044.
3128MJ	VC	1	FHLMC 30 YR GOLD PC GRP POOL G08610.....	CF..	..	..	4	1	2,127,717	...102.213	2,044,178	1,999,911	2,121,504	0	(2,288)	0	0	4.000	2.785	MON...	6,666	79,996	11/10/2014.	10/01/2044.
3128MJ	VV	9	FHLMC 30 YR GOLD PC GRP POOL G08627.....	.....	..	..	4	1	1,277,496	...100.368	1,226,613	1,222,119	1,274,915	0	(1,105)	0	0	3.500	2.723	MON...	3,565	42,774	03/18/2015.	02/01/2045.
3128MJ	WW	6	FHLMC 30 YR GOLD PC GRP POOL G08660.....	CF..	..	..	4	1	2,070,734	...102.131	1,998,831	1,957,129	2,067,117	0	(1,744)	0	0	4.000	2.857	MON...	6,524	78,285	12/22/2015.	08/01/2045.
3128MJ	XK	1	FHLMC 30 YR GOLD PC GRP POOL G08681.....	CF..	..	..	4	1	5,196,951	...100.339	5,078,234	5,061,057	5,192,768	0	(1,843)	0	0	3.500	3.027	MON...	14,761	177,137	03/16/2017.	12/01/2045.
3128MJ	XR	6	FHLMC 30 YR GOLD PC GRP POOL G08687.....	CF..	..	..	4	1	3,396,053	...100.329	3,249,814	3,239,157	3,390,968	0	(2,203)	0	0	3.500	2.663	MON...	9,448	113,371	02/25/2016.	01/01/2046.
3128MJ	Y7	9	FHLMC 30 YR GOLD PC GRP POOL G08733.....	CF..	..	..	4	1	4,578,893	...100.285	4,612,858	4,599,736	4,579,018	0	125	0	0	3.500	3.592	MON...	13,416	107,327	04/20/2018.	11/01/2046.
3128MJ	YB	0	FHLMC 30 YR GOLD PC GRP POOL G08705.....	CF..	..	..	4	1	4,028,267	...97.582	3,838,515	3,933,615	4,024,317	0	(1,568)	0	0	3.000	2.669	MON...	9,834	118,008	05/18/2016.	05/01/2046.
3128MJ	ZF	0	FHLMC 30 YR GOLD PC GRP POOL G08741.....	CF..	..	..	4	1	19,960,072	...97.495	19,554,641	20,057,025	19,960,174	0	(31)	0	0	3.000	3.069	MON...	50,143	553,609	10/24/2018.	01/01/2047.
3128MJ	ZF	0	FHLMC 30 YR GOLD PC GRP POOL G08741.....	.....	..	..	4	1	2,159,246	...97.495	2,115,387	2,169,734	2,159,257	0	(3)	0	0	3.000	3.069	MON...	5,424	59,888	10/24/2018.	01/01/2047.
3128P7	5H	2	FHLMC 30 YR GOLD PC GRP POOL C91748.....	CF..	..	..	4	1	5,160,374	...101.820	5,080,826	4,990,012	5,133,924	0	(8,527)	0	0	3.500	2.915	MON...	14,554	174,651	04/17/2014.	02/01/2034.
312910	3Q	3	FHLMC REMIC SER 1311 K PAC.....	.....	..	..	4	1	252,258	...104.312	253,015	242,556	245,103	0	(455)	0	0	7.000	6.260	MON...	1,415	16,979	03/22/2006.	07/15/2022.
31292H	MU	5	FHLMC 30 YR GOLD PC GRP POOL C01271.....	.....	..	..	4	1	12,576	...110.243	13,649	12,381	12,520	0	(20)	0	0	6.500	6.185	MON...	67	805	01/14/2002.	12/01/2031.
31292K	GP	6	FHLMC 30 YR GOLD PC GRP POOL C02906.....	.....	..	..	4	1	45,504	...106.112	46,900	44,199	45,422	0	16	0	0	7.000	4.306	MON...	258	3,094	08/07/2007.	06/01/2037.
31292S	AD	2	FHLMC 30 YR GOLD PC GRP POOL C09004.....	.....	..	..	4	1	1,469,182	...100.742	1,443,981	1,433,349	1,466,576	0	(913)	0	0	3.500	3.104	MON...	4,181	50,166	06/23/2014.	07/01/2042.
31292S	B7	4	FHLMC 30 YR GOLD PC GRP POOL C09062.....	CF..	..	..	4	1	4,853,989	...102.213	4,693,575	4,591,939	4,841,126	0	(4,304)	0	0	4.000	2.946	MON...	15,306	183,677	08/21/2014.	07/01/2044.
31292S	CE	8	FHLMC 30 YR GOLD PC GRP POOL C09069.....	.....	..	..	4	1	1,781,056	...102.214	1,711,378	1,674,317	1,776,421	0	(1,839)	0	0	4.000	2.782	MON...	5,581	66,972	11/19/2014.	11/01/2044.
31297K	V4	1	FHLMC 30 YR GOLD PC GRP POOL A30635.....	.....	..	..	4	1	123,525	...107.586	128,096	119,063	122,297	0	(857)	0	0	6.000	5.334	MON...	595	7,143	02/09/2005.	07/01/2032.
3132GK	V6	0	FHLMC 30 YR GOLD PC GRP POOL Q04537.....	CF..	..	..	4	1	2,741,003	...100.742	2,694,375	2,674,532	2,734,605	0	(4,262)	0	0	3.500	3.176	MON...	7,801	93,608	06/24/2014.	11/01/2041.
3132HN	DM	8	FHLMC 30 YR GOLD PC GRP POOL Q11908.....	.....	..	..	4	1	1,199,254	...100.199	1,170,547	1,168,223	1,198,305	0	(440)	0	0	3.500	2.689	MON...	3,407	40,887	06/25/2014.	10/01/2042.
3132M5	7D	8	FHLMC 30 YR GOLD PC GRP POOL Q25692.....	.....	..	..	4	1	862,162	...102.264	836,956	818,427	859,064	0	(1,671)	0	0	4.000	3.211	MON...	2,728	32,736	05/08/2014.	04/01/2044.
31339N	PT	7	FHLMC REMIC SER 2429 HB SCH.....	.....	..	..	4	1	345,383	...105.699	345,931	327,280	332,296	0	(1,543)	0	0	6.500	5.734	MON...	1,773	21,272	08/28/2002.	12/15/2023.
3133TL	V5	4	FHLMC REMIC SER T 18 A3 SEQ.....	.....	..	..	4	1	887	111.875	992	887	887	0	0	0	0	6.609	6.658	MON...	5	71	08/26/1999.	08/15/2029.
31358P	UA	3	FNMA 92 REMIC INV FLOATER SER 137 CL SR.....	.....	..	..	4	1	19,109	...112.024	21,998	19,637	19,473	0	29	0	0	10.691	11.616	MON...	35	2,249	01/19/2001.	08/25/2022.
31368H	NG	4	FNMA PASS THRU POOL 190391.....	.....	..	..	4	1	216,613	...109.112	219,989	201,617	214,986	0	(762)	0	0	6.000	4.445	MON...	1,008	12,096	11/24/2009.	09/01/2038.
3136AS	GE	0	FNMA 16 REMIC SER 24 HY PAC.....	CF..	..	..	4	1	5,196,094	...91.617	4,580,850	5,000,000	5,179,019	0	(5,213)	0	0	3.000	2.755	MON...	12,500	150,000	09/29/2016.	05/25/2046.
31371L	4S	5	FNMA PASS THRU POOL 255633.....	.....	..	..	4	1	203,818	...112.087	219,667	195,979	202,676	0	(550)	0	0	6.500	5.359	MON...	1,062	12,738	05/10/2005.	01/01/2035.
31371L	VE	6	FNMA PASS THRU POOL 255413.....	.....	..	..	4	1	600,143	...112.840	655,190	580,638	595,678	0	(2,098)	0	0	6.500	5.875	MON...	3,145	37,742	08/12/2005.	10/01/2034.
31371M	3Y	1	FNMA PASS THRU POOL 256515.....	.....	..	..	4	1	181,643	...112.794	200,743	177,973	181,319	0	4	0	0	6.500	5.684	MON...	964	11,568	05/16/2007.	12/01/2036.
31371M	5P	8	FNMA PASS THRU POOL 256554.....	.....	..	..	4	1	118,072	...112.849	130,511	115,651	117,565	0	(293)	0	0	6.500	6.154	MON...	626	7,517	02/27/2007.	01/01/2037.
31371M	VV	5	FNMA PASS THRU POOL 256360.....	.....	..	..	4	1	91,806	...115.221	102,918	89,322	91,493	0	(36)	0	0	7.000	6.246	MON...	521	6,253	08/21/2006.	08/01/2036.
3137BR	7J	8	FHLMC CMO SER 4608 JV PAC.....	CF..	..	..	4	1	16,249,293	...99.824	15,475,163	15,502,496	16,100,820	0	(49,376)	0	0	3.500	2.549	MON...	45,216	542,587	11/08/2016.	01/15/2055.
3137BR	RS	6	FHLMC CMO SER 4612 DV PAC.....	CF..	..	..	4	1	3,886,505	...97.037	3,622,504	3,733,098	3,860,314	0	(8,378)	0	0	3.500	2.785	MON...	10,888	130,658	10/07/2016.	01/15/2055.
31385W	2S	7	FNMA PASS THRU POOL 555285.....	.....	..	..	4	1	125,878	...109.051	135,097	123,885	125,392	0	(36)	0	0	6.000	5.607	MON...	619	7,433	06/29/2004.	03/01/2033.
3138E1	M5	3	FNMA PASS THRU POOL AJ8479.....	.....	..	..	4	1	925,243	...102.826	897,935	873,257	922,222	0	(607)	0	0	4.000	2.728	MON...	2,911	34,930	07/10/2014.	12/01/2041.
3138EE	RL	5	FNMA PASS THRU POOL AK9490.....	CF..	..	..	4	1	2,685,527	...102.825	2,617,439	2,545,524	2,674,531	0	(5,495)	0	0	4.000	3.196	MON...	8,485	101,821	09/23/2014.	04/01/2042.
3138WM	L5	8																						

SCHEDULE D - PART 1

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

E10.6

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 Designation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31401M	FA	4	FNMA PASS THRU POOL 712161.....	.....	..	.....4	1	582,946	...114.846	649,301	565,367	579,423	0	(1,700)	0	0	6.500	5.740	MON...	3,062	36,749	10/25/2005.	08/01/2033.
31402C	TT	9	FNMA PASS THRU POOL 725162.....	.....	..	.....4	1	172,978	...109.045	182,494	167,356	171,728	0	(308)	0	0	6.000	5.299	MON...	837	10,042	02/15/2005.	02/01/2034.
31403D	VZ	9	FNMA PASS THRU POOL 745932.....	.....	..	.....4	1	164,489	...113.808	182,247	160,135	163,946	0	(210)	0	0	6.500	5.826	MON...	867	10,409	11/24/2008.	11/01/2036.
31404Q	D8	9	FNMA PASS THRU POOL 775127.....	.....	..	.....4	1	73,158	...107.302	77,055	71,812	72,698	0	(45)	0	0	6.000	5.745	MON...	359	4,309	05/05/2004.	05/01/2034.
31404U	MR	8	FNMA PASS THRU POOL 778968.....	.....	..	.....4	1	123,730	...107.302	130,441	121,565	122,991	0	(581)	0	0	6.000	5.760	MON...	608	7,294	05/18/2004.	06/01/2034.
31404U	UK	4	FNMA PASS THRU POOL 779186.....	.....	..	.....4	1	47,983	...107.370	50,695	47,216	47,837	0	(59)	0	0	6.000	5.560	MON...	236	2,833	05/25/2004.	06/01/2034.
31405M	KC	0	FNMA PASS THRU POOL 793291.....	.....	..	.....4	1	35,258	...107.386	36,016	33,539	34,773	0	67	0	0	6.500	5.505	MON...	182	2,180	10/26/2004.	01/01/2032.
31405M	MK	0	FNMA PASS THRU POOL 793362.....	.....	..	.....4	1	481,804	...109.038	512,069	469,623	477,915	0	(384)	0	0	6.000	5.646	MON...	2,348	28,177	07/23/2004.	08/01/2034.
31406Y	E3	0	FNMA PASS THRU POOL 823754.....	.....	..	.....4	1	147,777	...110.961	155,014	139,701	146,101	0	704	0	0	7.000	5.415	MON...	815	9,779	04/27/2005.	09/01/2031.
31408E	BH	4	FNMA PASS THRU POOL 848840.....	.....	..	.....4	1	156,142	...110.845	168,547	152,056	155,598	0	397	0	0	7.000	6.227	MON...	887	10,644	06/07/2006.	01/01/2036.
31410B	EL	4	FNMA PASS THRU POOL 884039.....	.....	..	.....4	1	154,119	...105.856	156,893	148,214	153,442	0	(291)	0	0	7.500	6.346	MON...	926	11,116	05/18/2006.	05/01/2036.
31410G	RK	1	FNMA PASS THRU POOL 888890.....	.....	..	.....4	1	271,245	...113.143	279,630	247,148	269,382	0	(90)	0	0	6.500	3.528	MON...	1,339	16,065	09/14/2010.	10/01/2037.
31410G	W9	0	FNMA PASS THRU POOL 889072.....	.....	..	.....4	1	426,784	...113.361	441,078	389,091	423,456	0	(1,006)	0	0	6.500	3.977	MON...	2,108	25,291	09/14/2010.	12/01/2037.
31410K	CX	0	FNMA PASS THRU POOL 889386.....	.....	..	.....4	1	148,949	...109.112	149,983	137,458	147,779	0	(519)	0	0	6.000	4.133	MON...	687	8,248	08/19/2010.	03/01/2038.
31410K	DK	7	FNMA PASS THRU POOL 889406.....	.....	..	.....4	1	218,262	...109.112	222,897	204,282	216,796	0	(663)	0	0	6.000	4.411	MON...	1,021	12,257	11/12/2009.	04/01/2038.
31410K	JY	1	FNMA PASS THRU POOL 889579.....	.....	..	.....4	1	592,133	...108.282	588,461	543,451	588,057	0	(1,430)	0	0	6.000	3.817	MON...	2,717	32,607	01/10/2013.	05/01/2038.
31410S	2P	1	FNMA PASS THRU POOL 896382.....	.....	..	.....4	1	503,722	...116.796	573,452	490,987	502,238	0	(1,141)	0	0	7.000	6.244	MON...	2,864	34,369	07/28/2006.	06/01/2036.
31410S	PW	1	FNMA PASS THRU POOL 896037.....	.....	..	.....4	1	333,207	...111.775	361,102	323,061	332,670	0	(30)	0	0	7.000	5.147	MON...	1,885	22,614	09/22/2006.	08/01/2036.
31410W	QY	7	FNMA PASS THRU POOL 899671.....	.....	..	.....4	1	172,921	...110.804	178,520	161,114	172,247	0	355	0	0	6.500	1.157	MON...	873	10,472	09/09/2009.	08/01/2037.
31411F	FC	3	FNMA PASS THRU POOL 906563.....	.....	..	.....4	1	202,845	...108.972	214,217	196,579	201,484	0	(610)	0	0	6.000	5.552	MON...	983	11,795	02/06/2009.	01/01/2037.
31412F	H4	8	FNMA PASS THRU POOL 923751.....	.....	..	.....4	1	90,332	...108.105	95,170	88,035	89,813	0	(61)	0	0	7.000	6.639	MON...	514	6,163	06/13/2007.	04/01/2037.
31413Y	KQ	3	FNMA PASS THRU POOL 959403.....	.....	..	.....4	1	192,595	...110.725	207,544	187,441	192,239	0	105	0	0	6.500	5.484	MON...	1,015	12,184	11/24/2008.	12/01/2037.
31416B	RR	1	FNMA PASS THRU POOL 995196.....	.....	..	.....4	1	640,602	...109.020	631,844	579,566	634,466	0	(2,140)	0	0	6.000	3.807	MON...	2,898	34,774	12/08/2011.	07/01/2038.
31416B	ST	6	FNMA PASS THRU POOL 995230.....	.....	..	.....4	1	298,179	...113.739	310,431	272,933	295,718	0	(1,022)	0	0	6.500	4.436	MON...	1,478	17,741	06/08/2010.	01/01/2039.
31416B	SU	3	FNMA PASS THRU POOL 995231.....	.....	..	.....4	1	192,639	...113.396	202,293	178,395	190,871	0	(768)	0	0	6.500	5.055	MON...	966	11,596	01/19/2010.	01/01/2039.
31418A	UP	1	FNMA PASS THRU POOL MA1489.....	CF..	..	4	1	2,818,304	...98.262	2,830,352	2,880,412	2,822,570	0	1,050	0	0	3.000	3.320	MON...	7,201	86,413	07/22/2013.	07/01/2043.
31418B	E8	5	FNMA PASS THRU POOL MA1958.....	.....	..	.....4	1	379,842	...102.176	366,787	358,977	378,771	0	(391)	0	0	4.000	2.924	MON...	1,197	14,359	07/17/2014.	07/01/2044.
31418C	DT	8	FNMA PASS THRU POOL MA2813.....	CF..	..	4	1	2,093,945	...99.820	2,042,941	2,046,617	2,090,050	0	(2,000)	0	0	3.000	2.383	MON...	5,117	61,399	12/15/2016.	11/01/2031.
31418C	P9	9	FNMA PASS THRU POOL MA3147.....	CF..	..	4	1	9,357,712	...97.527	9,106,354	9,337,287	9,356,842	0	(611)	0	0	3.000	2.966	MON...	23,343	280,119	11/17/2017.	10/01/2047.
31418C	R7	1	FNMA PASS THRU POOL MA3209.....	CF..	..	4	1	9,410,773	...97.527	9,191,665	9,424,763	9,410,671	0	(73)	0	0	3.000	3.012	MON...	23,562	282,743	12/20/2017.	12/01/2047.
31418C	RE	6	FNMA PASS THRU POOL MA3184.....	CF..	..	4	1	8,791,681	...103.627	8,583,486	8,283,051	8,786,855	0	(4,826)	0	0	4.500	3.264	MON...	31,061	341,676	01/23/2018.	11/01/2047.
31419G	B9	4	FNMA PASS THRU POOL AE5463.....	CF..	..	4	1	2,048,533	...102.825	1,991,583	1,936,861	2,040,958	0	(3,565)	0	0	4.000	2.951	MON...	6,456	77,474	09/25/2014.	10/01/2040.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities.....								230,763,673	XXX	226,198,059	225,618,060	230,311,792	0	(161,598)	0	0	XXX	XXX	XXX	678,094	7,536,028	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations.....								554,935,722	XXX	538,400,266	500,248,060	529,363,378	0	(4,631,197)	0	0	XXX	XXX	XXX	4,559,663	22,092,725	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
00209A	AF	3	AT&T WIRELESS SVCS INC SR NT.....	.....	..	.....1	2FE	478,684	...131.938	527,752	400,000	452,551	0	(2,649)	0	0	8.750	7.116	MS.....	11,667	35,000	04/21/2003.	03/01/2031.
02261W	AA	7	ALZA CORP CONV LYON.....	@.....	..	3	1FE	2,205,040	...178.269	7,130,760	4,000,000	3,816,733	0	111,977	0	0	0.000	3.000	N/A.....	0	0	07/25/2000.	07/28/2020.
026609	AC	1	AMERICAN HOME PRODUCTS.....	.....	..	.....	.....1FE	5,164,080	...116.212	4,648,480	4,000,000	4,566,841	0	(124,157)	0	0	7.250	3.559	MS.....	96,667	290,000	11/13/2013.	03/01/2023.
037833	BY	5	APPLE INC.....	.....	..	.....1	1FE	11,413,220	...97.613	10,737,430	11,000,000	11,320,493	0	(41,640)	0	0	3.250	2.782	FA.....	127,111	357,500	05/30/2017.	02/23/2026.
059438	AK	7	BANC ONE CORP SUB NT.....	.....	..	.....	.....1FE	9,922,900	...122.566	10,418,110	8,500,000	9,313,978	0	(73,808)	0	0	8.000	6.472	AO.....	117,111	680,000	09/17/2010.	04/29/2027.
06406R	AB	3	BANK OF NY MELLON CORP.....	.....	..	.....2	1FE	2,054,800	...97.574	1,951,480	2,000,000	2,049,347	0	(5,289)	0	0	3.442	3.095	FA.....	27,536	68,840	12/15/2017.	02/07/2028.

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	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-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
097023	AD	7	BOEING CO DEB.....				1FE	...5,050,000	...	114.762	4,590,480	4,000,000	4,234,601	0	(80,125)	0	0	8.750	6.283	FA.....	132,222	350,000	11/25/2003.	08/15/2021.
097023	AM	7	BOEING CO DEB.....				1FE	...6,129,193	...	121.735	6,567,603	5,395,000	5,771,522	0	(48,966)	0	0	7.250	5.899	JD.....	17,384	391,138	06/22/2010.	06/15/2025.
110122	AA	6	BRISTOL MYERS SQUIBB CO.....				1FE	...6,392,350	...	115.773	5,788,650	5,000,000	5,708,654	0	(143,898)	0	0	7.150	3.672	JD.....	15,889	357,500	11/15/2013.	06/15/2023.
12189T	AA	2	BURLINGTON NORTH SANTA FE.....				1FE	...3,759,598	...	120.745	3,561,978	2,950,000	3,463,500	0	(62,631)	0	0	7.000	4.098	JD.....	9,178	206,500	11/07/2013.	12/15/2025.
166764	BL	3	CHEVRON CORP.....				1FE	...8,978,370	...	96.268	8,664,120	9,000,000	8,969,344	0	(1,953)	0	0	2.954	3.001	MN.....	33,233	236,320	08/13/2018.	05/16/2026.
191219	AP	9	COCA COLA ENTERPRISES INC DEB.....				1FE	...5,967,230	...	115.618	5,780,900	5,000,000	5,240,637	0	(69,221)	0	0	8.500	6.728	FA.....	177,083	425,000	09/23/2003.	02/01/2022.
19416Q	BX	7	COLGATE PALMOLIVE CO SR MTN.....				1FE	...12,788,700	...	123.779	12,377,900	10,000,000	11,967,142	0	(259,653)	0	0	7.600	4.046	JD.....	63,333	760,000	01/16/2018.	05/19/2025.
200339	AJ	8	COMERICA BANK SUB NT.....				2FE	...991,570	...	120.360	1,203,600	1,000,000	995,553	0	388	0	0	7.875	7.950	MS.....	23,188	78,750	01/10/2000.	09/15/2026.
20826F	AQ	9	CONOCOPHILLIPS CO.....				1FE	...3,319,590	...	107.014	3,210,420	3,000,000	3,259,963	0	(32,434)	0	0	4.950	3.534	MS.....	43,725	148,500	02/23/2017.	03/15/2026.
254687	AH	9	DISNEY WALT CO DEB.....				1FE	...4,069,173	...	118.155	4,814,816	4,075,000	4,069,438	0	2	0	0	7.550	7.560	JJ.....	141,867	307,663	02/15/2001.	07/15/2093.
260543	BA	0	DOW CHEM CO DEB.....				2FE	...4,051,920	...	110.888	4,435,520	4,000,000	4,009,422	0	(4,008)	0	0	9.000	8.870	AO.....	90,000	360,000	11/11/1994.	04/01/2021.
26442C	AK	0	DUKE ENERGY CAROLINAS LLC 1ST MTG.....				1FE	...10,815,950	...	101.345	10,134,500	10,000,000	10,334,500	0	(146,037)	0	0	3.900	2.336	JD.....	177,333	390,000	10/06/2015.	06/15/2021.
26442U	AG	9	DUKE ENERGY PROGRESS INC.....				1FE	...10,107,900	...	101.015	10,101,500	10,000,000	10,104,476	0	(3,424)	0	0	3.700	3.571	MS.....	145,944	0	08/20/2018.	09/01/2028.
30231G	AT	9	EXXON MOBIL CORP.....				1FE	...10,089,280	...	97.557	9,755,700	10,000,000	10,075,522	0	(9,582)	0	0	3.043	2.924	MS.....	101,433	304,300	01/31/2018.	03/01/2026.
38141E	A2	5	GOLDMAN SACHS GROUP INC.....				1FE	...1,755,540	...	100.482	1,507,230	1,500,000	1,504,155	0	(34,905)	0	0	7.500	5.076	FA.....	42,500	112,500	09/15/2010.	02/15/2019.
458140	AX	8	INTEL CORP.....				1FE	...3,046,230	...	97.117	2,913,510	3,000,000	3,040,399	0	(4,344)	0	0	3.150	2.962	MN.....	13,125	94,500	08/21/2017.	05/11/2027.
459200	AG	6	INTERNATL BUSINESS MACHS CORP.....				1FE	...5,694,650	...	104.427	5,221,350	5,000,000	5,063,883	0	(73,861)	0	0	8.375	6.750	MN.....	69,792	418,750	10/25/2007.	11/01/2019.
478160	AF	1	JOHNSON & JOHNSON DEB.....				1FE	...11,508,956	...	116.363	11,386,120	9,785,000	10,562,393	0	(139,897)	0	0	6.730	4.865	MN.....	84,146	658,531	09/05/2013.	11/15/2023.
478160	AJ	3	JOHNSON & JOHNSON NT.....				1FE	...1,813,465	...	129.551	1,943,265	1,500,000	1,705,112	0	(14,039)	0	0	6.950	5.258	MS.....	34,750	104,250	08/11/2009.	09/01/2029.
532457	AM	0	LILLY ELI & CO NT.....				1FE	...13,792,697	...	121.442	13,368,335	11,008,000	12,398,785	0	(183,182)	0	0	7.125	4.798	JD.....	65,360	784,320	12/08/2011.	06/01/2025.
594185	AQ	3	MICHIGAN BELL TEL CO DEB.....				2FE	...3,034,800	...	111.181	3,335,430	3,000,000	3,008,868	0	(2,544)	0	0	7.850	7.737	JJ.....	108,592	235,500	08/23/2000.	01/15/2022.
594918	AW	4	MICROSOFT CORP.....				1FE	...9,747,321	...	102.976	9,484,090	9,210,000	9,515,278	0	(56,513)	0	0	3.625	2.902	JD.....	14,838	333,863	12/03/2014.	12/15/2023.
594918	BK	9	MICROSOFT CORP.....				1FE	...8,900,750	...	103.666	8,293,280	8,000,000	8,847,728	0	(38,465)	0	0	4.200	3.352	MN.....	54,133	336,000	12/20/2017.	11/03/2035.
63858S	AA	7	NATIONSBANK CORP MTN.....				2FE	...3,054,270	...	120.919	3,627,570	3,000,000	3,022,493	0	(2,924)	0	0	8.570	8.402	MN.....	32,852	257,100	01/13/1995.	11/15/2024.
645767	AY	0	NEW JERSEY BELL TEL CO.....				1FE	...5,636,700	...	112.174	5,608,700	5,000,000	5,205,630	0	(52,124)	0	0	8.000	6.632	JD.....	33,333	400,000	08/24/2007.	06/01/2022.
655844	AA	6	NORFOLK SOUTHN CORP NT.....				2FE	...992,350	...	111.533	1,115,330	1,000,000	998,350	0	572	0	0	9.000	9.074	MS.....	30,000	90,000	03/06/1991.	03/01/2021.
665772	BN	8	NORTHERN STS PWR MN 1ST MTG.....				1FE	...13,454,755	...	119.865	13,185,150	11,000,000	12,253,491	0	(159,815)	0	0	7.125	5.043	JJ.....	391,875	783,750	02/04/2010.	07/01/2025.
68389X	AS	4	ORACLE CORP.....				1FE	...4,177,940	...	101.354	4,054,160	4,000,000	4,121,487	0	(14,596)	0	0	3.625	3.156	JJ.....	66,861	145,000	12/08/2014.	07/15/2026.
68389X	BM	6	ORACLE CORP.....				1FE	...5,877,780	...	92.676	5,560,560	6,000,000	5,895,255	0	12,253	0	0	2.650	2.909	JJ.....	73,317	159,000	08/21/2017.	07/15/2026.
713448	DY	1	PEPSICO INC.....				1FE	...1,988,920	...	96.406	1,928,120	2,000,000	1,990,002	0	979	0	0	3.000	3.065	AO.....	12,667	60,833	11/10/2017.	10/15/2027.
718546	AC	8	PHILLIPS 66 COM.....				1FE	...5,852,160	...	102.663	5,646,465	5,500,000	5,677,606	0	(51,102)	0	0	4.300	3.243	AO.....	59,125	236,500	07/20/2015.	04/01/2022.
73651E	AB	4	PORTLAND GENERAL ELEC 144A.....				1FE	...2,455,740	...	111.785	2,235,700	2,000,000	2,233,837	0	(45,719)	0	0	6.750	3.936	FA.....	56,250	135,000	09/20/2013.	08/01/2023.
744448	CP	4	PUBLIC SERVICE COLORADO 1ST MTG.....				1FE	...5,003,000	...	101.222	5,061,100	5,000,000	5,003,035	0	35	0	0	3.700	3.692	JD.....	8,222	89,417	09/19/2018.	06/15/2028.
881685	BB	6	TEXACO CAP INC DEB.....				1FE	...2,595,120	...	143.002	2,860,040	2,000,000	2,418,190	0	(19,865)	0	0	8.000	5.759	FA.....	66,667	160,000	02/01/2007.	08/01/2032.
911308	AA	2	UNITED PARCEL SERVICE INC DEB.....				1FE	...16,495,766	...	106.240	13,811,200	13,000,000	13,503,277	0	(381,673)	0	0	8.375	5.127	AO.....	272,188	1,088,750	09/22/2009.	04/01/2020.
913017	AR	0	UNITED TECHNOLOGIES CORP DEB.....				2FE	...1,945,940	...	104.716	2,094,320	2,000,000	1,995,274	0	4,587	0	0	8.875	9.140	MN.....	22,681	177,500	01/23/1991.	11/15/2019.
913017	AS	8	UNITED TECHNOLOGIES CORP DEB.....				2FE	...1,950,400	...	110.970	2,219,400	2,000,000	1,990,310	0	3,715	0	0	8.750	8.990	MS.....	58,333	175,000	02/25/1991.	03/01/2021.
92343V	BR	4	VERIZON COMMUNICATIONS CORP.....				2FE	...7,044,125	...	106.436	6,652,250	6,250,000	6,700,220	0	(86,694)	0	0	5.150	3.476	MS.....	94,774	321,875	10/21/2014.	09/15/2023.
94974B	FC	9	WELLS FARGO & CO.....				1FE	...3,108,780	...	99.667	2,990,010	3,000,000	3,058,178	0	(17,227)	0	0	3.500	2.858	MS.....	32,958	105,000	12/18/2015.	03/08/2022.
94974B	GL	8	WELLS FARGO & CO.....				1FE	...5,550,600	...	98.367	4,918,350	5,000,000	5,443,191	0	(44,560)	0	0	4.300	3.112	JJ.....	94,958	215,000	07/11/2016.	07/22/2027.
035242	AP	1	ANHEUSER BUSCH INBEV.....				2FE	...3,165,360	...	94.263	2,827,890	3,000,000	3,129,690	0	(16,891)	0	0	3.650	2.947	FA.....	45,625	109,500	11/02/2016.	02/01/2026.

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
			F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol		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
CUSIP Identification		Description		Code																			
055451	AH	1	BHP BILLITON FIN USA LTD.....	C	.....	.....1FE	5,061,960	...100.854	4,336,722	4,300,000	4,336,681	0	(145,643)	0	0	6.500	3.013	AO.....	69,875	279,500	09/05/2013.	04/01/2019.	
126149	AD	5	CPC INTERNATIONAL INC.....	C	1	1FE	5,682,968	...124.707	6,235,350	5,000,000	5,390,536	0	(37,369)	0	0	7.250	6.000	JD.....	16,111	362,500	04/27/2009.	12/15/2026.	
656531	AC	4	NORSK HYDRO A S DEB.....	D	.....	.....1FE	8,564,180	...118.256	8,277,920	7,000,000	8,019,887	0	(87,725)	0	0	7.750	4.131	JD.....	24,111	387,500	11/09/2018.	06/15/2023.	
656531	AD	2	NORSK HYDRO A S DEB.....	D	1	1FE	2,344,536	...119.244	2,146,392	1,800,000	2,142,405	0	(42,587)	0	0	7.150	3.960	MN.....	16,445	128,700	11/06/2013.	11/15/2025.	
656531	AM	2	NORSK HYDRO A S DEB.....	D	.....	.....1FE	6,182,500	...123.781	6,189,050	5,000,000	5,723,709	0	(64,226)	0	0	7.250	5.167	MS.....	98,681	362,500	05/19/2010.	09/23/2027.	
80685Q	AA	4	SCHLUMBERGER OILFIELD UK NTS 144A.....	C	1	1FE	3,844,925	...101.237	3,543,295	3,500,000	3,616,593	0	(63,096)	0	0	4.200	2.290	JJ.....	67,783	147,000	04/01/2015.	01/15/2021.	
98934K	AB	6	ZENECA WILMINGTON INC GTD DEB.....	C	.....	.....2FE	14,695,870	...115.504	13,860,480	12,000,000	13,153,501	0	(205,941)	0	0	7.000	4.764	MN.....	107,333	840,000	05/12/2010.	11/15/2023.	
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....								319,770,602	XXX	314,839,833	284,673,000	302,393,646	0	(3,062,494)	0	0	XXX	XXX	XXX	3,732,165	16,042,150	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....								319,770,602	XXX	314,839,833	284,673,000	302,393,646	0	(3,062,494)	0	0	XXX	XXX	XXX	3,732,165	16,042,150	XXX	XXX
Hybrid Securities - Issuer Obligations																							
06053E	88	8	BANK OF AMER DOW JONES INDU INDEX MITTS.....	@.....	.....	.....2FE	3,000,000	...14.550	4,365,000	300,000	3,000,000	0	0	0	0	0.000	...35.662	N/A.....	0	0	06/13/2013.	06/26/2020.	
4299999. Hybrid Securities - Issuer Obligations.....								3,000,000	XXX	4,365,000	300,000	3,000,000	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
4899999. Total - Hybrid Securities.....								3,000,000	XXX	4,365,000	300,000	3,000,000	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Bank Loans - Acquired																							
36251*	AC	4	GABRIEL PERFORMANCE PROD LLC.....	.....	.....	.....5GI	1,000,000	...100.000	1,000,000	1,000,000	1,000,000	0	0	0	0	11.500	...11.778	MON...	319	29,389	10/01/2018.	04/22/2022.	
47025#	AA	6	JAMES B OSWALD CO JBO HLDG CO INC.....	.....	.....	.....5GI	7,731,123	...100.000	7,731,123	7,731,123	7,731,123	0	0	0	0	4.360	...4.360	MON...	29,053	362,290	06/09/2016.	06/01/2021.	
6499999. Bank Loans - Acquired.....								8,731,123	XXX	8,731,123	8,731,123	8,731,123	0	0	0	0	XXX	XXX	XXX	29,372	391,679	XXX	XXX
6599999. Total - Bank Loans.....								8,731,123	XXX	8,731,123	8,731,123	8,731,123	0	0	0	0	XXX	XXX	XXX	29,372	391,679	XXX	XXX
Totals																							
7799999. Total - Issuer Obligations.....								1,315,228,607	XXX	1,270,358,468	1,133,863,500	1,226,871,376	0	(15,751,877)	0	0	XXX	XXX	XXX	17,546,758	58,404,786	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities.....								251,002,892	XXX	246,369,950	245,135,202	250,443,182	0	(188,502)	0	0	XXX	XXX	XXX	750,257	8,401,972	XXX	XXX
8299999. Total - Bank Loans.....								8,731,123	XXX	8,731,123	8,731,123	8,731,123	0	0	0	0	XXX	XXX	XXX	29,372	391,679	XXX	XXX
8399999. Grand Total - Bonds.....								1,574,962,622	XXX	1,525,459,541	1,387,729,825	1,486,045,681	0	(15,940,379)	0	0	XXX	XXX	XXX	18,326,387	67,198,437	XXX	XXX

E10.8

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		
			F or ei gn					Rate per Share Used to Obtain Fair Value	Fair Value		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 Desig nation and Admini strative Symbol / Market Indicator	Date Acquired
CUSIP Identification	Description	Code		Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value			Actual Cost										

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								
				F or e i g n	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Admini strative Symbol (a)	Date Acquired							
CUSIP Identification	Description	Code																							
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																									
31337#	10	5	FEDERAL HOME LN BKS CINCINNATI.....	RF...	.....	6,097,500	.....	6,097,500	.....	6,097,500	.....	0	.....	351,779	.....	0	.....	0	.....	U	03/22/2018.				
00206R	10	2	AT&T INC.....	.....	.....	88,200,000	.....	2,517,228	.....	28.540	.....	2,517,228	.....	2,352,811	.....	0	.....	(911,988)	.....	0	.....	L	08/24/2010.		
00287Y	10	9	ABBVIE INC COM.....	.....	.....	12,300,000	.....	1,133,937	.....	92.190	.....	1,133,937	.....	302,445	.....	0	.....	(55,596)	.....	0	.....	L	04/01/2013.		
031162	10	0	AMGEN INC.....	.....	.....	59,000,000	.....	11,485,530	.....	194.670	.....	11,485,530	.....	7,865,316	.....	0	.....	1,225,430	.....	0	.....	L	01/13/2016.		
037833	10	0	APPLE INC.....	.....	.....	9,000,000	.....	1,419,660	.....	157.740	.....	1,419,660	.....	875,566	.....	0	.....	(103,410)	.....	0	.....	L	01/15/2016.		
054937	10	7	BB&T CORP.....	.....	.....	125,000,000	.....	5,415,000	.....	43.320	.....	5,415,000	.....	4,260,748	.....	0	.....	(800,000)	.....	0	.....	L	08/31/2016.		
09247X	10	1	BLACKROCK INC COM.....	.....	.....	28,000,000	.....	10,998,960	.....	392.820	.....	10,998,960	.....	4,371,552	.....	0	.....	(3,384,920)	.....	0	.....	L	09/22/2011.		
166764	10	0	CHEVRON CORP.....	.....	.....	11,490,000	.....	1,249,997	.....	108.790	.....	1,249,997	.....	679,572	.....	0	.....	(188,436)	.....	0	.....	L	01/15/2016.		
17243V	10	2	CINEMARK HOLDINGS INC.....	.....	.....	69,700,000	.....	2,495,260	.....	35.800	.....	2,495,260	.....	1,593,263	.....	0	.....	68,306	.....	0	.....	L	09/25/2012.		
17275R	10	2	CISCO SYSTEMS INC.....	.....	.....	407,000,000	.....	17,635,310	.....	43.330	.....	17,635,310	.....	6,249,668	.....	0	.....	2,047,210	.....	0	.....	L	09/22/2011.		
191216	10	0	COCA COLA CO.....	.....	.....	12,000,000	.....	568,200	.....	47.350	.....	568,200	.....	496,591	.....	0	.....	17,640	.....	0	.....	L	01/15/2016.		
20825C	10	4	CONOCOPHILLIPS.....	.....	.....	84,200,000	.....	5,249,870	.....	62.350	.....	5,249,870	.....	3,390,734	.....	0	.....	628,132	.....	0	.....	L	10/26/2012.		
22160K	10	5	COSTCO WHOLESALE CORP.....	.....	.....	50,000,000	.....	10,185,500	.....	203.710	.....	10,185,500	.....	2,343,240	.....	0	.....	879,500	.....	0	.....	L	02/08/2016.		
278865	10	0	ECOLAB INC.....	.....	.....	10,000,000	.....	1,473,500	.....	147.350	.....	1,473,500	.....	643,480	.....	4,600	.....	16,400	.....	0	.....	L	08/31/2012.		
291011	10	4	EMERSON ELECTRIC CO.....	.....	.....	50,000,000	.....	2,987,500	.....	59.750	.....	2,987,500	.....	2,185,575	.....	0	.....	97,250	.....	(497,000)	.....	0	.....	L	09/28/2012.
371901	10	9	GENTEX CORP.....	.....	.....	115,800,000	.....	2,340,318	.....	20.210	.....	2,340,318	.....	1,627,849	.....	0	.....	49,794	.....	(85,692)	.....	0	.....	L	08/26/2014.
372460	10	5	GENUINE PARTS CO.....	.....	.....	80,000,000	.....	7,681,600	.....	96.020	.....	7,681,600	.....	2,656,164	.....	57,600	.....	226,800	.....	80,800	.....	0	.....	L	05/28/2009.
458140	10	0	INTEL CORP.....	.....	.....	263,000,000	.....	12,342,590	.....	46.930	.....	12,342,590	.....	5,324,973	.....	0	.....	315,600	.....	202,510	.....	0	.....	L	08/10/2011.
464287	23	4	ISHARES MSCI EMERGING MKT IDX FD.....	.....	.....	284,600,000	.....	11,116,476	.....	39.060	.....	11,116,476	.....	8,723,348	.....	0	.....	248,643	.....	(2,293,876)	.....	0	.....	L	07/05/2017.
464287	46	5	ISHARES MSCI EAFE IDX FD.....	.....	.....	182,000,000	.....	10,697,960	.....	58.780	.....	10,697,960	.....	8,151,472	.....	0	.....	362,460	.....	(2,098,460)	.....	0	.....	L	05/17/2017.
46625H	10	0	JPMORGAN CHASE & COMPANY.....	.....	.....	42,000,000	.....	4,100,040	.....	97.620	.....	4,100,040	.....	3,890,376	.....	0	.....	104,160	.....	(391,440)	.....	0	.....	L	11/15/2017.
580135	10	1	MCDONALDS CORP.....	.....	.....	94,100,000	.....	16,709,337	.....	177.570	.....	16,709,337	.....	3,117,088	.....	0	.....	394,279	.....	512,845	.....	0	.....	L	06/29/2012.
58933Y	10	5	MERCK & CO INC.....	.....	.....	118,500,000	.....	9,054,585	.....	76.410	.....	9,054,585	.....	5,072,805	.....	65,175	.....	227,520	.....	2,386,590	.....	0	.....	L	01/13/2016.
594918	10	4	MICROSOFT CORP.....	.....	.....	171,000,000	.....	17,368,470	.....	101.570	.....	17,368,470	.....	4,275,094	.....	0	.....	294,120	.....	2,741,130	.....	0	.....	L	09/22/2011.
674599	10	5	OCCIDENTAL PETE CORP.....	.....	.....	88,000,000	.....	5,401,440	.....	61.380	.....	5,401,440	.....	5,268,560	.....	68,640	.....	271,920	.....	(1,080,640)	.....	0	.....	L	12/29/2016.
713448	10	8	PEPSICO INC.....	.....	.....	100,000,000	.....	11,048,000	.....	110.480	.....	11,048,000	.....	4,332,063	.....	92,750	.....	352,135	.....	(944,000)	.....	0	.....	L	08/05/2011.
717081	10	3	PFIZER INC.....	.....	.....	125,000,000	.....	5,456,250	.....	43.650	.....	5,456,250	.....	2,194,227	.....	0	.....	170,000	.....	928,750	.....	0	.....	L	09/22/2011.
74144T	10	8	PRICE T ROWE GROUP INC.....	.....	.....	43,750,000	.....	4,039,000	.....	92.320	.....	4,039,000	.....	2,332,303	.....	0	.....	122,500	.....	(551,688)	.....	0	.....	L	01/15/2016.
742718	10	9	PROCTER & GAMBLE CO.....	.....	.....	115,900,000	.....	10,653,528	.....	91.920	.....	10,653,528	.....	1,990,787	.....	0	.....	329,295	.....	4,636	.....	0	.....	L	03/22/2001.
747525	10	3	QUALCOMM INC.....	.....	.....	122,900,000	.....	6,994,239	.....	56.910	.....	6,994,239	.....	6,337,537	.....	0	.....	298,647	.....	(873,819)	.....	0	.....	L	01/15/2016.
755111	50	7	RAYTHEON CO.....	.....	.....	73,000,000	.....	11,194,550	.....	153.350	.....	11,194,550	.....	2,919,074	.....	63,328	.....	248,200	.....	(2,518,500)	.....	0	.....	L	09/22/2011.
78463X	87	1	SPDR INDEX SHS FDS S&P INTL SMALL CAP.....	.....	.....	107,300,000	.....	2,995,816	.....	27.920	.....	2,995,816	.....	2,409,521	.....	0	.....	87,955	.....	(811,188)	.....	0	.....	L	05/30/2017.
78467Y	10	7	SPDR S&P MIDCAP 400 ETF TR.....	.....	.....	56,000,000	.....	16,949,520	.....	302.670	.....	16,949,520	.....	4,851,840	.....	70,996	.....	236,650	.....	(2,393,441)	.....	0	.....	L	01/29/2010.
842587	10	7	SOUTHERN CO.....	.....	.....	103,000,000	.....	4,523,760	.....	43.920	.....	4,523,760	.....	3,097,750	.....	0	.....	245,140	.....	(429,510)	.....	0	.....	L	09/24/2004.
871829	10	7	SYSKO CORP.....	.....	.....	51,600,000	.....	3,233,256	.....	62.660	.....	3,233,256	.....	1,468,918	.....	0	.....	74,304	.....	99,588	.....	0	.....	L	07/16/2008.
88579Y	10	1	3M CO.....	.....	.....	64,000,000	.....	12,194,560	.....	190.540	.....	12,194,560	.....	3,321,858	.....	0	.....	348,160	.....	(2,869,120)	.....	0	.....	L	02/27/2009.
902973	30	4	US BANCORP DEL.....	.....	.....	118,000,000	.....	5,392,600	.....	45.700	.....	5,392,600	.....	3,826,784	.....	43,660	.....	149,860	.....	(929,840)	.....	0	.....	L	03/25/2013.
911312	10	6	UNITED PARCEL SERVICE INC CL B.....	.....	.....	31,000,000	.....	3,023,430	.....	97.530	.....	3,023,430	.....	3,227,170	.....	0	.....	112,840	.....	(670,220)	.....	0	.....	L	10/03/2016.
913017	10	9	UNITED TECHNOLOGIES CORP COM.....	.....	.....	52,000,000	.....	5,536,960	.....	106.480	.....	5,536,960	.....	4,608,972	.....	0	.....	147,420	.....	(1,096,680)	.....	0	.....	L	01/15/2016.
922042	77	5	VANGUARD FTSE ALL WORLD EX U.....	.....	.....	80,000,000	.....	3,646,400	.....	45.580	.....	3,646,400	.....	3,196,386	.....	0	.....	119,136	.....	(731,200)	.....	0	.....	L	02/10/2017.

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		NAIC Market Indicator and Admini strative Symbol (a)	Date Acquired	
CUSIP Identification			Description		Code	F or ei gn	Number of Shares		Book/Adjusted Carrying Value		Rate per Share Used to Obtain Fair Value		Fair Value		Actual Cost		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)			Total Foreign Exchange Change in B./A.C.V.
92343V	10	4	VERIZON COMMUNICATIONS.....				174,541.000		9,812,695		56.220		9,812,695		4,162,396		0	414,099	0	574,240	0	574,240	0	L	01/13/2016.
931427	10	8	WALGREENS BOOTS ALLIANCE INC.....				150,000.000		10,249,500		68.330		10,249,500		4,437,000		0	252,000	0	(643,500)	0	(643,500)	0	L	12/31/2014.
949746	10	1	WELLS FARGO & CO NEW.....				152,000.000		7,004,160		46.080		7,004,160		5,072,499		0	249,280	0	(2,217,680)	0	(2,217,680)	0	L	08/28/2012.
97717W	28	1	WISDOMTREE EMERGING MKTS SMALL CAP.....				15,000.000		628,350		41.890		628,350		676,950		0	26,656	0	(153,900)	0	(153,900)	0	L	04/05/2017.
97717W	80	2	WISDOMTREE INTERNATIONAL HIGH DIV FD.....				62,000.000		2,300,820		37.110		2,300,820		2,464,795		0	106,318	0	(451,360)	0	(451,360)	0	L	03/30/2017.
988498	10	1	YUM BRANDS INC.....				66,000.000		6,066,720		91.920		6,066,720		3,016,367		0	95,040	0	680,460	0	680,460	0	L	08/06/2012.
67077M	10	8	NUTRIEN LTD.....				25,000.000		1,175,000		47.000		1,175,000		1,429,670		10,750	0	0	(254,670)	0	(254,670)	0	L	10/10/2018.
055622	10	4	BP PLC SPS ADR.....		C		224,100.000		8,497,872		37.920		8,497,872		6,848,496		0	544,563	0	(921,051)	0	(921,051)	0	L	01/29/2013.
780259	20	6	ROYAL DUTCH SHELL PLC SPS ADR.....		C		207,000.000		12,061,890		58.270		12,061,890		11,082,032		0	778,320	0	(1,747,080)	0	(1,747,080)	0	L	03/30/2017.
806857	10	8	SCHLUMBERGER LTD.....		C		93,750.000		3,382,500		36.080		3,382,500		3,382,500		46,875	187,500	0	(383,388)	2,551,925	(2,935,313)	0	L	10/28/2014.
G1151C	10	1	ACCENTURE PLC IRELAND PLC SHS.....		C		114,400.000		16,131,544		141.010		16,131,544		5,573,752		0	319,176	0	(1,381,952)	0	(1,381,952)	0	L	06/29/2012.
G29183	10	3	EATON CORP PLC.....		C		121,000.000		8,307,860		68.660		8,307,860		6,291,501		0	319,440	0	(1,252,350)	0	(1,252,350)	0	L	01/13/2016.
G5494J	10	3	LINDE PLC.....		C		16,000.000		2,496,640		156.040		2,496,640		2,632,000		0	13,200	0	(135,360)	0	(135,360)	0	L	10/30/2018.
G5960L	10	3	MEDTRONIC PLC.....		C		48,600.000		4,420,656		90.960		4,420,656		3,691,413		24,300	93,312	0	496,206	0	496,206	0	L	01/27/2015.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....									377,143,844		XXX		377,143,844		202,692,351		548,674	11,379,431	0	(22,547,282)	2,551,925	(25,099,207)	0	XXX	XXX
Common Stocks - Mutual Funds																									
47103D	79	3	JANUS HENDERSON TRITON FUND N.....				500,406.539		12,825,420		25.630		12,825,420		11,834,749		0	885,965	0	990,670	0	990,670	0	U	12/18/2018.
55272P	59	6	MFS MID CAP VALUE FUND I.....				651,578.246		12,933,828		19.850		12,933,828		13,465,902		0	790,792	0	(2,462,280)	0	(2,462,280)	0	U	12/13/2018.
66538B	68	5	NORTHERN LTS FD TR ALTEGRIS AACA OPPORTU.....				439,169.461		5,551,102		12.640		5,551,102		5,502,164		0	216,367	0	(1,448,120)	0	(1,448,120)	0	U	12/19/2018.
779562	10	7	T ROWE PRICE NEW HORIZONS FUND.....				1,181,400.809		56,943,519		48.200		56,943,519		35,929,750		0	6,996,264	0	(4,783,938)	0	(4,783,938)	0	U	12/17/2018.
77957Q	10	3	T ROWE PRICE SMALL CAP VALUE.....				1,006,364.019		40,103,606		39.850		40,103,606		29,210,724		0	3,481,897	0	(8,689,124)	0	(8,689,124)	0	U	12/14/2018.
885215	56	6	THORNBURG INTL VALUE CL 1.....				494,276.968		9,841,054		19.910		9,841,054		9,837,113		0	170,441	0	(21,745)	2,648,086	(2,669,831)	0	U	12/21/2018.
949915	48	2	WELLS FARGO FDS SPEC MID CAP VALUE-INST.....				385,966.862		12,524,625		32.450		12,524,625		13,026,624		0	222,003	0	(2,241,044)	0	(2,241,044)	0	U	12/10/2018.
9299999. Total - Common Stocks - Mutual Funds.....							150,723,154		XXX		150,723,154		118,807,026		0	12,763,729	0	(18,655,581)	2,648,086	(21,303,667)	0	XXX	XXX		
9799999. Total - Common Stock.....							527,866,998		XXX		527,866,998		321,499,377		548,674	24,143,160	0	(41,202,863)	5,200,011	(46,402,874)	0	XXX	XXX		
9899999. Total Common and Preferred Stock.....							527,866,998		XXX		527,866,998		321,499,377		548,674	24,143,160	0	(41,202,863)	5,200,011	(46,402,874)	0	XXX	XXX		

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....8, the total \$ value (included in Column 8) of all such issues \$.....156,820,654.

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. States, Territories and Possessions											
341150	5B	2	FLORIDA ST REF DEPT TRANSN RIGHT OF WAY.....		08/06/2018.....	KeyBanc Capital Mkts.....		6,235,915	5,895,000	7,167	
34153Q	NL	6	FLORIDA ST BRD ED PUB CAP OUTLAY SER B G.....		08/06/2018.....	KeyBanc Capital Mkts.....		3,208,920	3,025,000	0	
373385	DK	6	GEORGIA ST TAXABLE SER B GO.....		11/09/2018.....	Wells Fargo.....		7,197,310	7,340,000	89,548	
373385	DL	4	GEORGIA ST TAXABLE SER B GO.....		10/04/2018.....	Wells Fargo.....		15,774,917	15,955,000	134,653	
419792	WX	0	HAWAII ST SER FT GO.....		02/13/2018.....	Wells Fargo.....		10,585,600	10,000,000	1,111	
1799999. Total - Bonds - U.S. States, Territories & Possessions.....								43,002,662	42,215,000	232,479	
Bonds - U.S. Political Subdivisions of States											
05914F	Q8	6	BALTIMORE CNTY MD GO.....		03/05/2018.....	KeyBanc Capital Mkts.....		5,343,100	5,000,000	0	
05914F	Q9	4	BALTIMORE CNTY MD GO.....		03/06/2018.....	Raymond James.....		2,131,980	2,000,000	0	
199492	TQ	2	COLUMBUS OH REF SER 2017A GO.....		02/06/2018.....	KeyBanc Capital Mkts.....		4,046,616	3,700,000	42,344	
35880C	XP	4	FRISCO TX SCH DIST SER 2017 GO.....		07/05/2018.....	KeyBanc Capital Mkts.....		4,282,429	4,050,000	64,800	
2499999. Total - Bonds - U.S. Political Subdivisions of States.....								15,804,125	14,750,000	107,144	
Bonds - U.S. Special Revenue and Special Assessment											
3128MJ	2M	1	FHLMC 30 YR GOLD PC GRP POOL G08779.....		09/18/2018.....	Various.....		18,684,332	18,814,617	37,681	
3128MJ	2S	8	FHLMC 30 YR GOLD PC GRP POOL G08784.....		05/16/2018.....	Cantor Fitzgerald.....		2,731,078	2,766,524	5,379	
3128MJ	2Z	2	FHLMC 30 YR GOLD PC GRP POOL G08791.....		01/17/2018.....	KeyBanc Capital Mkts.....		9,353,580	9,416,849	16,479	
3128MJ	3N	8	FHLMC 30 YR GOLD PC GRP POOL G08804.....		06/18/2018.....	KeyBanc Capital Mkts.....		5,666,147	5,683,018	10,774	
3128MJ	Y7	9	FHLMC 30 YR GOLD PC GRP POOL G08733.....		04/20/2018.....	Cantor Fitzgerald.....		4,578,893	4,599,736	10,733	
3128MJ	ZF	0	FHLMC 30 YR GOLD PC GRP POOL G08741.....		10/24/2018.....	KeyBanc Capital Mkts.....		2,065,316	2,169,734	5,063	
3133EH	7K	3	FEDERAL FARM CR BKS.....		09/05/2018.....	KeyBanc Capital Mkts.....		4,789,600	5,000,000	20,432	
3133EJ	WR	6	FEDERAL FARM CR BKS.....		08/07/2018.....	Stifel Nicolaus.....		6,500,000	6,500,000	0	
31418C	RE	6	FNMA PASS THRU POOL MA3184.....		01/23/2018.....	Various.....		8,791,682	8,283,051	27,438	
927793	G9	4	VIRGINIA COMMONWEALTH TRANSN BRD TRANSN.....		08/06/2018.....	Raymond James.....		7,175,901	6,810,000	40,860	
928172	2D	6	VIRGINIA ST PUB BLDG AUTH PUB FACS REV R.....		04/19/2018.....	KeyBanc Capital Mkts.....		4,783,500	4,500,000	0	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								75,120,029	74,543,529	174,839	
Bonds - Industrial and Miscellaneous											
166764	BL	3	CHEVRON CORP.....		08/13/2018.....	Wells Fargo.....		1,924,600	2,000,000	14,606	
19416Q	BX	7	COLGATE PALMOLIVE CO SR MTN.....		01/16/2018.....	RBC Dain Rauscher.....		6,487,800	5,000,000	49,611	
26442U	AG	9	DUKE ENERGY PROGRESS INC.....		08/20/2018.....	Raymond James.....		10,107,900	10,000,000	12,847	
30231G	AT	9	EXXON MOBIL CORP.....		01/31/2018.....	Piper, Jaffray & Co.....		4,990,330	5,000,000	63,649	
744448	CP	4	PUBLIC SERVICE COLORADO 1ST MTG.....		09/19/2018.....	Wells Fargo.....		5,003,000	5,000,000	46,250	
656531	AC	4	NORSK HYDRO A S DEB.....	D.....	11/09/2018.....	KeyBanc Capital Mkts.....		4,683,040	4,000,000	128,306	
3899999. Total - Bonds - Industrial and Miscellaneous.....								33,196,670	31,000,000	315,269	
Bonds - Bank Loans											
36251*	AC	4	GABRIEL PERFORMANCE PROD LLC.....		10/01/2018.....	Direct.....		1,000,000	1,000,000	0	
8299999. Total - Bonds - Bank Loans.....								1,000,000	1,000,000	0	
8399997. Total - Bonds - Part 3.....								168,123,486	163,508,529	829,731	
8399998. Total - Bonds - Summary Item from Part 5.....								3,679,274	3,599,272	9,213	
8399999. Total - Bonds.....								171,802,760	167,107,801	838,944	
Common Stocks - Industrial and Miscellaneous											
31337#	10	5	FEDERAL HOME LN BKS CINCINNATI.....		03/22/2018.....	Direct.....	2,374,000	237,400	XXX	0	
67077M	10	8	NUTRIEN LTD.....		10/10/2018.....	Cowen & Company LLC.....	25,000,000	1,429,670	XXX	0	
G5494J	10	3	LINDE PLC.....	C.....	10/30/2018.....	Taxable Exchange.....	16,000,000	2,632,000	XXX	0	
9099999. Total - Common Stocks - Industrial and Miscellaneous.....								4,299,070	XXX	0	
Common Stocks - Mutual Funds											
47103D	79	3	JANUS HENDERSON TRITON FUND N.....		12/18/2018.....	Reinvested Div.....	34,180,746	885,965	XXX	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
47103D	79	3	JANUS HENDERSON TRITON FUND N.....		05/24/2018.....	Tax Free Exchange.....	466,225.793	10,948,785	XXX	0
55272P	59	6	MFS MID CAP VALUE FUND I.....		12/13/2018.....	Reinvested Div.....	37,909.490	790,792	XXX	0
66538B	68	5	NORTHERN LTS FD TR ALTEGRIS AACA OPPORTU.....		12/19/2018.....	Reinvested Div.....	16,824.818	216,367	XXX	0
779562	10	7	T ROWE PRICE NEW HORIZONS FUND.....		12/17/2018.....	Reinvested Div.....	140,290.042	6,996,264	XXX	0
77957Q	10	3	T ROWE PRICE SMALL CAP VALUE.....		12/14/2018.....	Reinvested Div.....	82,784.036	3,481,897	XXX	0
885215	56	6	THORNBURG INTL VALUE CL 1.....		12/21/2018.....	Various.....	85,240.379	2,170,441	XXX	0
949915	48	2	WELLS FARGO FDS SPEC MID CAP VALUE-INST.....		12/10/2018.....	Reinvested Div.....	6,434.882	222,003	XXX	0
9299999.	Total - Common Stocks - Mutual Funds.....							25,712,514	XXX	0
9799997.	Total - Common Stocks - Part 3.....							30,011,584	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....							2,223,894	XXX	0
9799999.	Total - Common Stocks.....							32,235,478	XXX	0
9899999.	Total - Preferred and Common Stocks.....							32,235,478	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....							204,038,238	XXX	838,944

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.						
Bonds - U.S. Government																						
36200R	YA	4	GNMA GTD PASS THRU POOL 570505.....	..	12/01/2018.	Paydown.....		5,758	5,758	5,874	5,833	0	(74)	0	(74)	0	5,758	0	0	0	181	12/15/2031.
36200S	TX	8	GNMA GTD PASS THRU POOL 571266.....	..	12/01/2018.	Paydown.....		749	749	749	749	0	0	0	0	0	749	0	0	0	27	10/15/2031.
36202D	LF	6	GNMA GTD PASS THRU POOL 003026.....	..	12/01/2018.	Paydown.....		4,658	4,658	4,721	4,703	0	(45)	0	(45)	0	4,658	0	0	0	175	01/20/2031.
36202E	CC	1	GNMA GTD PASS THRU POOL 003667.....	..	12/01/2018.	Paydown.....		28,402	28,402	29,224	29,117	0	(715)	0	(715)	0	28,402	0	0	0	979	01/20/2035.
36202E	GS	2	GNMA GTD PASS THRU POOL 003809.....	..	12/01/2018.	Paydown.....		51,489	51,489	52,913	52,708	0	(1,219)	0	(1,219)	0	51,489	0	0	0	1,639	01/20/2036.
36202E	JZ	3	GNMA GTD PASS THRU POOL 003880.....	..	12/01/2018.	Paydown.....		56,780	56,780	58,164	58,014	0	(1,235)	0	(1,235)	0	56,780	0	0	0	1,936	07/20/2036.
36202E	KD	0	GNMA GTD PASS THRU POOL 003892.....	..	12/01/2018.	Paydown.....		29,904	29,904	30,900	30,787	0	(883)	0	(883)	0	29,904	0	0	0	1,310	08/20/2036.
36202E	M3	0	GNMA GTD PASS THRU POOL 003978.....	..	12/01/2018.	Paydown.....		80,755	80,755	83,556	83,074	0	(2,319)	0	(2,319)	0	80,755	0	0	0	3,311	04/20/2037.
36202E	PC	7	GNMA GTD PASS THRU POOL 004019.....	..	12/01/2018.	Paydown.....		35,346	35,346	36,616	36,470	0	(1,124)	0	(1,124)	0	35,346	0	0	0	1,270	08/20/2037.
36202E	PN	3	GNMA GTD PASS THRU POOL 004029.....	..	12/01/2018.	Paydown.....		33,693	33,693	34,504	34,423	0	(730)	0	(730)	0	33,693	0	0	0	1,152	09/20/2037.
36202E	PP	8	GNMA GTD PASS THRU POOL 004030.....	..	12/01/2018.	Paydown.....		16,769	16,769	17,403	17,347	0	(577)	0	(577)	0	16,769	0	0	0	654	09/20/2037.
36202E	PZ	6	GNMA GTD PASS THRU POOL 004040.....	..	12/01/2018.	Paydown.....		203,839	203,839	221,711	220,320	0	(16,481)	0	(16,481)	0	203,839	0	0	0	6,542	10/20/2037.
36202E	RG	6	GNMA GTD PASS THRU POOL 004087.....	..	12/01/2018.	Paydown.....		30,775	30,775	32,641	32,477	0	(1,702)	0	(1,702)	0	30,775	0	0	0	1,190	02/20/2038.
36208V	6T	7	GNMA GTD PASS THRU POOL 462682.....	..	12/01/2018.	Paydown.....		32,298	32,298	33,585	33,346	0	(1,048)	0	(1,048)	0	32,298	0	0	0	1,148	04/15/2028.
36224K	LH	0	GNMA GTD PASS THRU POOL 330728.....	..	12/01/2018.	Paydown.....		5,458	5,458	5,097	5,317	0	142	0	142	0	5,458	0	0	0	224	03/15/2023.
36241K	FV	5	GNMA GTD PASS THRU POOL 781980.....	..	12/01/2018.	Paydown.....		200,055	200,055	207,682	206,336	0	(6,281)	0	(6,281)	0	200,055	0	0	0	7,353	12/15/2034.
36290U	F9	2	GNMA GTD PASS THRU POOL 617692.....	..	12/01/2018.	Paydown.....		19,159	19,159	19,744	19,713	0	(554)	0	(554)	0	19,159	0	0	0	806	09/15/2037.
36290U	GE	0	GNMA GTD PASS THRU POOL 617697.....	..	12/01/2018.	Paydown.....		23,905	23,905	24,891	24,852	0	(947)	0	(947)	0	23,905	0	0	0	713	09/15/2037.
36290U	H4	1	GNMA GTD PASS THRU POOL 617751.....	..	12/01/2018.	Paydown.....		18,265	18,265	19,075	19,059	0	(795)	0	(795)	0	18,265	0	0	0	336	10/15/2037.
36291Y	LP	0	GNMA GTD PASS THRU POOL 642134.....	..	12/01/2018.	Paydown.....		99,736	99,736	103,149	102,909	0	(3,173)	0	(3,173)	0	99,736	0	0	0	6,419	08/15/2036.
36294S	EF	0	GNMA GTD PASS THRU POOL 658134.....	..	12/01/2018.	Paydown.....		2,690	2,690	2,780	2,762	0	(72)	0	(72)	0	2,690	0	0	0	103	10/15/2036.
36294T	2P	9	GNMA GTD PASS THRU POOL 659682.....	..	12/01/2018.	Paydown.....		105,833	105,833	109,356	109,122	0	(3,289)	0	(3,289)	0	105,833	0	0	0	4,787	10/15/2036.
36294T	YE	9	GNMA GTD PASS THRU POOL 659609.....	..	12/01/2018.	Paydown.....		14,344	14,344	14,815	14,781	0	(437)	0	(437)	0	14,344	0	0	0	308	08/15/2036.
36295A	DH	5	GNMA GTD PASS THRU POOL 664404.....	..	12/01/2018.	Paydown.....		45,265	45,265	47,260	46,909	0	(1,644)	0	(1,644)	0	45,265	0	0	0	780	10/15/2037.
36295H	R9	3	GNMA GTD PASS THRU POOL 671112.....	..	12/01/2018.	Paydown.....		24,164	24,164	24,945	24,909	0	(745)	0	(745)	0	24,164	0	0	0	922	08/15/2037.
36295Q	PH	7	GNMA GTD PASS THRU POOL 677324.....	..	12/01/2018.	Paydown.....		17,354	17,354	17,972	17,945	0	(591)	0	(591)	0	17,354	0	0	0	429	09/15/2038.
36296Q	PX	1	GNMA GTD PASS THRU POOL 698038.....	..	12/01/2018.	Paydown.....		23,683	23,683	24,993	24,854	0	(1,171)	0	(1,171)	0	23,683	0	0	0	512	01/15/2039.
36296T	QN	6	GNMA GTD PASS THRU POOL 700761.....	..	12/01/2018.	Paydown.....		34,456	34,456	35,764	35,699	0	(1,243)	0	(1,243)	0	34,456	0	0	0	509	10/15/2038.
36296U	NG	1	GNMA GTD PASS THRU POOL 701591.....	..	12/01/2018.	Paydown.....		101,826	101,826	106,917	106,684	0	(4,858)	0	(4,858)	0	101,826	0	0	0	3,789	01/15/2039.
36296X	E4	2	GNMA GTD PASS THRU POOL 704055.....	..	12/01/2018.	Paydown.....		42,525	42,525	44,412	44,304	0	(1,779)	0	(1,779)	0	42,525	0	0	0	1,257	11/15/2038.
36296X	GG	3	GNMA GTD PASS THRU POOL 704099.....	..	12/01/2018.	Paydown.....		28,714	28,714	30,105	29,898	0	(1,184)	0	(1,184)	0	28,714	0	0	0	563	12/15/2038.
383739	2A	6	GNMA 01 24 PE.....	..	12/01/2018.	Paydown.....		119,454	119,454	125,314	123,270	0	(3,817)	0	(3,817)	0	119,454	0	0	0	4,579	05/20/2031.
38374C	HM	6	GNMA 03 76 TE.....	..	10/01/2018.	Paydown.....		247,612	247,612	251,752	247,112	0	500	0	500	0	247,612	0	0	0	5,796	02/20/2033.
0599999.	Total		- Bonds - U.S. Government.....					1,785,713	1,785,713	1,858,584	1,845,803	0	(60,090)	0	(60,090)	0	1,785,713	0	0	0	61,699	XXX
Bonds - U.S. States, Territories and Possessions																						
20772G	V7	0	CONNECTICUT ST SER C GO.....	..	11/01/2018.	Redemption	100.0000.....	1,000,000	1,000,000	1,198,240	1,024,756	0	(24,756)	0	(24,756)	0	1,000,000	0	0	0	57,500	11/01/2023.
574192	UU	2	MARYLAND ST CAP IMPT ST & LOC FAC 1ST A.....	..	03/01/2018.	Maturity.....		3,000,000	3,000,000	3,644,190	3,017,705	0	(17,705)	0	(17,705)	0	3,000,000	0	0	0	78,750	03/01/2018.
709141	W2	7	PENNSYLVANIA ST THIRD REF GO.....	..	03/01/2018.	Various.....		12,816,634	12,200,000	15,493,172	12,904,687	0	(61,698)	0	(61,698)	0	12,842,989	0	(26,355)	(26,355)	414,592	07/01/2019.
1799999.	Total		- Bonds - U.S. States, Territories & Possessions.....					16,816,634	16,200,000	20,335,602	16,947,148	0	(104,159)	0	(104,159)	0	16,842,989	0	(26,355)	(26,355)	550,842	XXX
Bonds - U.S. Political Subdivisions of States																						
172252	G5	1	CINCINNATI OH CITY SCH DIST REF SCH IMPT.....	..	04/19/2018.	KeyBanc Capital Mkts.....		2,389,789	2,240,000	2,723,392	2,390,606	0	(18,927)	0	(18,927)	0	2,371,680	0	18,109	18,109	46,387	06/01/2023.

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
235308	QG	1		02/15/2018.	Maturity.....	.....	..2,125,000	2,125,000	2,615,939	2,136,007	0	(11,007)	0	(11,007)	0	2,125,000	0	0	0	58,438	02/15/2018.
262608	PE	6		02/06/2018.	KeyBanc Capital Mkts.....	.....	..3,880,520	3,500,000	4,471,040	3,855,043	0	(11,864)	0	(11,864)	0	3,843,180	0	37,341	37,341	21,705	12/30/2020.
262608	PF	3		02/06/2018.	KeyBanc Capital Mkts.....	.....	..2,307,140	2,000,000	2,751,580	2,345,147	0	(8,619)	0	(8,619)	0	2,336,529	0	(29,388)	(29,388)	13,194	12/30/2021.
414004	8N	4		10/01/2018.	Call 100.0000.....	.....	..3,915,000	3,915,000	4,703,716	4,034,887	0	(119,887)	0	(119,887)	0	3,915,000	0	0	0	220,219	10/01/2022.
414018	3E	9		10/01/2018.	Maturity.....	.....	..3,000,000	3,000,000	3,684,630	3,094,059	0	(94,059)	0	(94,059)	0	3,000,000	0	0	0	157,500	10/01/2018.
414018	5V	9		04/24/2018.	Piper, Jaffray & Co.....	.....	..2,315,500	2,200,000	2,618,908	2,343,811	0	(25,962)	0	(25,962)	0	2,317,848	0	(2,348)	(2,348)	65,771	10/01/2019.
613340	X7	8		11/01/2018.	Maturity.....	.....	..10,000,000	10,000,000	12,633,550	10,371,739	0	(371,739)	0	(371,739)	0	10,000,000	0	0	0	525,000	11/01/2018.
796237	TF	2		08/01/2018.	Redemption 100.0000.....	.....	..4,000,000	4,000,000	4,847,560	4,076,946	0	(76,946)	0	(76,946)	0	4,000,000	0	0	0	220,000	08/01/2023.
796237	TH	8		08/01/2018.	Redemption 100.0000.....	.....	..2,500,000	2,500,000	3,024,400	2,547,798	0	(47,798)	0	(47,798)	0	2,500,000	0	0	0	137,500	08/01/2025.
2499999.		Total - Bonds - U.S. Political Subdivisions of States.....					..36,432,949	35,480,000	44,074,715	37,196,043	0	(786,808)	0	(786,808)	0	36,409,237	0	23,714	23,714	1,465,714	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31283H	5A	9		12/01/2018.	Paydown.....	.....	.....63,029	63,029	65,551	65,119	0	(2,090)	0	(2,090)	0	63,029	0	0	0	2,176	10/01/2034.
31283H	V2	8		12/01/2018.	Paydown.....	.....	.....54,418	54,418	56,288	55,912	0	(1,494)	0	(1,494)	0	54,418	0	0	0	1,270	03/01/2033.
31287N	CF	3		12/01/2018.	Paydown.....	.....	.....124,003	124,003	130,861	129,372	0	(5,369)	0	(5,369)	0	124,003	0	0	0	3,026	01/01/2032.
31287N	UQ	9		12/01/2018.	Paydown.....	.....	.....21,941	21,941	22,483	22,435	0	(494)	0	(494)	0	21,941	0	0	0	681	01/01/2032.
3128K6	L7	3		12/01/2018.	Paydown.....	.....	.....151,588	151,588	159,262	158,262	0	(6,674)	0	(6,674)	0	151,588	0	0	0	7,700	10/01/2031.
3128K9	6W	9		12/01/2018.	Paydown.....	.....	.....3,973	3,973	4,080	4,072	0	(99)	0	(99)	0	3,973	0	0	0	154	05/01/2036.
3128KM	ZE	8		12/01/2018.	Paydown.....	.....	.....54,402	54,402	56,297	56,156	0	(1,755)	0	(1,755)	0	54,402	0	0	0	2,676	03/01/2037.
3128M4	AX	1		12/01/2018.	Paydown.....	.....	.....32,829	32,829	34,973	34,817	0	(1,989)	0	(1,989)	0	32,829	0	0	0	968	12/01/2036.
3128M5	DG	2		12/01/2018.	Paydown.....	.....	.....75,151	75,151	81,539	81,095	0	(5,944)	0	(5,944)	0	75,151	0	0	0	2,125	10/01/2037.
3128M5	KM	1		12/01/2018.	Paydown.....	.....	.....21,222	21,222	21,858	21,825	0	(603)	0	(603)	0	21,222	0	0	0	776	11/01/2037.
3128M7	PD	2		12/01/2018.	Paydown.....	.....	.....51,296	51,296	55,464	55,213	0	(3,916)	0	(3,916)	0	51,296	0	0	0	1,559	01/01/2039.
3128M7	MP	0		12/01/2018.	Paydown.....	.....	.....45,279	45,279	48,526	48,330	0	(3,051)	0	(3,051)	0	45,279	0	0	0	1,808	04/01/2039.
3128M9	Q9	4		12/01/2018.	Paydown.....	.....	.....559,360	559,360	594,582	593,380	0	(34,020)	0	(34,020)	0	559,360	0	0	0	9,675	12/01/2042.
3128MJ	2M	1		12/01/2018.	Paydown.....	.....	.....666,767	666,767	690,277	690,109	0	(23,342)	0	(23,342)	0	666,767	0	0	0	12,444	09/01/2047.
3128MJ	2S	8		12/01/2018.	Paydown.....	.....	.....327,653	327,653	337,943	337,868	0	(10,215)	0	(10,215)	0	327,653	0	0	0	6,285	10/01/2047.
3128MJ	AM	2		12/01/2018.	Paydown.....	.....	.....48,193	48,193	49,767	49,563	0	(1,370)	0	(1,370)	0	48,193	0	0	0	1,337	09/01/2034.
3128MJ	S3	5		12/01/2018.	Paydown.....	.....	.....694,627	694,627	676,936	677,911	0	16,716	0	16,716	0	694,627	0	0	0	11,254	07/01/2043.
3128MJ	S4	3		12/01/2018.	Paydown.....	.....	.....723,166	723,166	715,708	715,998	0	7,168	0	7,168	0	723,166	0	0	0	13,268	07/01/2043.
3128MJ	SY	7		12/01/2018.	Paydown.....	.....	.....347,805	347,805	339,002	339,485	0	8,321	0	8,321	0	347,805	0	0	0	5,523	06/01/2043.
3128MJ	U3	2		12/01/2018.	Paydown.....	.....	.....992,410	992,410	1,054,788	1,053,343	0	(60,933)	0	(60,933)	0	992,410	0	0	0	20,271	08/01/2044.
3128MJ	UM	0		12/01/2018.	Paydown.....	.....	.....359,595	359,595	389,261	388,635	0	(29,040)	0	(29,040)	0	359,595	0	0	0	8,962	05/01/2044.
3128MJ	US	7		12/01/2018.	Paydown.....	.....	.....784,565	784,565	830,168	828,929	0	(44,364)	0	(44,364)	0	784,565	0	0	0	15,620	06/01/2044.
3128MJ	UV	0		12/01/2018.	Paydown.....	.....	.....299,296	299,296	316,433	316,003	0	(16,707)	0	(16,707)	0	299,296	0	0	0	6,162	07/01/2044.
3128MJ	V7	2		12/01/2018.	Paydown.....	.....	.....720,673	720,673	770,663	769,762	0	(49,089)	0	(49,089)	0	720,673	0	0	0	14,806	04/01/2045.
3128MJ	VB	3		12/01/2018.	Paydown.....	.....	.....365,041	365,041	381,059	380,576	0	(15,535)	0	(15,535)	0	365,041	0	0	0	6,662	10/01/2044.
3128MJ	VC	1		12/01/2018.	Paydown.....	.....	.....367,361	367,361	390,838	390,117	0	(22,756)	0	(22,756)	0	367,361	0	0	0	7,395	10/01/2044.
3128MJ	VV	9		12/01/2018.	Paydown.....	.....	.....191,914	191,914	200,610	200,378	0	(8,464)	0	(8,464)	0	191,914	0	0	0	3,429	02/01/2045.
3128MJ	WW	6		12/01/2018.	Paydown.....	.....	.....388,377	388,377	410,921	410,550	0	(22,172)	0	(22,172)	0	388,377	0	0	0	7,940	08/01/2045.
3128MJ	XK	1		12/01/2018.	Paydown.....	.....	.....749,541	749,541	769,667	769,321	0	(19,779)	0	(19,779)	0	749,541	0	0	0	13,479	12/01/2045.
3128MJ	XR	6		12/01/2018.	Paydown.....	.....	.....500,070	500,070	524,292	523,847	0	(23,777)	0	(23,777)	0	500,070	0	0	0	9,007	01/01/2046.
3128MJ	YB	0		12/01/2018.	Paydown.....	.....	.....407,494	407,494	417,299	417,052	0	(9,558)	0	(9,558)	0	407,494	0	0	0	6,732	05/01/2046.

E14.1

SCHEDULE D - PART 4

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

E14.2

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
3128MJ	ZF	0		12/01/2018.	Paydown.....	.....	1,746,500	1,746,500	1,746,237	1,746,250	0	250	0	250	0	1,746,500	0	0	0	28,086	01/01/2047.
3128P7	5H	2		12/01/2018.	Paydown.....	.....	812,041	812,041	839,765	836,848	0	(24,807)	0	(24,807)	0	812,041	0	0	0	15,023	02/01/2034.
312910	3Q	3		12/01/2018.	Paydown.....	.....	85,888	85,888	89,323	86,951	0	(1,063)	0	(1,063)	0	85,888	0	0	0	3,216	07/15/2022.
31292H	MU	5		12/01/2018.	Paydown.....	.....	3,691	3,691	3,749	3,739	0	(48)	0	(48)	0	3,691	0	0	0	120	12/01/2031.
31292K	GP	6		12/01/2018.	Paydown.....	.....	59,125	59,125	60,871	60,739	0	(1,614)	0	(1,614)	0	59,125	0	0	0	567	06/01/2037.
31292S	AD	2		12/01/2018.	Paydown.....	.....	188,606	188,606	193,322	193,097	0	(4,491)	0	(4,491)	0	188,606	0	0	0	3,572	07/01/2042.
31292S	B7	4		12/01/2018.	Paydown.....	.....	922,049	922,049	974,668	972,948	0	(50,899)	0	(50,899)	0	922,049	0	0	0	17,891	07/01/2044.
31292S	CE	8		12/01/2018.	Paydown.....	.....	350,977	350,977	373,352	372,765	0	(21,788)	0	(21,788)	0	350,977	0	0	0	6,687	11/01/2044.
31297K	V4	1		12/01/2018.	Paydown.....	.....	17,735	17,735	18,399	18,344	0	(608)	0	(608)	0	17,735	0	0	0	561	07/01/2032.
3132GK	V6	0		12/01/2018.	Paydown.....	.....	234,780	234,780	240,615	240,427	0	(5,646)	0	(5,646)	0	234,780	0	0	0	4,271	11/01/2041.
3132HN	DM	8		12/01/2018.	Paydown.....	.....	175,311	175,311	179,968	179,891	0	(4,580)	0	(4,580)	0	175,311	0	0	0	4,160	10/01/2042.
3132M5	7D	8		12/01/2018.	Paydown.....	.....	170,515	170,515	179,627	179,330	0	(8,815)	0	(8,815)	0	170,515	0	0	0	3,381	04/01/2044.
31339N	PT	7		12/01/2018.	Paydown.....	.....	97,617	97,617	103,016	99,573	0	(1,956)	0	(1,956)	0	97,617	0	0	0	3,225	12/15/2023.
3133TL	V5	4		12/01/2018.	Paydown.....	.....	184	184	184	184	0	0	0	0	0	184	0	0	0	8	08/15/2029.
31358P	UA	3		12/25/2018.	Paydown.....	.....	10,749	10,749	10,460	10,643	0	106	0	106	0	10,749	0	0	0	658	08/25/2022.
31368H	NG	4		12/01/2018.	Paydown.....	.....	44,998	44,998	48,345	48,152	0	(3,154)	0	(3,154)	0	44,998	0	0	0	1,171	09/01/2038.
31371L	4S	5		12/01/2018.	Paydown.....	.....	47,770	47,770	49,680	49,536	0	(1,766)	0	(1,766)	0	47,770	0	0	0	710	01/01/2035.
31371L	VE	6		12/01/2018.	Paydown.....	.....	97,788	97,788	101,073	100,674	0	(2,886)	0	(2,886)	0	97,787	0	0	0	2,706	10/01/2034.
31371M	3Y	1		12/01/2018.	Paydown.....	.....	36,027	36,027	36,770	36,704	0	(677)	0	(677)	0	36,027	0	0	0	1,568	12/01/2036.
31371M	5P	8		12/01/2018.	Paydown.....	.....	36,291	36,291	37,051	36,983	0	(692)	0	(692)	0	36,291	0	0	0	906	01/01/2037.
31371M	WV	5		12/01/2018.	Paydown.....	.....	29,329	29,329	30,145	30,054	0	(725)	0	(725)	0	29,329	0	0	0	1,136	08/01/2036.
3137BR	7J	8		12/01/2018.	Paydown.....	.....	1,032,522	1,032,522	1,082,261	1,075,661	0	(43,139)	0	(43,139)	0	1,032,522	0	0	0	19,704	01/15/2055.
3137BR	RS	6		12/01/2018.	Paydown.....	.....	121,217	121,217	126,199	125,620	0	(4,403)	0	(4,403)	0	121,217	0	0	0	2,330	01/15/2055.
31385W	2S	7		12/01/2018.	Paydown.....	.....	28,019	28,019	28,470	28,368	0	(349)	0	(349)	0	28,019	0	0	0	876	03/01/2033.
3138E1	M5	3		12/01/2018.	Paydown.....	.....	156,443	156,443	165,757	165,324	0	(8,881)	0	(8,881)	0	156,443	0	0	0	3,521	12/01/2041.
3138EE	RL	5		12/01/2018.	Paydown.....	.....	352,791	352,791	372,194	371,432	0	(18,641)	0	(18,641)	0	352,791	0	0	0	7,378	04/01/2042.
3138WM	L5	8		12/01/2018.	Paydown.....	.....	172,617	172,617	173,912	173,837	0	(1,219)	0	(1,219)	0	172,617	0	0	0	2,866	05/01/2043.
3138Y9	M4	7		12/01/2018.	Paydown.....	.....	258,921	258,921	266,683	266,344	0	(7,424)	0	(7,424)	0	258,921	0	0	0	4,219	01/01/2045.
31390P	GJ	0		12/01/2018.	Paydown.....	.....	55,493	55,493	57,114	56,949	0	(1,456)	0	(1,456)	0	55,493	0	0	0	1,481	08/01/2032.
31396H	UD	9		12/15/2018.	Paydown.....	.....	32,440	32,440	32,744	32,667	0	(227)	0	(227)	0	32,440	0	0	0	1,712	02/15/2036.
31396N	J9	8		12/15/2018.	Paydown.....	.....	692	692	698	697	0	(4)	0	(4)	0	692	0	0	0	26	04/15/2036.
31401M	FA	4		12/01/2018.	Paydown.....	.....	156,952	156,952	161,833	161,327	0	(4,374)	0	(4,374)	0	156,952	0	0	0	5,128	08/01/2033.
31402C	TT	9		12/01/2018.	Paydown.....	.....	33,522	33,522	34,648	34,459	0	(937)	0	(937)	0	33,522	0	0	0	1,088	02/01/2034.
31403D	VZ	9		12/01/2018.	Paydown.....	.....	41,919	41,919	43,059	42,972	0	(1,053)	0	(1,053)	0	41,919	0	0	0	1,397	11/01/2036.
31404Q	D8	9		12/01/2018.	Paydown.....	.....	3,208	3,208	3,268	3,249	0	(42)	0	(42)	0	3,208	0	0	0	105	05/01/2034.
31404U	MR	8		12/01/2018.	Paydown.....	.....	5,965	5,965	6,072	6,064	0	(98)	0	(98)	0	5,965	0	0	0	195	06/01/2034.
31404U	UK	4		12/01/2018.	Paydown.....	.....	9,751	9,751	9,910	9,892	0	(140)	0	(140)	0	9,751	0	0	0	158	06/01/2034.
31405M	KC	0		12/01/2018.	Paydown.....	.....	16,302	16,302	17,137	16,870	0	(568)	0	(568)	0	16,302	0	0	0	575	01/01/2032.
31405M	MK	0		12/01/2018.	Paydown.....	.....	17,421	17,421	17,872	17,742	0	(322)	0	(322)	0	17,421	0	0	0	572	08/01/2034.
31406Y	E3	0		12/01/2018.	Paydown.....	.....	42,614	42,614	45,078	44,352	0	(1,738)	0	(1,738)	0	42,614	0	0	0	850	09/01/2031.
31408E	BH	4		12/01/2018.	Paydown.....	.....	40,118	40,118	41,196	40,947	0	(830)	0	(830)	0	40,118	0	0	0	1,243	01/01/2036.
31410B	EL	4		12/01/2018.	Paydown.....	.....	4,534	4,534	4,714	4,703	0	(169)	0	(169)	0	4,534	0	0	0	186	05/01/2036.

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
31410G RK 1	FNMA PASS THRU POOL 888890.....	..	12/01/2018.	Paydown.....			65,263	65,263	71,627	71,159	0	(5,895)	0	(5,895)	0	65,263	0	0	0	2,334	10/01/2037.
31410G W9 0	FNMA PASS THRU POOL 889072.....	..	12/01/2018.	Paydown.....			106,721	106,721	117,059	116,422	0	(9,702)	0	(9,702)	0	106,721	0	0	0	3,604	12/01/2037.
31410K CX 0	FNMA PASS THRU POOL 889386.....	..	12/01/2018.	Paydown.....			26,942	26,942	29,194	29,067	0	(2,125)	0	(2,125)	0	26,942	0	0	0	784	03/01/2038.
31410K DK 7	FNMA PASS THRU POOL 889406.....	..	12/01/2018.	Paydown.....			44,795	44,795	47,861	47,685	0	(2,890)	0	(2,890)	0	44,795	0	0	0	1,428	04/01/2038.
31410K JY 1	FNMA PASS THRU POOL 889579.....	..	12/01/2018.	Paydown.....			142,437	142,437	155,196	154,503	0	(12,066)	0	(12,066)	0	142,437	0	0	0	4,343	05/01/2038.
31410S 2P 1	FNMA PASS THRU POOL 896382.....	..	12/01/2018.	Paydown.....			124,672	124,672	127,906	127,819	0	(3,147)	0	(3,147)	0	124,672	0	0	0	3,557	06/01/2036.
31410S PW 1	FNMA PASS THRU POOL 896037.....	..	12/01/2018.	Paydown.....			51,738	51,738	53,363	53,282	0	(1,544)	0	(1,544)	0	51,738	0	0	0	2,556	08/01/2036.
31410W QY 7	FNMA PASS THRU POOL 899671.....	..	12/01/2018.	Paydown.....			71,588	71,588	76,834	76,377	0	(4,789)	0	(4,789)	0	71,588	0	0	0	2,446	08/01/2037.
31411F FC 3	FNMA PASS THRU POOL 906563.....	..	12/01/2018.	Paydown.....			18,164	18,164	18,743	18,673	0	(510)	0	(510)	0	18,164	0	0	0	506	01/01/2037.
31412F H4 8	FNMA PASS THRU POOL 923751.....	..	12/01/2018.	Paydown.....			5,657	5,657	5,804	5,775	0	(118)	0	(118)	0	5,657	0	0	0	301	04/01/2037.
31413Y KQ 3	FNMA PASS THRU POOL 959403.....	..	12/01/2018.	Paydown.....			84,770	84,770	87,101	86,893	0	(2,123)	0	(2,123)	0	84,770	0	0	0	2,516	12/01/2037.
31416B RR 1	FNMA PASS THRU POOL 995196.....	..	12/01/2018.	Paydown.....			142,298	142,298	157,283	156,302	0	(14,005)	0	(14,005)	0	142,298	0	0	0	4,324	07/01/2038.
31416B ST 6	FNMA PASS THRU POOL 995230.....	..	12/01/2018.	Paydown.....			58,548	58,548	63,964	63,655	0	(5,107)	0	(5,107)	0	58,548	0	0	0	2,012	01/01/2039.
31416B SU 3	FNMA PASS THRU POOL 995231.....	..	12/01/2018.	Paydown.....			45,405	45,405	49,030	48,776	0	(3,371)	0	(3,371)	0	45,405	0	0	0	1,400	01/01/2039.
31418A UP 1	FNMA PASS THRU POOL MA1489.....	..	12/01/2018.	Paydown.....			324,700	324,700	317,699	318,062	0	6,639	0	6,639	0	324,700	0	0	0	5,444	07/01/2043.
31418B E8 5	FNMA PASS THRU POOL MA1958.....	..	12/01/2018.	Paydown.....			67,969	67,969	71,919	71,790	0	(3,822)	0	(3,822)	0	67,969	0	0	0	1,336	07/01/2044.
31418C DT 8	FNMA PASS THRU POOL MA2813.....	..	12/01/2018.	Paydown.....			486,359	486,359	497,606	497,155	0	(10,797)	0	(10,797)	0	486,359	0	0	0	7,681	11/01/2031.
31418C P9 9	FNMA PASS THRU POOL MA3147.....	..	12/01/2018.	Paydown.....			559,147	559,147	560,370	560,355	0	(1,208)	0	(1,208)	0	559,147	0	0	0	9,294	10/01/2047.
31418C R7 1	FNMA PASS THRU POOL MA3209.....	..	12/01/2018.	Paydown.....			535,401	535,401	534,606	534,604	0	796	0	796	0	535,401	0	0	0	9,468	12/01/2047.
31419G B9 4	FNMA PASS THRU POOL AE5463.....	..	12/01/2018.	Paydown.....			314,897	314,897	333,053	332,401	0	(17,504)	0	(17,504)	0	314,897	0	0	0	6,418	10/01/2040.
584730 AE 5	MEDINA CNTY OH PORT AUTH DEV FIBER NETWO.....	..	06/01/2018.	Call 100.0000.....			95,000	95,000	94,086	94,675	0	47	0	47	0	94,722	0	278	278	2,434	12/01/2020.
584730 AE 5	MEDINA CNTY OH PORT AUTH DEV FIBER NETWO.....	..	12/03/2018.	Redemption 100.0000.....			100,000	100,000	99,038	99,658	0	105	0	105	0	99,764	0	236	236	5,125	12/01/2020.
645791 YT 5	NEW JERSEY ST ENVIR INFR TR UNREFUND SER.....	..	09/04/2018.	Redemption 100.0000.....			4,795,000	4,795,000	5,596,974	4,928,479	0	(133,479)	0	(133,479)	0	4,795,000	0	0	0	263,725	09/01/2020.
645791 YU 2	NEW JERSEY ST ENVIR INFR TR UNREFUND SER.....	..	09/04/2018.	Redemption 100.0000.....			5,865,000	5,865,000	6,765,408	6,015,516	0	(150,516)	0	(150,516)	0	5,865,000	0	0	0	322,575	09/01/2021.
645791 YV 0	NEW JERSEY ST ENVIR INFR TR UNREFUND SER.....	..	09/04/2018.	Redemption 100.0000.....			2,625,000	2,625,000	2,990,823	2,686,524	0	(61,524)	0	(61,524)	0	2,625,000	0	0	0	144,375	09/01/2022.
662903 MS 9	N TEXAS ST MUNI WTR DIST REF & IMPT REV.....	..	03/06/2018.	Various.....			7,379,630	7,000,000	8,866,030	7,454,707	0	(49,656)	0	(49,656)	0	7,405,052	0	(25,422)	(25,422)	190,167	09/01/2019.
67766W GS 5	OHIO ST WTR DEV AUTH REF LN FD WTR QUALI.....	..	12/01/2018.	Maturity.....			5,000,000	5,000,000	6,221,800	5,174,189	0	(174,189)	0	(174,189)	0	5,000,000	0	0	0	262,500	12/01/2018.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....						47,081,572	46,701,942	52,615,212	48,393,246	0	(1,286,767)	0	(1,286,767)	0	47,106,479	0	(24,908)	(24,908)	1,623,056	XXX
Bonds - Industrial and Miscellaneous																					
057224 AY 3	BAKER HUGHES INC.....	..	01/10/2018.	Redemption 104.3680.....			7,305,760	7,000,000	8,268,250	7,146,793	0	(4,211)	0	(4,211)	0	7,142,582	0	163,178	163,178	80,208	11/15/2018.
26442C AG 9	DUKE ENERGY CAROLINAS LLC 1ST & REF MTG....	..	11/15/2018.	Maturity.....			4,000,000	4,000,000	4,723,300	4,082,308	0	(82,308)	0	(82,308)	0	4,000,000	0	0	0	280,000	11/15/2018.
459200 GM 7	INTERNATL BUSINESS MACHS CORP.....	..	10/15/2018.	Maturity.....			5,000,000	5,000,000	6,366,550	5,148,528	0	(148,528)	0	(148,528)	0	5,000,000	0	0	0	381,250	10/15/2018.
637432 CG 8	NATL RURAL UTIL COOP FIN SER T.....	..	11/01/2018.	Maturity.....			1,550,000	1,550,000	1,852,235	1,601,934	0	(51,934)	0	(51,934)	0	1,550,000	0	0	0	101,525	11/01/2018.
71713U AQ 5	PHARMACIA CORP DEB.....	..	11/14/2018.	KeyBanc Capital Mkts.....			13,019,110	13,000,000	14,950,070	13,212,537	0	(203,301)	0	(203,301)	0	13,009,236	0	9,874	9,874	809,792	12/01/2018.
91913Y AN 0	VALERO ENERGY CORP.....	..	06/18/2018.	Redemption 104.9300.....			2,098,600	2,000,000	2,076,360	2,012,580	0	(4,884)	0	(4,884)	0	2,007,696	0	90,904	90,904	142,188	03/15/2019.
98385X AT 3	XTO ENERGY INC SR NT.....	..	12/15/2018.	Maturity.....			12,000,000	12,000,000	14,963,440	12,392,253	0	(392,253)	0	(392,253)	0	12,000,000	0	0	0	780,000	12/15/2018.
3899999.	Total - Bonds - Industrial and Miscellaneous.....						44,973,470	44,550,000	53,200,205	45,596,933	0	(887,419)	0	(887,419)	0	44,709,514	0	263,956	263,956	2,574,963	XXX
Bonds - Bank Loans																					
47025# AA 6	JAMES B OSWALD CO JBO HLDG CO INC.....	..	12/01/2018.	Paydown.....			850,867	850,867	850,867	850,867	0	0	0	0	0	850,867	0	0	0	0	06/01/2018.
8299999.	Total - Bonds - Bank Loans.....						850,867	850,867	850,867	850,867	0	0	0	0	0	850,867	0	0	0	0	XXX
8399997.	Total - Bonds - Part 4.....						147,941,205	145,568,522	172,935,185	150,830,040	0	(3,125,243)	0	(3,125,243)	0	147,704,799	0	236,407	236,407	6,276,274	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									
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
8399998.	Total - Bonds - Summary Item from Part 5.....							3,599,272	3,599,272	3,679,274	0	0	(80,002)	0	(80,002)	0	3,599,272	0	0	0	58,109	XXX
8399999.	Total - Bonds.....							151,540,477	149,167,794	176,614,459	150,830,040	0	(3,205,245)	0	(3,205,245)	0	151,304,071	0	236,407	236,407	6,334,383	XXX
Common Stocks - Industrial and Miscellaneous																						
00287Y	10	9	ABBVIE INC COM.....	..	01/16/2018.	Morgan Stanley Dean Witter.....	20,000.000	2,040,501	XXX	815,136	1,934,200	(1,119,064)	0	0	(1,119,064)	0	815,136	0	1,225,365	1,225,365	14,200	XXX
038222	10	5	APPLIED MATLS INC.....	..	07/27/2018.	Wells Fargo.....	90,000.000	4,269,712	XXX	939,078	4,600,800	(3,661,722)	0	0	(3,661,722)	0	939,078	0	3,330,634	3,330,634	27,000	XXX
054937	10	7	BB&T CORP.....	..	09/18/2018.	William Blair & Co.....	20,000.000	1,001,349	XXX	665,400	994,400	(329,000)	0	0	(329,000)	0	665,400	0	335,949	335,949	23,100	XXX
17243V	10	2	CINEMARK HOLDINGS INC.....	..	07/27/2018.	MKM Partners LLC.....	26,500.000	924,661	XXX	719,992	922,730	(202,738)	0	0	(202,738)	0	719,992	0	204,669	204,669	16,960	XXX
22160K	10	5	COSTCO WHOLESALE CORP.....	..	09/17/2018.	Cowen & Company LLC.....	2,000.000	465,449	XXX	284,747	372,240	(87,493)	0	0	(87,493)	0	284,747	0	180,702	180,702	3,280	XXX
26078J	10	0	DOWDUPONT INC.....	..	07/27/2018.	Various.....	90,386.000	6,026,361	XXX	2,939,157	6,437,291	(3,498,134)	0	0	(3,498,134)	0	2,939,157	0	3,087,204	3,087,204	68,693	XXX
278865	10	0	ECOLAB INC.....	..	07/27/2018.	Wells Fargo.....	3,000.000	422,401	XXX	310,664	402,540	(91,876)	0	0	(91,876)	0	310,664	0	111,737	111,737	3,690	XXX
369604	10	3	GENERAL ELEC CO.....	..	01/24/2018.	Various.....	235,218.000	4,052,838	XXX	3,744,421	4,104,554	(360,133)	0	0	(360,133)	0	3,744,421	0	308,417	308,417	28,226	XXX
458140	10	0	INTEL CORP.....	..	01/19/2018.	MKM Partners LLC.....	25,000.000	1,105,553	XXX	536,227	1,154,000	(617,772)	0	0	(617,772)	0	536,227	0	569,325	569,325	0	XXX
464286	66	5	ISHARES MSCI PACIFIC EX JAPAN IDX FD.....	..	05/01/2018.	Various.....	98,000.000	4,698,259	XXX	3,867,226	4,684,400	(817,174)	0	0	(817,174)	0	3,867,226	0	831,034	831,034	0	XXX
464287	23	4	ISHARES MSCI EMERGING MKT IDX FD.....	..	09/17/2018.	Wells Fargo.....	20,000.000	830,765	XXX	852,610	942,400	(89,790)	0	0	(89,790)	0	852,610	0	(21,845)	(21,845)	5,797	XXX
464287	46	5	ISHARES MSCI EAFE IDX FD.....	..	09/17/2018.	JP Morgan.....	50,000.000	3,349,290	XXX	3,289,375	3,515,500	(226,125)	0	0	(226,125)	0	3,289,375	0	59,915	59,915	67,677	XXX
464288	87	7	ISHARES MSCI EAFE VALUE IDX FD.....	..	02/28/2018.	Various.....	79,000.000	4,470,143	XXX	3,412,386	4,361,195	(948,809)	0	0	(948,809)	0	3,412,386	0	1,057,756	1,057,756	0	XXX
464288	88	5	ISHARES MSCI EAFE GROWTH IDX FD.....	..	02/28/2018.	Various.....	60,000.000	4,913,962	XXX	2,378,190	4,844,400	(2,466,210)	0	0	(2,466,210)	0	2,378,190	0	2,535,772	2,535,772	0	XXX
500754	10	6	KRAFT HEINZ CO.....	..	03/08/2018.	Strategas Research Partners.....	5,000.000	334,363	XXX	228,188	388,800	(160,613)	0	0	(160,613)	0	228,188	0	106,176	106,176	3,125	XXX
594918	10	4	MICROSOFT CORP.....	..	09/18/2018.	Various.....	35,400.000	3,710,517	XXX	890,923	3,028,116	(2,137,193)	0	0	(2,137,193)	0	890,923	0	2,819,594	2,819,594	29,232	XXX
717081	10	3	PFIZER INC.....	..	09/17/2018.	Various.....	110,000.000	4,352,922	XXX	1,965,520	3,984,200	(2,018,680)	0	0	(2,018,680)	0	1,965,520	0	2,387,402	2,387,402	51,000	XXX
74005P	10	4	PRAXAIR INC.....	..	01/19/2018.	MKM Partners LLC.....	1,000.000	161,714	XXX	116,003	154,680	(38,677)	0	0	(38,677)	0	116,003	0	45,711	45,711	0	XXX
74005P	10	4	PRAXAIR INC.....	..	10/30/2018.	Taxable Exchange.....	16,000.000	2,632,000	XXX	1,732,355	2,474,880	(742,525)	0	0	(742,525)	0	1,732,355	0	899,645	899,645	39,600	XXX
74144T	10	8	PRICE T ROWE GROUP INC.....	..	09/18/2018.	Various.....	12,000.000	1,390,878	XXX	897,193	1,259,160	(361,967)	0	0	(361,967)	0	897,193	0	493,685	493,685	19,250	XXX
742718	10	9	PROCTER & GAMBLE CO.....	..	01/16/2018.	Morgan Stanley Dean Witter.....	7,100.000	638,986	XXX	434,213	652,348	(218,135)	0	0	(218,135)	0	434,213	0	204,773	204,773	0	XXX
78463X	87	1	SPDR INDEX SHS FDS S&P INTL SMALL CAP.....	..	09/17/2018.	JP Morgan.....	15,000.000	509,543	XXX	515,721	532,200	(16,479)	0	0	(16,479)	0	515,721	0	(6,178)	(6,178)	1,180	XXX
78467Y	10	7	SPDR S&P MIDCAP 400 ETF TR.....	..	09/17/2018.	Various.....	19,660.000	7,195,166	XXX	2,294,804	6,790,761	(4,495,956)	0	0	(4,495,956)	0	2,294,804	0	4,900,361	4,900,361	51,730	XXX
G1151C	10	1	ACCENTURE PLC IRELAND PLC SHS.....	C	09/17/2018.	Wells Fargo.....	19,000.000	3,253,039	XXX	1,391,916	2,908,710	(1,516,794)	0	0	(1,516,794)	0	1,391,916	0	1,861,123	1,861,123	25,270	XXX
G5960L	10	3	MEDTRONIC PLC.....	C	07/27/2018.	Wells Fargo.....	10,400.000	920,866	XXX	789,932	839,800	(49,868)	0	0	(49,868)	0	789,932	0	130,934	130,934	14,768	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							63,671,238	XXX	36,011,377	62,284,305	(26,272,927)	0	0	(26,272,927)	0	36,011,377	0	27,659,860	27,659,860	493,778	XXX
Common Stocks - Mutual Funds																						
47103C	35	7	JANUS HENDERSON TRITON FUND I.....	..	05/24/2018.	Tax Free Exchange.....	467,859,588	10,948,785	XXX	10,948,785	13,511,785	(2,563,000)	0	0	(2,563,000)	0	10,948,785	0	0	0	0	XXX
779562	10	7	T ROWE PRICE NEW HORIZONS FUND.....	..	07/30/2018.	Redeemed Shr.....	98,781,692	6,000,000	XXX	5,070,598	5,192,954	(122,355)	0	0	(122,355)	0	5,070,598	0	929,402	929,402	0	XXX
9299999.	Total - Common Stocks - Mutual Funds.....							16,948,785	XXX	16,019,383	18,704,739	(2,685,355)	0	0	(2,685,355)	0	16,019,383	0	929,402	929,402	0	XXX
9799997.	Total - Common Stocks - Part 4.....							80,620,023	XXX	52,030,760	80,989,044	(28,958,282)	0	0	(28,958,282)	0	52,030,760	0	28,589,262	28,589,262	493,778	XXX
9799998.	Total - Common Stocks - Summary Item from Part 5.....							2,064,878	XXX	2,223,894	0	0	0	0	0	0	2,223,894	0	(159,016)	(159,016)	40,606	XXX
9799999.	Total - Common Stocks.....							82,684,901	XXX	54,254,654	80,989,044	(28,958,282)	0	0	(28,958,282)	0	54,254,654	0	28,430,246	28,430,246	534,384	XXX
9899999.	Total - Preferred and Common Stocks.....							82,684,901	XXX	54,254,654	80,989,044	(28,958,282)	0	0	(28,958,282)	0	54,254,654	0	28,430,246	28,430,246	534,384	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							234,225,378	XXX	230,869,113	231,819,084	(28,958,282)	(3,205,245)	0	(32,163,527)	0	205,558,725	0	28,666,653	28,666,653	6,868,767	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	
Bonds - U.S. Special Revenue and Special Assessment																						
3128MJ	2M	1		09/18/2018	Various.....	12/01/2018	Paydown.....	721,513	718,734	721,513	721,513	0	2,779	0	2,779	0	0	0	0	8,431	1,482	
3128MJ	2S	8		05/16/2018	Cantor Fitzgerald.....	12/01/2018	Paydown.....	117,609	116,102	117,609	117,609	0	1,507	0	1,507	0	0	0	0	1,367	229	
3128MJ	2Z	2		01/17/2018	KeyBanc Capital Mkts.....	12/01/2018	Paydown.....	512,277	508,835	512,277	512,277	0	3,442	0	3,442	0	0	0	0	7,716	896	
3128MJ	3N	8		06/18/2018	KeyBanc Capital Mkts.....	12/01/2018	Paydown.....	240,111	239,523	240,111	240,111	0	589	0	589	0	0	0	0	2,745	454	
3128MJ	Y7	9		04/20/2018	Cantor Fitzgerald.....	12/01/2018	Paydown.....	478,801	476,631	478,801	478,801	0	2,170	0	2,170	0	0	0	0	6,139	1,117	
3128MJ	ZF	0		10/24/2018	KeyBanc Capital Mkts.....	12/01/2018	Paydown.....	31,040	29,547	31,040	31,040	0	1,494	0	1,494	0	0	0	0	105	72	
31418C	RE	6		01/23/2018	Various.....	12/01/2018	Paydown.....	1,497,920	1,589,902	1,497,920	1,497,920	0	(91,982)	0	(91,982)	0	0	0	0	31,606	4,962	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments							3,599,272	3,679,274	3,599,271	3,599,271	0	(80,001)	0	(80,001)	0	0	0	0	0	58,109	9,212
8399998.	Total - Bonds.....							3,599,272	3,679,274	3,599,271	3,599,271	0	(80,001)	0	(80,001)	0	0	0	0	0	58,109	9,212
Common Stocks - Industrial and Miscellaneous																						
464287	46	5		01/19/2018	Cowen & Company LLC.....	07/27/2018	Wells Fargo.....	30,000,000	2,223,894	2,064,878	2,223,894	0	0	0	0	0	0	...(159,016)	...(159,016)	40,606	0	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							2,223,894	2,064,878	2,223,894	2,223,894	0	0	0	0	0	0	0	...(159,016)	...(159,016)	40,606	0
9799998.	Total - Common Stocks							2,223,894	2,064,878	2,223,894	2,223,894	0	0	0	0	0	0	0	...(159,016)	...(159,016)	40,606	0
9899999.	Total - Preferred and Common Stocks.....							2,223,894	2,064,878	2,223,894	2,223,894	0	0	0	0	0	0	0	...(159,016)	...(159,016)	40,606	0
9999999.	Total - Bonds, Preferred and Common Stocks.....							5,903,168	5,664,149	5,823,165	5,823,165	0	(80,001)	0	(80,001)	0	0	...(159,016)	...(159,016)	98,715	9,212	

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						
FEDERAL HOME LN BANK..... CINCINNATI, OH.....		2.19	19,569	0	789,398	XXX
REGIONS..... BIRMINGHAM, AL.....		0.00	0	0	795	XXX
WESTFIELD BANK FSB..... WESTFIELD CENTER, OH.....		0.00	0	0	(185,123)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	19,569	0	605,070	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	19,569	0	605,070	XXX
0599999. Total Cash.....	XXX	XXX	19,569	0	605,070	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	354,704	4. April.....	1,256,203	7. July.....	1,501,057	10. October.....	1,002,144
2. February.....	529,012	5. May.....	2,277,638	8. August.....	954,500	11. November.....	863,083
3. March.....	966,401	6. June.....	1,631,644	9. September.....	1,381,771	12. December.....	605,070

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2				3	4	5	6	7	8	9
CUSIP	Description				Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
U.S. Government Bonds - Issuer Obligations											
	UNITED STATES TREAS BILLS S/T.....					06/22/2018.....	1.85	08/16/2018.....	0	0	66,625
0199999.	U.S. Government Bonds - Issuer Obligations.....								0	0	66,625
0599999.	Total - U.S. Government Bonds.....								0	0	66,625
Total Bonds											
7799999.	Subtotals - Issuer Obligations.....								0	0	66,625
8399999.	Subtotals - Bonds.....								0	0	66,625
Exempt Money Market Mutual Funds as Identified by the SVO											
31846V	41	9	FIRST AMER TREAS OBLIG CL.....			12/31/2018.....	1.990		2	0	12
61747C	58	2	MORGAN STANLEY INSTL LIQUIDITY TREAS.....			12/31/2018.....	2.220		11,757,340	0	229,694
94975H	29	6	WELLS FARGO ADV TR PL MM INS.....			12/31/2018.....	2.300		2	0	22
8599999.	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....								11,757,344	0	229,728
8899999.	Total - Cash Equivalents								11,757,344	0	296,353

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3	4	5	6
				Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
States, Etc.							
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	114,686	127,051
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	114,686	127,051
9. District of Columbia.....DC	B...	Workers Comp.....		0	0	229,372	254,102
10. Florida.....FL				0	0	0	0
11. Georgia.....GA	B...	Workers Comp.....		0	0	229,372	254,102
12. Hawaii.....HI				0	0	0	0
13. Idaho.....ID	B...	Workers Comp.....		0	0	291,071	307,813
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	28,672	31,763
28. Nebraska.....NE				0	0	0	0
29. Nevada.....NV	B...	Multiple Purposes.....		0	0	347,286	366,000
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	372,730	412,916
33. New York.....NY				0	0	0	0
34. North Carolina.....NC	B...	Multiple Purposes.....		0	0	344,058	381,153
35. North Dakota.....ND				0	0	0	0
36. Ohio.....OH	B...	Multiple Purposes.....		4,759,472	5,272,617	0	0
37. Oklahoma.....OK				0	0	0	0
38. Oregon.....OR	B...	Multiple Purposes.....		0	0	298,184	330,333
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				0	0	0	0
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	XXX		0	0	0	0
59. Total.....	XXX	XXX		4,759,472	5,272,617	2,370,117	2,592,284
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	XXX		0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX		0	0	0	0

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