



# ANNUAL STATEMENT

For the Year Ended December 31, 2019  
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<br>(Street and Number) (City or Town, State, Country and Zip Code)             |                                       |               |                           |            |
| Main Administrative Office            | One Park Circle .. Westfield Center .. OH .. US .. 44251-5001<br>(Street and Number) (City or Town, State, Country and Zip Code)             |                                       |               |                           |            |
| Mail Address                          | P. O. Box 5001 .. Westfield Center .. OH .. US .. 44251-5001<br>(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<br>(Street and Number) (City or Town, State, Country and Zip Code)             |                                       |               |                           |            |
| Internet Web Site Address             | www.westfieldgrp.com                                                                                                                         |                                       |               |                           |            |
| Statutory Statement Contact           | Jeffrey Scott Gillentine<br>(Name)                                                                                                           |                                       |               |                           |            |
|                                       | FinancialReporting@westfieldgrp.com<br>(E-Mail Address)                                                                                      |                                       |               |                           |            |

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

|                        |                                          |                          |                                      |
|------------------------|------------------------------------------|--------------------------|--------------------------------------|
| Robert William Bowers  | National Claims and Customer Service Ldr | Jeffrey Scott Gillentine | Controller                           |
| Robyn Renee Hahn       | President, Small Business Segment        | Mark Anthony Kidd #      | Mid Market UW and Sales Leader       |
| Terry Lee McClaskey Jr | National Personal Lines Leader           | James Robert Merz        | Chief Actuarial and Analytic Officer |
| Tracey Lynn Petkovic   | Chief Information Officer                | Michael Joseph Prandi    | Chief Insurance Operations Officer   |
| Stuart Wayne Rosenberg | Chief Innovation and Strategy Officer    | David Harold Ruppel #    | Agribusiness UW and Sales Ldr        |
| Peter Robert Schwanke  | Chief Risk Officer                       | Gary William Stumper #   | National Surety Leader               |
| Craig David Welsh      | Chief Distribution Officer               | George Krieg Wiswesser   | Chief Investment Officer             |

DIRECTORS OR TRUSTEES

|                          |                      |                   |                         |
|--------------------------|----------------------|-------------------|-------------------------|
| Cheryl Lila Carlisle     | Fariborz Ghadar      | Gary Dean Hallman | 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

This 15th day of February 2020

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

b. If no

1. State the amendment number

2. Date filed

3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

| Investment Categories                                                                    | Gross Investment Holdings |                                   | Admitted Assets as Reported in the Annual Statement |                                                       |                                 |                                      |
|------------------------------------------------------------------------------------------|---------------------------|-----------------------------------|-----------------------------------------------------|-------------------------------------------------------|---------------------------------|--------------------------------------|
|                                                                                          | 1                         | 2                                 | 3                                                   | 4                                                     | 5                               | 6                                    |
|                                                                                          | Amount                    | Percentage of Column 1<br>Line 13 | Amount                                              | Securities Lending<br>Reinvested<br>Collateral Amount | Total<br>(Col. 3 + 4)<br>Amount | Percentage<br>of Column 5<br>Line 13 |
| 1. Long-Term Bonds (Schedule D, Part 1):                                                 |                           |                                   |                                                     |                                                       |                                 |                                      |
| 1.01 U.S. Governments.....                                                               | 267,940,215               | 11.3                              | 267,940,215                                         | 0                                                     | 267,940,215                     | 11.4                                 |
| 1.02 All Other Governments.....                                                          | 116,768,325               | 4.9                               | 116,768,325                                         | 0                                                     | 116,768,325                     | 5.0                                  |
| 1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....                     | 136,939,347               | 5.8                               | 136,939,347                                         | 0                                                     | 136,939,347                     | 5.8                                  |
| 1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed..... | 87,719,052                | 3.7                               | 87,719,052                                          | 0                                                     | 87,719,052                      | 3.7                                  |
| 1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....  | 496,280,965               | 21.0                              | 496,280,965                                         | 0                                                     | 496,280,965                     | 21.0                                 |
| 1.06 Industrial and Miscellaneous.....                                                   | 310,373,207               | 13.1                              | 310,373,207                                         | 0                                                     | 310,373,207                     | 13.2                                 |
| 1.07 Hybrid Securities.....                                                              | 3,000,000                 | 0.1                               | 3,000,000                                           | 0                                                     | 3,000,000                       | 0.1                                  |
| 1.08 Parent, Subsidiaries and Affiliates.....                                            | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 1.09 SVO Identified Funds.....                                                           | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 1.10 Unaffiliated Bank Loans.....                                                        | 11,058,938                | 0.5                               | 11,058,938                                          | 0                                                     | 11,058,938                      | 0.5                                  |
| 1.11 Total Long-Term Bonds.....                                                          | 1,430,080,049             | 60.5                              | 1,430,080,049                                       | 0                                                     | 1,430,080,049                   | 60.6                                 |
| 2. Preferred Stocks (Schedule D, Part 2, Section 1):                                     |                           |                                   |                                                     |                                                       |                                 |                                      |
| 2.01 Industrial and Misc. (Unaffiliated).....                                            | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 2.02 Parent, Subsidiaries and Affiliates.....                                            | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 2.03 Total Preferred Stock.....                                                          | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 3. Common Stocks (Schedule D, Part 2, Section 2):                                        |                           |                                   |                                                     |                                                       |                                 |                                      |
| 3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated) .....                   | 345,720,944               | 14.6                              | 345,720,944                                         | 0                                                     | 345,720,944                     | 14.7                                 |
| 3.02 Industrial and Miscellaneous Other (Unaffiliated) .....                             | 6,999,400                 | 0.3                               | 6,999,400                                           | 0                                                     | 6,999,400                       | 0.3                                  |
| 3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....                            | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 3.04 Parent, Subsidiaries and Affiliates Other.....                                      | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 3.05 Mutual Funds.....                                                                   | 198,471,754               | 8.4                               | 198,471,754                                         | 0                                                     | 198,471,754                     | 8.4                                  |
| 3.06 Unit Investment Trusts.....                                                         | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 3.07 Closed-End Funds.....                                                               | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 3.08 Total Common Stocks.....                                                            | 551,192,098               | 23.3                              | 551,192,098                                         | 0                                                     | 551,192,098                     | 23.4                                 |
| 4. Mortgage Loans Schedule B):                                                           |                           |                                   |                                                     |                                                       |                                 |                                      |
| 4.01 Farm Mortgages.....                                                                 | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 4.02 Residential Mortgages.....                                                          | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 4.03 Commercial Mortgages.....                                                           | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 4.04 Mezzanine Real Estate Loans.....                                                    | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 4.05 Total Mortgage Loans.....                                                           | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 5. Real Estate (Schedule A):                                                             |                           |                                   |                                                     |                                                       |                                 |                                      |
| 5.01 Properties Occupied by Company.....                                                 | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 5.02 Properties Held for Production of Income.....                                       | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 5.03 Properties Held for Sale.....                                                       | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 5.04 Total Real Estate.....                                                              | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 6. Cash, Cash Equivalents, and Short-Term Investments::                                  |                           |                                   |                                                     |                                                       |                                 |                                      |
| 6.01 Cash (Schedule E, Part 1).....                                                      | 4,451,101                 | 0.2                               | 896,853                                             | 0                                                     | 896,853                         | 0.0                                  |
| 6.02 Cash Equivalents (Schedule E, Part 2).....                                          | 4,437,482                 | 0.2                               | 4,437,482                                           | 0                                                     | 4,437,482                       | 0.2                                  |
| 6.03 Short-Term Investments (Schedule DA).....                                           | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....                       | 8,888,583                 | 0.4                               | 5,334,335                                           | 0                                                     | 5,334,335                       | 0.2                                  |
| 7. Contract Loans.....                                                                   | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 8. Derivatives (Schedule DB).....                                                        | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 9. Other Invested Assets (Schedule BA).....                                              | 371,789,752               | 15.7                              | 371,789,752                                         | 0                                                     | 371,789,752                     | 15.8                                 |
| 10. Receivables for Securities.....                                                      | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 11. Securities Lending (Schedule DL, Part 1).....                                        | 0                         | 0.0                               | 0                                                   | XXX                                                   | XXX                             | XXX                                  |
| 12. Other Invested Assets (Page 2, Line 11).....                                         | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 13. Total Invested Assets.....                                                           | 2,361,950,482             | 100.0                             | 2,358,396,234                                       | 0                                                     | 2,358,396,234                   | 100.0                                |

Westfield Insurance Company

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

Westfield Insurance Company

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

|      |                                                                                         |            |             |
|------|-----------------------------------------------------------------------------------------|------------|-------------|
| 1.   | Book/adjusted carrying value, December 31 of prior year.....                            |            | 299,770,229 |
| 2.   | Cost of acquired:                                                                       |            |             |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 8).....                              | 27,880,086 |             |
| 2.2  | Additional investment made after acquisition (Part 2, Column 9).....                    | 77,801,997 | 105,682,083 |
| 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.....                                                          | 12,273,982 |             |
| 5.2  | Totals, Part 3, Column 9.....                                                           | (654,316)  | 11,619,666  |
| 6.   | Total gain (loss) on disposals, Part 3, Column 19.....                                  |            | 11,386,187  |
| 7.   | Deduct amounts received on disposals, Part 3, Column 16.....                            |            | 52,934,461  |
| 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.....                                                          | 3,733,952  |             |
| 10.2 | Totals, Part 3, Column 11.....                                                          | 0          | 3,733,952   |
| 11.  | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... |            | 371,789,752 |
| 12.  | Deduct total nonadmitted amounts.....                                                   |            | 0           |
| 13.  | Statement value at end of current period (Line 11 minus Line 12).....                   |            | 371,789,752 |

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|     |                                                                                                             |              |               |
|-----|-------------------------------------------------------------------------------------------------------------|--------------|---------------|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                                                |              | 2,013,912,679 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7.....                                                    |              | 119,759,364   |
| 3.  | Accrual of discount.....                                                                                    |              | 355,527       |
| 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.....                                                                           | 101,156,766  |               |
| 4.4 | Part 4, Column 11.....                                                                                      | (48,378,797) | 52,777,969    |
| 5.  | Total gain (loss) on disposals, Part 4, Column 19.....                                                      |              | 62,202,507    |
| 6.  | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....                                |              | 250,144,301   |
| 7.  | Deduct amortization of premium.....                                                                         |              | 16,747,678    |
| 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.....                                                                           | 0            |               |
| 9.4 | Part 4, Column 13.....                                                                                      | 843,920      | 843,920       |
| 10. | Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2..... |              | 0             |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....                     |              | 1,981,272,147 |
| 12. | Deduct total nonadmitted amounts.....                                                                       |              | 0             |
| 13. | Statement value at end of current period (Line 11 minus Line 12).....                                       |              | 1,981,272,147 |

Westfield Insurance Company  
SCHEDULE D - SUMMARY BY COUNTRY

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

| Description                                                                                                                                                                     |                                 | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value<br>of Bonds |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------|--------------------------------------|-----------------|------------------|----------------------------|
| <b>BONDS</b><br><br>Governments (Including all obligations<br>guaranteed by governments)                                                                                        | 1. United States.....           | 267,940,215                          | 288,699,555     | 286,665,461      | 250,359,427                |
|                                                                                                                                                                                 | 2. Canada.....                  | 43,546,163                           | 47,511,135      | 48,874,734       | 38,925,000                 |
|                                                                                                                                                                                 | 3. Other Countries.....         | 73,222,162                           | 79,847,940      | 82,814,940       | 67,000,000                 |
|                                                                                                                                                                                 | 4. Totals.....                  | 384,708,540                          | 416,058,630     | 418,355,135      | 356,284,427                |
| U.S. States, Territories and Possessions<br>(Direct and guaranteed)                                                                                                             | 5. Totals.....                  | 136,939,347                          | 144,584,655     | 145,227,098      | 129,850,500                |
| U.S. Political Subdivisions of States, Territories<br>and Possessions (Direct and guaranteed)                                                                                   | 6. Totals.....                  | 87,719,052                           | 91,794,165      | 95,278,522       | 82,795,000                 |
| U.S. Special Revenue and Special Assessment<br>Obligations and All Non-Guaranteed Obligations<br>of Agencies and Authorities of Governments<br>and Their Political Subdivisions | 7. Totals.....                  | 496,280,965                          | 525,553,347     | 522,070,798      | 473,360,032                |
| Industrial and Miscellaneous,<br>SVO Identified Funds, Unaffiliated Bank Loans<br>and Hybrid Securities (Unaffiliated)                                                          | 8. United States.....           | 280,986,070                          | 308,773,806     | 295,679,343      | 264,931,938                |
|                                                                                                                                                                                 | 9. Canada.....                  | 0                                    | 0               | 0                | 0                          |
|                                                                                                                                                                                 | 10. Other Countries.....        | 43,446,076                           | 47,590,196      | 47,414,314       | 40,050,000                 |
|                                                                                                                                                                                 | 11. Totals.....                 | 324,432,146                          | 356,364,002     | 343,093,657      | 304,981,938                |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 12. Totals.....                 | 0                                    | 0               | 0                | 0                          |
|                                                                                                                                                                                 | 13. Total Bonds.....            | 1,430,080,050                        | 1,534,354,799   | 1,524,025,210    | 1,347,271,897              |
| <b>PREFERRED STOCKS</b><br><br>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                |                            |
| <b>COMMON STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                         | 20. United States.....          | 490,085,216                          | 490,085,216     | 255,878,614      |                            |
|                                                                                                                                                                                 | 21. Canada.....                 | 0                                    | 0               | 0                |                            |
|                                                                                                                                                                                 | 22. Other Countries.....        | 61,106,882                           | 61,106,882      | 36,167,894       |                            |
|                                                                                                                                                                                 | 23. Totals.....                 | 551,192,098                          | 551,192,098     | 292,046,508      |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 24. Totals.....                 | 0                                    | 0               | 0                |                            |
|                                                                                                                                                                                 | 25. Total Common Stocks.....    | 551,192,098                          | 551,192,098     | 292,046,508      |                            |
|                                                                                                                                                                                 | 26. Total Stocks.....           | 551,192,098                          | 551,192,098     | 292,046,508      |                            |
|                                                                                                                                                                                 | 27. Total Bonds and Stocks..... | 1,981,272,148                        | 2,085,546,897   | 1,816,071,718    |                            |

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<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 11.7 | 9<br>Total from Column<br>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed (a) |
|-----------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments                                                               |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 1.1 NAIC 1                                                                        | 985,803                | 98,050,568                          | 96,507,738                            | 40,481,396                             | 31,914,710            | XXX                      | 267,940,215                | 18.7                                 | 271,390,423                            | 18.3                              | 267,940,215                    | 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                                                                        | 985,803                | 98,050,568                          | 96,507,738                            | 40,481,396                             | 31,914,710            | XXX                      | 267,940,215                | 18.7                                 | 271,390,423                            | 18.3                              | 267,940,215                    | 0                                   |
| 2. All Other Governments                                                          |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 2.1 NAIC 1                                                                        | 9,013,714              | 46,584,091                          | 61,170,520                            | 0                                      | 0                     | XXX                      | 116,768,325                | 8.2                                  | 118,824,003                            | 8.0                               | 116,768,325                    | 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                                                                        | 9,013,714              | 46,584,091                          | 61,170,520                            | 0                                      | 0                     | XXX                      | 116,768,325                | 8.2                                  | 118,824,003                            | 8.0                               | 116,768,325                    | 0                                   |
| 3. U.S. States, Territories and Possessions, etc., Guaranteed                     |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 3.1 NAIC 1                                                                        | 12,620,872             | 35,700,175                          | 65,620,183                            | 22,998,117                             | 0                     | XXX                      | 136,939,347                | 9.6                                  | 154,518,015                            | 10.4                              | 136,939,347                    | 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                                                                        | 12,620,872             | 35,700,175                          | 65,620,183                            | 22,998,117                             | 0                     | XXX                      | 136,939,347                | 9.6                                  | 154,518,015                            | 10.4                              | 136,939,347                    | 0                                   |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 4.1 NAIC 1                                                                        | 4,071,283              | 42,930,921                          | 40,716,848                            | 0                                      | 0                     | XXX                      | 87,719,052                 | 6.1                                  | 97,825,091                             | 6.6                               | 87,719,052                     | 0                                   |
| 4.2 NAIC 2                                                                        | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 4.3 NAIC 3                                                                        | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 4.4 NAIC 4                                                                        | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 4.5 NAIC 5                                                                        | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 4.6 NAIC 6                                                                        | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 4.7 Totals                                                                        | 4,071,283              | 42,930,921                          | 40,716,848                            | 0                                      | 0                     | XXX                      | 87,719,052                 | 6.1                                  | 97,825,091                             | 6.6                               | 87,719,052                     | 0                                   |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 5.1 NAIC 1                                                                        | 73,695,635             | 148,957,015                         | 202,001,927                           | 69,791,485                             | 1,834,903             | XXX                      | 496,280,965                | 34.7                                 | 529,363,383                            | 35.6                              | 496,280,965                    | 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                                                                        | 73,695,635             | 148,957,015                         | 202,001,927                           | 69,791,485                             | 1,834,903             | XXX                      | 496,280,965                | 34.7                                 | 529,363,383                            | 35.6                              | 496,280,965                    | 0                                   |

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

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

|                                                | 1                 | 2                              | 3                                | 4                                 | 5                | 6                   | 7                     | 8                               | 9                                 | 10                          | 11                       | 12                            |
|------------------------------------------------|-------------------|--------------------------------|----------------------------------|-----------------------------------|------------------|---------------------|-----------------------|---------------------------------|-----------------------------------|-----------------------------|--------------------------|-------------------------------|
| NAIC Designation                               | 1 Year<br>or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20<br>Years | No Maturity<br>Date | Total<br>Current Year | Column 7 as a<br>% of Line 11.7 | Total from Column<br>7 Prior Year | % from Col. 8<br>Prior Year | Total<br>Publicly Traded | Total<br>Privately Placed (a) |
| 6. Industrial and Miscellaneous (unaffiliated) |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 6.1 NAIC 1.....                                | 20,584,909        | 70,994,358                     | 140,254,478                      | 20,031,647                        | 21,377,876       | XXX.....            | 273,243,268           | 19.1                            | 262,937,412                       | 17.7                        | 260,796,226              | 12,447,042                    |
| 6.2 NAIC 2.....                                | 0                 | 32,571,959                     | 4,108,270                        | 449,710                           | 0                | XXX.....            | 37,129,939            | 2.6                             | 39,456,231                        | 2.7                         | 37,129,939               | 0                             |
| 6.3 NAIC 3.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | XXX.....            | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                             |
| 6.4 NAIC 4.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | XXX.....            | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                             |
| 6.5 NAIC 5.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | XXX.....            | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                             |
| 6.6 NAIC 6.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | XXX.....            | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                             |
| 6.7 Totals.....                                | 20,584,909        | 103,566,317                    | 144,362,748                      | 20,481,357                        | 21,377,876       | XXX.....            | 310,373,207           | 21.7                            | 302,393,643                       | 20.3                        | 297,926,165              | 12,447,042                    |
| 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.....                                | 3,000,000         | 0                              | 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.....                                | 3,000,000         | 0                              | 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. Unaffiliated Bank Loans                    |                   |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 10.1 NAIC 1.....                               | 0                 | 0                              | 0                                | 0                                 | 0                | XXX.....            | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                             |
| 10.2 NAIC 2.....                               | 0                 | 0                              | 0                                | 0                                 | 0                | XXX.....            | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                             |
| 10.3 NAIC 3.....                               | 0                 | 0                              | 0                                | 0                                 | 0                | XXX.....            | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                             |
| 10.4 NAIC 4.....                               | 0                 | 0                              | 0                                | 0                                 | 0                | XXX.....            | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                             |
| 10.5 NAIC 5.....                               | 0                 | 11,058,938                     | 0                                | 0                                 | 0                | XXX.....            | 11,058,938            | 0.8                             | 8,731,123                         | 0.6                         | 0                        | 11,058,938                    |
| 10.6 NAIC 6.....                               | 0                 | 0                              | 0                                | 0                                 | 0                | XXX.....            | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                             |
| 10.7 Totals.....                               | 0                 | 11,058,938                     | 0                                | 0                                 | 0                | XXX.....            | 11,058,938            | 0.8                             | 8,731,123                         | 0.6                         | 0                        | 11,058,938                    |

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

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

| NAIC Designation                                            | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 11.7 | 9<br>Total from Column<br>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed (a) |
|-------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 11. Total Bonds Current Year                                |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 11.1 NAIC 1.....                                            | (d).....120,972,216    | .....443,217,128                    | .....606,271,694                      | .....153,302,645                       | .....55,127,489       | .....0                   | .....1,378,891,172         | .....96.4                            | XXX                                    | XXX                               | .....1,366,444,130             | .....12,447,042                     |
| 11.2 NAIC 2.....                                            | (d).....3,000,000      | .....32,571,959                     | .....4,108,270                        | .....449,710                           | .....0                | .....0                   | .....40,129,939            | .....2.8                             | XXX                                    | XXX                               | .....40,129,939                | .....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              | .....11,058,938                     | .....0                                | .....0                                 | .....0                | .....0                   | (c).....11,058,938         | .....0.8                             | XXX                                    | XXX                               | .....0                         | .....11,058,938                     |
| 11.6 NAIC 6.....                                            | (d).....0              | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | (c).....0                  | .....0.0                             | XXX                                    | XXX                               | .....0                         | .....0                              |
| 11.7 Totals.....                                            | .....123,972,216       | .....486,848,025                    | .....610,379,964                      | .....153,752,355                       | .....55,127,489       | .....0                   | (b).....1,430,080,049      | .....100.0                           | XXX                                    | XXX                               | .....1,406,574,069             | .....23,505,980                     |
| 11.8 Line 11.7 as a % of Col. 7.....                        | .....8.7               | .....34.0                           | .....42.7                             | .....10.8                              | .....3.9              | .....0.0                 | .....100.0                 | XXX                                  | XXX                                    | XXX                               | .....98.4                      | .....1.6                            |
| 12. Total Bonds Prior Year                                  |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 12.1 NAIC 1.....                                            | .....59,467,909        | .....506,712,172                    | .....613,634,345                      | .....167,109,088                       | .....87,934,813       | .....0                   | XXX                        | XXX                                  | .....1,434,858,327                     | .....96.6                         | .....1,429,007,897             | .....5,850,430                      |
| 12.2 NAIC 2.....                                            | .....1,995,274         | .....32,860,671                     | .....7,147,735                        | .....452,551                           | .....0                | .....0                   | XXX                        | XXX                                  | .....42,456,231                        | .....2.9                          | .....42,456,231                | .....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                 | .....8,731,123                      | .....0                                | .....0                                 | .....0                | .....0                   | XXX                        | XXX                                  | (c).....8,731,123                      | .....0.6                          | .....0                         | .....8,731,123                      |
| 12.6 NAIC 6.....                                            | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | XXX                        | XXX                                  | (c).....0                              | .....0.0                          | .....0                         | .....0                              |
| 12.7 Totals.....                                            | .....61,463,183        | .....548,303,966                    | .....620,782,080                      | .....167,561,639                       | .....87,934,813       | .....0                   | XXX                        | XXX                                  | (b).....1,486,045,681                  | .....100.0                        | .....1,471,464,128             | .....14,581,553                     |
| 12.8 Line 12.7 as a % of Col. 9.....                        | .....4.1               | .....36.9                           | .....41.8                             | .....11.3                              | .....5.9              | .....0.0                 | XXX                        | XXX                                  | .....100.0                             | XXX                               | .....99.0                      | .....1.0                            |
| 13. Total Publicly Traded Bonds                             |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 13.1 NAIC 1.....                                            | .....117,420,172       | .....443,217,128                    | .....606,271,694                      | .....149,897,561                       | .....49,637,575       | .....0                   | .....1,366,444,130         | .....95.6                            | .....1,429,007,897                     | .....96.2                         | .....1,366,444,130             | XXX                                 |
| 13.2 NAIC 2.....                                            | .....3,000,000         | .....32,571,959                     | .....4,108,270                        | .....449,710                           | .....0                | .....0                   | .....40,129,939            | .....2.8                             | .....42,456,231                        | .....2.9                          | .....40,129,939                | 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.....                                            | .....120,420,172       | .....475,789,087                    | .....610,379,964                      | .....150,347,271                       | .....49,637,575       | .....0                   | .....1,406,574,069         | .....98.4                            | .....1,471,464,128                     | .....99.0                         | .....1,406,574,069             | XXX                                 |
| 13.8 Line 13.7 as a % of Col. 7.....                        | .....8.6               | .....33.8                           | .....43.4                             | .....10.7                              | .....3.5              | .....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..... | .....8.4               | .....33.3                           | .....42.7                             | .....10.5                              | .....3.5              | .....0.0                 | .....98.4                  | XXX                                  | XXX                                    | XXX                               | .....98.4                      | XXX                                 |
| 14. Total Privately Placed Bonds                            |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 14.1 NAIC 1.....                                            | .....3,552,044         | .....0                              | .....0                                | .....3,405,084                         | .....5,489,914        | .....0                   | .....12,447,042            | .....0.9                             | .....5,850,430                         | .....0.4                          | XXX                            | .....12,447,042                     |
| 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                 | .....11,058,938                     | .....0                                | .....0                                 | .....0                | .....0                   | .....11,058,938            | .....0.8                             | .....8,731,123                         | .....0.6                          | XXX                            | .....11,058,938                     |
| 14.6 NAIC 6.....                                            | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | .....0                   | .....0                     | .....0.0                             | .....0                                 | .....0.0                          | XXX                            | .....0                              |
| 14.7 Totals.....                                            | .....3,552,044         | .....11,058,938                     | .....0                                | .....3,405,084                         | .....5,489,914        | .....0                   | .....23,505,980            | .....1.6                             | .....14,581,553                        | .....1.0                          | XXX                            | .....23,505,980                     |
| 14.8 Line 14.7 as a % of Col. 7.....                        | .....15.1              | .....47.0                           | .....0.0                              | .....14.5                              | .....23.4             | .....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..... | .....0.2               | .....0.8                            | .....0.0                              | .....0.2                               | .....0.4              | .....0.0                 | .....1.6                   | XXX                                  | XXX                                    | XXX                               | XXX                            | .....1.6                            |

(a) Includes \$.....12,447,042 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....0 current 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.

(c) Includes \$.....11,058,938 current year of bonds with 5GI designations, \$.....8,731,123 prior year of bonds with 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

| Distribution by Type |                                                                                        | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 11.08 | 9<br>Total from Column<br>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed |
|----------------------|----------------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|---------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 1.                   | <b>U.S. Governments</b>                                                                |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 1.01                 | Issuer Obligations.....                                                                | 0                      | 93,012,934                          | 86,841,128                            | 37,203,413                             | 31,850,985            | XXX                      | 248,908,460                | 17.4                                  | 251,259,032                            | 16.9                              | 248,908,460                    | 0                               |
| 1.02                 | Residential Mortgage-Backed Securities.....                                            | 985,803                | 5,037,634                           | 9,666,610                             | 3,277,983                              | 63,725                | XXX                      | 19,031,755                 | 1.3                                   | 20,131,391                             | 1.4                               | 19,031,755                     | 0                               |
| 1.03                 | Commercial Mortgage-Backed Securities.....                                             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 1.04                 | Other Loan-Backed and Structured Securities.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 1.05                 | Totals.....                                                                            | 985,803                | 98,050,568                          | 96,507,738                            | 40,481,396                             | 31,914,710            | XXX                      | 267,940,215                | 18.7                                  | 271,390,423                            | 18.3                              | 267,940,215                    | 0                               |
| 2.                   | <b>All Other Governments</b>                                                           |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 2.01                 | Issuer Obligations.....                                                                | 9,013,714              | 46,584,091                          | 61,170,520                            | 0                                      | 0                     | XXX                      | 116,768,325                | 8.2                                   | 118,824,003                            | 8.0                               | 116,768,325                    | 0                               |
| 2.02                 | Residential Mortgage-Backed Securities.....                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 2.03                 | Commercial Mortgage-Backed Securities.....                                             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 2.04                 | Other Loan-Backed and Structured Securities.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 2.05                 | Totals.....                                                                            | 9,013,714              | 46,584,091                          | 61,170,520                            | 0                                      | 0                     | XXX                      | 116,768,325                | 8.2                                   | 118,824,003                            | 8.0                               | 116,768,325                    | 0                               |
| 3.                   | <b>U.S. States, Territories and Possessions, Guaranteed</b>                            |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 3.01                 | Issuer Obligations.....                                                                | 12,620,872             | 35,700,175                          | 65,620,183                            | 22,998,117                             | 0                     | XXX                      | 136,939,347                | 9.6                                   | 154,518,015                            | 10.4                              | 136,939,347                    | 0                               |
| 3.02                 | Residential Mortgage-Backed Securities.....                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 3.03                 | Commercial Mortgage-Backed Securities.....                                             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 3.04                 | Other Loan-Backed and Structured Securities.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 3.05                 | Totals.....                                                                            | 12,620,872             | 35,700,175                          | 65,620,183                            | 22,998,117                             | 0                     | XXX                      | 136,939,347                | 9.6                                   | 154,518,015                            | 10.4                              | 136,939,347                    | 0                               |
| 4.                   | <b>U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>  |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 4.01                 | Issuer Obligations.....                                                                | 4,071,283              | 42,930,921                          | 40,716,848                            | 0                                      | 0                     | XXX                      | 87,719,052                 | 6.1                                   | 97,825,091                             | 6.6                               | 87,719,052                     | 0                               |
| 4.02                 | Residential Mortgage-Backed Securities.....                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 4.03                 | Commercial Mortgage-Backed Securities.....                                             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 4.04                 | Other Loan-Backed and Structured Securities.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 4.05                 | Totals.....                                                                            | 4,071,283              | 42,930,921                          | 40,716,848                            | 0                                      | 0                     | XXX                      | 87,719,052                 | 6.1                                   | 97,825,091                             | 6.6                               | 87,719,052                     | 0                               |
| 5.                   | <b>U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b> |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 5.01                 | Issuer Obligations.....                                                                | 33,699,500             | 56,858,234                          | 156,446,249                           | 46,495,957                             | 0                     | XXX                      | 293,499,940                | 20.5                                  | 299,051,586                            | 20.1                              | 293,499,940                    | 0                               |
| 5.02                 | Residential Mortgage-Backed Securities.....                                            | 39,996,135             | 92,098,781                          | 45,555,678                            | 23,295,528                             | 1,834,903             | XXX                      | 202,781,025                | 14.2                                  | 230,311,797                            | 15.5                              | 202,781,025                    | 0                               |
| 5.03                 | Commercial Mortgage-Backed Securities.....                                             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 5.04                 | Other Loan-Backed and Structured Securities.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 5.05                 | Totals.....                                                                            | 73,695,635             | 148,957,015                         | 202,001,927                           | 69,791,485                             | 1,834,903             | XXX                      | 496,280,965                | 34.7                                  | 529,363,383                            | 35.6                              | 496,280,965                    | 0                               |
| 6.                   | <b>Industrial and Miscellaneous (unaffiliated)</b>                                     |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 6.01                 | Issuer Obligations.....                                                                | 20,584,909             | 103,566,317                         | 144,362,748                           | 20,481,357                             | 21,377,876            | XXX                      | 310,373,207                | 21.7                                  | 302,393,643                            | 20.3                              | 297,926,165                    | 12,447,042                      |
| 6.02                 | Residential Mortgage-Backed Securities.....                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 6.03                 | Commercial Mortgage-Backed Securities.....                                             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 6.04                 | Other Loan-Backed and Structured Securities.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 6.05                 | Totals.....                                                                            | 20,584,909             | 103,566,317                         | 144,362,748                           | 20,481,357                             | 21,377,876            | XXX                      | 310,373,207                | 21.7                                  | 302,393,643                            | 20.3                              | 297,926,165                    | 12,447,042                      |
| 7.                   | <b>Hybrid Securities</b>                                                               |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 7.01                 | Issuer Obligations.....                                                                | 3,000,000              | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 3,000,000                  | 0.2                                   | 3,000,000                              | 0.2                               | 3,000,000                      | 0                               |
| 7.02                 | Residential Mortgage-Backed Securities.....                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 7.03                 | Commercial Mortgage-Backed Securities.....                                             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 7.04                 | Other Loan-Backed and Structured Securities.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 7.05                 | Totals.....                                                                            | 3,000,000              | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 3,000,000                  | 0.2                                   | 3,000,000                              | 0.2                               | 3,000,000                      | 0                               |
| 8.                   | <b>Parent, Subsidiaries and Affiliates</b>                                             |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 8.01                 | Issuer Obligations.....                                                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 8.02                 | Residential Mortgage-Backed Securities.....                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 8.03                 | Commercial Mortgage-Backed Securities.....                                             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 8.04                 | Other Loan-Backed and Structured Securities.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 8.05                 | Affiliated Bank Loans - Issued.....                                                    | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 8.06                 | Affiliated Bank Loans - Acquired.....                                                  | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |
| 8.07                 | Totals.....                                                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                   | 0                                      | 0.0                               | 0                              | 0                               |

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**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

SI09

|                                                                | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 11.08 | 9<br>Total from Column<br>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed |
|----------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|---------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| Distribution by Type                                           |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 9. <b>SVO Identified Funds</b>                                 |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 9.01 Exchange Traded Funds Identified by the SVO.....          | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | .....0                   | .....0                     | .....0.0                              | .....0                                 | .....0.0                          | .....0                         | .....0                          |
| 9.02 Bond Mutual Funds Identified by the SVO.....              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | .....0                   | .....0                     | .....0.0                              | .....0                                 | .....0.0                          | .....0                         | .....0                          |
| 9.03 Totals.....                                               | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | .....0                   | .....0                     | .....0.0                              | .....0                                 | .....0.0                          | .....0                         | .....0                          |
| 10. <b>Unaffiliated Bank Loans</b>                             |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 10.01 Unaffiliated Bank Loans - Issued.....                    | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                              | .....0                                 | .....0.0                          | .....0                         | .....0                          |
| 10.02 Unaffiliated Bank Loans - Acquired.....                  | .....0                 | .....11,058,938                     | .....0                                | .....0                                 | .....0                | XXX                      | .....11,058,938            | .....0.8                              | .....8,731,123                         | .....0.6                          | .....0                         | .....11,058,938                 |
| 10.03 Totals.....                                              | .....0                 | .....11,058,938                     | .....0                                | .....0                                 | .....0                | XXX                      | .....11,058,938            | .....0.8                              | .....8,731,123                         | .....0.6                          | .....0                         | .....11,058,938                 |
| 11. <b>Total Bonds Current Year</b>                            |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 11.01 Issuer Obligations.....                                  | .....82,990,278        | .....378,652,672                    | .....555,157,676                      | .....127,178,844                       | .....53,228,861       | XXX                      | .....1,197,208,331         | .....83.7                             | XXX                                    | XXX                               | .....1,184,761,289             | .....12,447,042                 |
| 11.02 Residential Mortgage-Backed Securities.....              | .....40,981,938        | .....97,136,415                     | .....55,222,288                       | .....26,573,511                        | .....1,898,628        | XXX                      | .....221,812,780           | .....15.5                             | XXX                                    | XXX                               | .....221,812,780               | .....0                          |
| 11.03 Commercial Mortgage-Backed Securities.....               | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                              | XXX                                    | XXX                               | .....0                         | .....0                          |
| 11.04 Other Loan-Backed and Structured Securities.....         | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                              | XXX                                    | XXX                               | .....0                         | .....0                          |
| 11.05 SVO Identified Funds.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | .....0                   | .....0                     | .....0.0                              | XXX                                    | XXX                               | .....0                         | .....0                          |
| 11.06 Affiliated Bank Loans.....                               | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                              | XXX                                    | XXX                               | .....0                         | .....0                          |
| 11.07 Unaffiliated Bank Loans.....                             | .....0                 | .....11,058,938                     | .....0                                | .....0                                 | .....0                | XXX                      | .....11,058,938            | .....0.8                              | XXX                                    | XXX                               | .....0                         | .....11,058,938                 |
| 11.08 Totals.....                                              | .....123,972,216       | .....486,848,025                    | .....610,379,964                      | .....153,752,355                       | .....55,127,489       | .....0                   | .....1,430,080,049         | .....100.0                            | XXX                                    | XXX                               | .....1,406,574,069             | .....23,505,980                 |
| 11.09 Line 11.08 as a % of Col. 7.....                         | .....8.7               | .....34.0                           | .....42.7                             | .....10.8                              | .....3.9              | .....0.0                 | .....100.0                 | XXX                                   | XXX                                    | XXX                               | .....98.4                      | .....1.6                        |
| 12. <b>Total Bonds Prior Year</b>                              |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 12.01 Issuer Obligations.....                                  | .....34,021,461        | .....457,813,749                    | .....559,211,865                      | .....104,976,653                       | .....70,847,642       | XXX                      | XXX                        | XXX                                   | .....1,226,871,370                     | .....82.6                         | .....1,221,020,940             | .....5,850,430                  |
| 12.02 Residential Mortgage-Backed Securities.....              | .....27,441,722        | .....81,759,094                     | .....61,570,215                       | .....62,584,986                        | .....17,087,171       | XXX                      | XXX                        | XXX                                   | .....250,443,188                       | .....16.9                         | .....250,443,188               | .....0                          |
| 12.03 Commercial Mortgage-Backed Securities.....               | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | XXX                        | XXX                                   | .....0                                 | .....0.0                          | .....0                         | .....0                          |
| 12.04 Other Loan-Backed and Structured Securities.....         | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | XXX                        | XXX                                   | .....0                                 | .....0.0                          | .....0                         | .....0                          |
| 12.05 SVO Identified Funds.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | .....0                   | XXX                        | XXX                                   | .....0                                 | .....0.0                          | .....0                         | .....0                          |
| 12.06 Affiliated Bank Loans.....                               | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | XXX                        | XXX                                   | .....0                                 | .....0.0                          | .....0                         | .....0                          |
| 12.07 Unaffiliated Bank Loans.....                             | .....0                 | .....8,731,123                      | .....0                                | .....0                                 | .....0                | XXX                      | XXX                        | XXX                                   | .....8,731,123                         | .....0.6                          | .....0                         | .....8,731,123                  |
| 12.08 Totals.....                                              | .....61,463,183        | .....548,303,966                    | .....620,782,080                      | .....167,561,639                       | .....87,934,813       | .....0                   | XXX                        | XXX                                   | .....1,486,045,681                     | .....100.0                        | .....1,471,464,128             | .....14,581,553                 |
| 12.09 Line 12.08 as a % of Col. 9.....                         | .....4.1               | .....36.9                           | .....41.8                             | .....11.3                              | .....5.9              | .....0.0                 | XXX                        | XXX                                   | .....100.0                             | XXX                               | .....99.0                      | .....1.0                        |
| 13. <b>Total Publicly Traded Bonds</b>                         |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 13.01 Issuer Obligations.....                                  | .....79,438,234        | .....378,652,672                    | .....555,157,676                      | .....123,773,760                       | .....47,738,947       | XXX                      | .....1,184,761,289         | .....82.8                             | .....1,221,020,940                     | .....82.2                         | .....1,184,761,289             | XXX                             |
| 13.02 Residential Mortgage-Backed Securities.....              | .....40,981,938        | .....97,136,415                     | .....55,222,288                       | .....26,573,511                        | .....1,898,628        | XXX                      | .....221,812,780           | .....15.5                             | .....250,443,188                       | .....16.9                         | .....221,812,780               | XXX                             |
| 13.03 Commercial Mortgage-Backed Securities.....               | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                              | .....0                                 | .....0.0                          | .....0                         | XXX                             |
| 13.04 Other Loan-Backed and Structured Securities.....         | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                              | .....0                                 | .....0.0                          | .....0                         | XXX                             |
| 13.05 SVO Identified Funds.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | .....0                   | .....0                     | .....0.0                              | .....0                                 | .....0.0                          | .....0                         | XXX                             |
| 13.06 Affiliated Bank Loans.....                               | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                              | .....0                                 | .....0.0                          | .....0                         | XXX                             |
| 13.07 Unaffiliated Bank Loans.....                             | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                              | .....0                                 | .....0.0                          | .....0                         | XXX                             |
| 13.08 Totals.....                                              | .....120,420,172       | .....475,789,087                    | .....610,379,964                      | .....150,347,271                       | .....49,637,575       | .....0                   | .....1,406,574,069         | .....98.4                             | .....1,471,464,128                     | .....99.0                         | .....1,406,574,069             | XXX                             |
| 13.09 Line 13.08 as a % of Col. 7.....                         | .....8.6               | .....33.8                           | .....43.4                             | .....10.7                              | .....3.5              | .....0.0                 | .....100.0                 | XXX                                   | XXX                                    | XXX                               | .....100.0                     | XXX                             |
| 13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11..... | .....8.4               | .....33.3                           | .....42.7                             | .....10.5                              | .....3.5              | .....0.0                 | .....98.4                  | XXX                                   | XXX                                    | XXX                               | .....98.4                      | XXX                             |
| 14. <b>Total Privately Placed Bonds</b>                        |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 14.01 Issuer Obligations.....                                  | .....3,552,044         | .....0                              | .....0                                | .....3,405,084                         | .....5,489,914        | XXX                      | .....12,447,042            | .....0.9                              | .....5,850,430                         | .....0.4                          | XXX                            | .....12,447,042                 |
| 14.02 Residential Mortgage-Backed Securities.....              | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                              | .....0                                 | .....0.0                          | XXX                            | .....0                          |
| 14.03 Commercial Mortgage-Backed Securities.....               | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                              | .....0                                 | .....0.0                          | XXX                            | .....0                          |
| 14.04 Other Loan-Backed and Structured Securities.....         | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                              | .....0                                 | .....0.0                          | XXX                            | .....0                          |
| 14.05 SVO Identified Funds.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | .....0                   | .....0                     | .....0.0                              | .....0                                 | .....0.0                          | XXX                            | .....0                          |
| 14.06 Affiliated Bank Loans.....                               | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                              | .....0                                 | .....0.0                          | XXX                            | .....0                          |
| 14.07 Unaffiliated Bank Loans.....                             | .....0                 | .....11,058,938                     | .....0                                | .....0                                 | .....0                | XXX                      | .....11,058,938            | .....0.8                              | .....8,731,123                         | .....0.6                          | XXX                            | .....11,058,938                 |
| 14.08 Totals.....                                              | .....3,552,044         | .....11,058,938                     | .....0                                | .....3,405,084                         | .....5,489,914        | .....0                   | .....23,505,980            | .....1.6                              | .....14,581,553                        | .....1.0                          | XXX                            | .....23,505,980                 |
| 14.09 Line 14.08 as a % of Col. 7.....                         | .....15.1              | .....47.0                           | .....0.0                              | .....14.5                              | .....23.4             | .....0.0                 | .....100.0                 | XXX                                   | XXX                                    | XXX                               | XXX                            | .....100.0                      |
| 14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11..... | .....0.2               | .....0.8                            | .....0.0                              | .....0.2                               | .....0.4              | .....0.0                 | .....1.6                   | XXX                                   | XXX                                    | XXX                               | XXX                            | .....1.6                        |

**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

\$15

|                                                                                          | 1          | 2          | 3                         | 4         |
|------------------------------------------------------------------------------------------|------------|------------|---------------------------|-----------|
|                                                                                          | Total      | Bonds      | Money Market Mutual Funds | Other (a) |
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 11,757,344 | 0          | 11,757,344                | 0         |
| 2. Cost of cash equivalents acquired.....                                                | 36,613,993 | 13,673,854 | 22,940,139                | 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.....                                       | 43,933,855 | 13,673,854 | 30,260,001                | 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)..... | 4,437,482  | 0          | 4,437,482                 | 0         |
| 11. Deduct total nonadmitted amounts.....                                                | 0          | 0          | 0                         | 0         |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 4,437,482  | 0          | 4,437,482                 | 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 | 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, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated                  |                     |   |                                              |      |          |       |                                   |                                            |                          |                   |             |            |                                                |                                          |                                                             |                                                           |                                         |                                            |                   |                                      |                         |
| 293792                                                                                                                                                                      | 10                  | 7 | ENTERPRISE PRODS PARTNERS L P COM UNIT       |      | DE       |       | Jeffries & Co Inc.                |                                            | 04/27/2010               | 0                 | 4,691,598   | 6,702,080  | 6,702,080                                      | 849,660                                  | 0                                                           | 0                                                         | 0                                       | 0                                          | 417,690           | 0                                    | 0.000                   |
| 1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated |                     |   |                                              |      |          |       |                                   |                                            |                          |                   | 4,691,598   | 6,702,080  | 6,702,080                                      | 849,660                                  | 0                                                           | 0                                                         | 0                                       | 0                                          | 417,690           | 0                                    | XXX                     |
| Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated                    |                     |   |                                              |      |          |       |                                   |                                            |                          |                   |             |            |                                                |                                          |                                                             |                                                           |                                         |                                            |                   |                                      |                         |
| 000000                                                                                                                                                                      | 00                  | 0 | Homestead Capital USA Farmland Fund I LP     |      | DE       |       | Direct                            |                                            | 06/22/2015               | 0                 | 4,323,778   | 4,323,778  | 4,323,778                                      | 225,163                                  | 0                                                           | 616,860                                                   | 0                                       | 0                                          | 149,315           | 111,439                              | 2.874                   |
| 000000                                                                                                                                                                      | 00                  | 0 | Homestead Capital USA Farmland Fund II LP    |      | DE       |       | Direct                            |                                            | 09/12/2016               | 0                 | 3,355,842   | 3,355,842  | 3,355,842                                      | 147,525                                  | 0                                                           | 245,967                                                   | 0                                       | 0                                          | 120,299           | 1,396,712                            | 1.245                   |
| 000000                                                                                                                                                                      | 00                  | 0 | Citymark Capital Fund I LP                   |      | DE       |       | Direct                            |                                            | 10/03/2016               | 0                 | 961,452     | 1,717,014  | 1,717,014                                      | 976,046                                  | 0                                                           | -                                                         | 0                                       | 0                                          | 48,733            | 102,409                              | 5.790                   |
| 000000                                                                                                                                                                      | 00                  | 0 | Citymark Capital U.S. Apartment Fund II LP   |      | DE       |       | Direct                            |                                            | 10/02/2019               | 0                 | 4,032,967   | 4,032,967  | 4,032,967                                      | -                                        | 0                                                           | 0                                                         | 0                                       | -                                          | 2,967,033         | 3,300                                |                         |
| 2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated   |                     |   |                                              |      |          |       |                                   |                                            |                          |                   | 12,674,040  | 13,429,602 | 13,429,602                                     | 1,348,734                                | 0                                                           | 862,827                                                   | 0                                       | 0                                          | 318,347           | 4,577,592                            | XXX                     |
| Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated                          |                     |   |                                              |      |          |       |                                   |                                            |                          |                   |             |            |                                                |                                          |                                                             |                                                           |                                         |                                            |                   |                                      |                         |
| 000000                                                                                                                                                                      | 00                  | 0 | GCG Investors III LP                         |      | DE       |       | Direct                            |                                            | 12/05/2013               | 0                 | 3,874,248   | 4,642,230  | 4,642,230                                      | (1,318,855)                              | 0                                                           | -                                                         | 0                                       | 0                                          | 1,898,884         | 981,652                              | 4.456                   |
| 000000                                                                                                                                                                      | 00                  | 0 | Newstone Capital Partners LP                 |      | DE       |       | Direct                            |                                            | 03/01/2007               | 0                 | -           | -          | -                                              | 117,299                                  | 0                                                           | -                                                         | 0                                       | 0                                          | (3,843)           | -                                    | 0.000                   |
| 000000                                                                                                                                                                      | 00                  | 0 | NYLCAP Mezzanine Partners III LP             |      | DE       |       | Direct                            |                                            | 05/26/2010               | 0                 | 3,656,131   | 3,392,734  | 3,392,734                                      | 266,939                                  | 0                                                           | 409,369                                                   | 0                                       | 0                                          | 211,665           | 181,464                              | 1.254                   |
| 000000                                                                                                                                                                      | 00                  | 0 | Newstone Capital Partners II LP              |      | DE       |       | Direct                            |                                            | 12/10/2010               | 0                 | 813,494     | 656,634    | 656,634                                        | 11,018                                   | 0                                                           | -                                                         | 0                                       | 0                                          | 39,445            | 207,959                              | 0.450                   |
| 000000                                                                                                                                                                      | 00                  | 0 | NYL Investment Mgmt Mezzanine Partners II LP |      | DE       |       | Direct                            |                                            | 07/17/2007               | 0                 | 560,089     | 38,163     | 38,163                                         | (9,242)                                  | 0                                                           | -                                                         | 0                                       | 0                                          | -                 | 2,170,735                            | 2.338                   |
| 000000                                                                                                                                                                      | 00                  | 0 | Northstar Mezzanine Partners V LP            |      | DE       |       | Direct                            |                                            | 11/28/2007               | 0                 | 2,361,252   | 3,219,588  | 3,219,588                                      | 167,729                                  | 0                                                           | -                                                         | 0                                       | 0                                          | 71,639            | 846,154                              | 1.808                   |
| 000000                                                                                                                                                                      | 00                  | 0 | GS Mezzanine Partners V LP                   |      | DE       |       | Direct                            |                                            | 11/30/2007               | 0                 | 37,318      | 189,616    | 189,616                                        | 8,966                                    | 0                                                           | -                                                         | 0                                       | 0                                          | -                 | 3,756,403                            | 0.474                   |
| 000000                                                                                                                                                                      | 00                  | 0 | GCG Investors II LP                          |      | DE       |       | Direct                            |                                            | 12/07/2009               | 0                 | 815,204     | 991,189    | 991,189                                        | 35,997                                   | 0                                                           | -                                                         | 0                                       | 0                                          | 80,038            | 283,976                              | 3.824                   |
| 000000                                                                                                                                                                      | 00                  | 0 | AEA Mezzanine Fund II LP                     |      | DE       |       | Direct                            |                                            | 05/03/2010               | 0                 | 470,520     | 150,538    | 150,538                                        | (23,984)                                 | 0                                                           | -                                                         | 0                                       | 0                                          | 17,430            | 259,036                              | 1.392                   |
| 000000                                                                                                                                                                      | 00                  | 0 | AEA Middle Market Debt Fund II LP            |      | DE       |       | Direct                            |                                            | 09/02/2011               | 0                 | -           | -          | -                                              | 333,052                                  | 0                                                           | -                                                         | 0                                       | 0                                          | -                 | -                                    | 0.000                   |
| 000000                                                                                                                                                                      | 00                  | 0 | Canal Mezzanine Partners II LP               |      | DE       |       | Direct                            |                                            | 02/01/2012               | 0                 | 2,482,618   | 3,824,192  | 3,824,192                                      | 202,950                                  | 0                                                           | -                                                         | 0                                       | 0                                          | -                 | 1,024,593                            | 24.590                  |
| 000000                                                                                                                                                                      | 00                  | 0 | Midwest Mezzanine Fund V SBIC LP             |      | DE       |       | Direct                            |                                            | 07/05/2013               | 0                 | 6,684,949   | 8,148,319  | 8,148,319                                      | (1,224,008)                              | 0                                                           | -                                                         | 0                                       | 0                                          | 1,033,179         | 1,015,240                            | 9.601                   |
| 000000                                                                                                                                                                      | 00                  | 0 | Brookside Mezzanine Fund III LP              |      | DE       |       | Direct                            |                                            | 08/21/2013               | 0                 | 6,745,761   | 9,076,234  | 9,076,234                                      | 660,025                                  | 0                                                           | -                                                         | 0                                       | 0                                          | 455,529           | 1,982,387                            | 8.892                   |
| 000000                                                                                                                                                                      | 00                  | 0 | GoldPoint Partners Co-Investment V LP        |      | DE       |       | Direct                            |                                            | 06/10/2014               | 0                 | 7,305,586   | 8,800,575  | 8,800,575                                      | (593,066)                                | 0                                                           | -                                                         | 0                                       | 0                                          | 53,409            | 693,211                              | 1.766                   |
| 000000                                                                                                                                                                      | 00                  | 0 | Cyprium Investors IV LP                      |      | DE       |       | Direct                            |                                            | 06/16/2014               | 0                 | 3,920,673   | 3,644,327  | 3,644,327                                      | (365,901)                                | 0                                                           | -                                                         | 0                                       | 0                                          | 403,134           | 823,898                              | 2.160                   |
| 000000                                                                                                                                                                      | 00                  | 0 | AEA Mezzanine Fund III LP                    |      | DE       |       | Direct                            |                                            | 06/20/2014               | 0                 | 4,897,393   | 4,197,673  | 4,197,673                                      | (87,533)                                 | 0                                                           | -                                                         | 0                                       | 0                                          | 388,443           | 462,167                              | 1.672                   |
| 000000                                                                                                                                                                      | 00                  | 0 | MPE Partners LP                              |      | DE       |       | Direct                            |                                            | 07/15/2014               | 0                 | 3,321,179   | 4,284,637  | 4,284,637                                      | (2,613,729)                              | 0                                                           | -                                                         | 0                                       | 0                                          | 732,942           | 406,298                              | 11.446                  |
| 000000                                                                                                                                                                      | 00                  | 0 | Dyal II US Investors LP                      |      | DE       |       | Direct                            |                                            | 12/29/2014               | 0                 | 6,305,157   | 5,136,696  | 5,136,696                                      | (381,129)                                | 0                                                           | 886,937                                                   | 0                                       | 0                                          | 373,100           | 2,627,394                            | 1.294                   |
| 000000                                                                                                                                                                      | 00                  | 0 | Peppertree Capital Fund IV QP LP             |      | DE       |       | Direct                            |                                            | 01/29/2015               | 0                 | 2,307,633   | 3,391,786  | 3,391,786                                      | 498,804                                  | 0                                                           | -                                                         | 0                                       | 0                                          | -                 | 0                                    | 2.472                   |
| 000000                                                                                                                                                                      | 00                  | 0 | Jumpstart Next Fund LLC                      |      | DE       |       | Direct                            |                                            | 02/04/2015               | 0                 | 2,000,000   | 1,686,521  | 1,686,521                                      | 8,277                                    | 0                                                           | -                                                         | 0                                       | 0                                          | -                 | (0)                                  | 16.000                  |
| 000000                                                                                                                                                                      | 00                  | 0 | NB Private Debt ASP Fund LP                  |      | DE       |       | Direct                            |                                            | 02/25/2015               | 0                 | 2,613,626   | 2,083,060  | 2,083,060                                      | 213                                      | 0                                                           | -                                                         | 0                                       | 0                                          | 198,877           | 2,102,000                            | 12.553                  |
| 000000                                                                                                                                                                      | 00                  | 0 | Argosy Investment Partners V LP              |      | DE       |       | Direct                            |                                            | 03/03/2015               | 0                 | 5,915,607   | 13,343,553 | 13,343,553                                     | 2,706,053                                | 0                                                           | -                                                         | 0                                       | 0                                          | -                 | 579,678                              | 6.493                   |
| 000000                                                                                                                                                                      | 00                  | 0 | Peppertree International Fund QP LP          |      | DE       |       | Direct                            |                                            | 04/13/2015               | 0                 | 7,776,538   | 9,937,465  | 9,937,465                                      | 1,092,550                                | 0                                                           | -                                                         | 0                                       | 0                                          | -                 | 1,270,000                            | 19.589                  |
| 000000                                                                                                                                                                      | 00                  | 0 | Pinnacle IV LP                               |      | DE       |       | Direct                            |                                            | 05/27/2015               | 0                 | 11,484,989  | 12,334,212 | 12,334,212                                     | (724,844)                                | 0                                                           | -                                                         | 0                                       | 0                                          | 1,003,250         | 3,515,011                            | 21.848                  |
| 000000                                                                                                                                                                      | 00                  | 0 | Canal Capital Partners III LP                |      | DE       |       | Direct                            |                                            | 06/15/2015               | 0                 | 1,240,000   | 1,065,497  | 1,065,497                                      | (69,252)                                 | 0                                                           | -                                                         | 0                                       | 0                                          | -                 | 409,100                              | 24.990                  |
| 000000                                                                                                                                                                      | 00                  | 0 | IDG Ventures USA III LP                      |      | DE       |       | Direct                            |                                            | 06/26/2015               | 0                 | 5,278,140   | 8,417,967  | 8,417,967                                      | 783,692                                  | 0                                                           | -                                                         | 0                                       | 0                                          | -                 | 508,181                              | 4.933                   |
| 000000                                                                                                                                                                      | 00                  | 0 | GMB Mezzanine Capital III LP                 |      | DE       |       | Direct                            |                                            | 09/08/2015               | 0                 | 6,455,996   | 8,055,668  | 8,055,668                                      | 966,515                                  | 0                                                           | -                                                         | 0                                       | 0                                          | 448,195           | 3,050,000                            | 6.949                   |
| 000000                                                                                                                                                                      | 00                  | 0 | NB Private Debt Fund II LP                   |      | DE       |       | Direct                            |                                            | 10/30/2015               | 0                 | 8,425,202   | 7,975,056  | 7,975,056                                      | (131,102)                                | 0                                                           | -                                                         | 0                                       | 0                                          | 670,017           | 1,565,454                            | 2.314                   |
| 000000                                                                                                                                                                      | 00                  | 0 | BP Natural Gas Opportunity Partners LP       |      | DE       |       | Direct                            |                                            | 12/07/2015               | 0                 | 1,513,225   | 5,946,645  | 5,946,645                                      | 2,626,185                                | 0                                                           | -                                                         | 0                                       | 0                                          | -                 | 1,431,290                            | 3.224                   |
| 000000                                                                                                                                                                      | 00                  | 0 | GoldPoint Mezzanine Partners IV LP           |      | DE       |       | Direct                            |                                            | 12/21/2015               | 0                 | 18,633,892  | 19,048,120 | 19,048,120                                     | 177,867                                  | 0                                                           | -                                                         | 0                                       | 0                                          | 1,024,351         | 3,032,293                            | 1.439                   |
| 000000                                                                                                                                                                      | 00                  | 0 | Gryphon Partners IV LP                       |      | DE       |       | Direct                            |                                            | 01/14/2016               | 0                 | 8,355,669   | 11,698,487 | 11,698,487                                     | 1,356,470                                | 0                                                           | -                                                         | 0                                       | 0                                          | -                 | 1,317,383                            | 0.935                   |

E07

**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 | 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          | Peppertree Capital Fund VI QP LP.....                   |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 05/05/2016               | .....0            | .....3,657,415  | .....4,589,745  | .....4,589,745                                 | .....611,427                             | .....0                                                      | - .....                                                   | .....0                                  | .....0                                     | - .....           | .....230,000                         | .....1.673              |
| 000000 00 0          | Gridiron Capital Fund III LP.....                       |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 11/07/2016               | .....0            | .....4,101,293  | .....9,176,140  | .....9,176,140                                 | .....4,047,627                           | .....0                                                      | - .....                                                   | .....0                                  | .....0                                     | .....67,998       | .....578,338                         | .....0.505              |
| 000000 00 0          | Newstone Capital Partners III LP.....                   |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 11/09/2016               | .....0            | .....12,888,606 | .....12,731,895 | .....12,731,895                                | .....(71,007)                            | .....0                                                      | - .....                                                   | .....0                                  | .....0                                     | .....1,033,479    | .....1,155,644                       | .....1.720              |
| 000000 00 0          | Dyal III US Investors LP.....                           |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 11/04/2016               | .....0            | .....5,375,125  | .....6,016,591  | .....6,016,591                                 | .....(113,030)                           | .....0                                                      | - .....                                                   | .....0                                  | .....0                                     | .....608,761      | .....6,040,809                       | .....0.531              |
| 000000 00 0          | AEA Middle Market Debt Fund III LP.....                 |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 12/14/2016               | .....0            | .....9,311,740  | .....8,820,818  | .....8,820,818                                 | .....(125,974)                           | .....0                                                      | .....810,919                                              | .....0                                  | .....0                                     | .....1,133,414    | .....707,600                         | .....2.899              |
| 000000 00 0          | Carlyle Distressed Opportunities IV ASP Fund.....       |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 02/09/2017               | .....0            | .....3,338,249  | .....2,588,828  | .....2,588,828                                 | .....(591,331)                           | .....0                                                      | - .....                                                   | .....0                                  | .....0                                     | .....54,539       | .....7,300,000                       | .....6.280              |
| 000000 00 0          | GCG Investors IV LP.....                                |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 03/14/2017               | .....0            | .....10,016,158 | .....10,165,417 | .....10,165,417                                | .....329,378                             | .....0                                                      | .....750,355                                              | .....0                                  | .....0                                     | .....945,397      | .....4,015,493                       | .....5.837              |
| 000000 00 0          | MPE Partners II LP.....                                 |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 03/30/2017               | .....0            | .....2,089,880  | .....3,504,599  | .....3,504,599                                 | .....681,573                             | .....0                                                      | - .....                                                   | .....0                                  | .....0                                     | - .....           | .....2,370,656                       | .....2.560              |
| 000000 00 0          | PA Direct Credit Opportunities Fund II, L.P.....        |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 05/15/2017               | .....0            | .....10,941,793 | .....10,570,792 | .....10,570,792                                | .....(52,109)                            | .....0                                                      | - .....                                                   | .....0                                  | .....0                                     | .....967,435      | .....4,058,207                       | .....2.063              |
| 000000 00 0          | GoldPoint Partners Select Manager Fund III LP.....      |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 07/13/2017               | .....0            | .....7,860,814  | .....8,745,419  | .....8,745,419                                 | .....562,422                             | .....0                                                      | - .....                                                   | .....0                                  | .....0                                     | .....91,086       | .....1,736,232                       | .....3.742              |
| 000000 00 0          | Yukon Capital Partners III LP.....                      |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 07/18/2017               | .....0            | .....7,426,009  | .....7,077,426  | .....7,077,426                                 | .....(84,879)                            | .....0                                                      | - .....                                                   | .....0                                  | .....0                                     | .....656,463      | .....5,740,174                       | .....2.680              |
| 000000 00 0          | IDG Ventures SF LP.....                                 |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 08/24/2017               | .....0            | .....481,538    | .....548,879    | .....548,879                                   | .....58,653                              | .....0                                                      | - .....                                                   | .....0                                  | .....0                                     | - .....           | .....7,606                           | .....0.674              |
| 000000 00 0          | Bison Capital Partners V LP.....                        |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 09/18/2017               | .....0            | .....2,294,974  | .....2,250,874  | .....2,250,874                                 | .....(148,317)                           | .....0                                                      | - .....                                                   | .....0                                  | .....0                                     | .....93,647       | .....2,781,983                       | .....1.420              |
| 000000 00 0          | Patriot Capital IV LP.....                              |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 09/29/2017               | .....0            | .....4,000,000  | .....4,613,831  | .....4,613,831                                 | .....606,998                             | .....0                                                      | - .....                                                   | .....0                                  | .....0                                     | - .....           | .....6,000,000                       | .....7.192              |
| 000000 00 0          | Siguler Guff Small Business Credit Opp Fund LP.....     |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 10/06/2017               | .....0            | .....8,349,396  | .....7,956,998  | .....7,956,998                                 | .....31,104                              | .....0                                                      | - .....                                                   | .....0                                  | .....0                                     | .....721,989      | .....1,091,105                       | .....8.586              |
| 000000 00 0          | GoldPoint Partners Co-Investment VI LP.....             |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 02/26/2018               | .....0            | .....8,144,069  | .....8,551,530  | .....8,551,530                                 | .....671,383                             | .....0                                                      | - .....                                                   | .....0                                  | .....0                                     | .....3,450        | .....6,721,439                       | .....1.766              |
| 000000 00 0          | Rembrandt Partners IV, L.P.....                         |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 03/02/2018               | .....0            | .....3,766,455  | .....4,593,433  | .....4,593,433                                 | .....860,252                             | .....0                                                      | .....13,545                                               | .....0                                  | .....0                                     | - .....           | .....1,220,000                       | .....9.030              |
| 000000 00 0          | Pinnacle V LP.....                                      |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 05/24/2018               | .....0            | .....10,017,188 | .....9,367,861  | .....9,367,861                                 | .....(708,888)                           | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | .....1,138,911    | .....4,982,812                       | .....27.761             |
| 000000 00 0          | PIMCO Tactical Opportunities Onshore Fund LP.....       |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 05/31/2018               | .....0            | .....5,000,000  | .....5,055,949  | .....5,055,949                                 | .....(26,056)                            | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | .....248,114      | - .....                              | .....0.560              |
| 000000 00 0          | Intrepid Private Equity Fund I, LP.....                 |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 08/16/2018               | .....0            | .....3,764,300  | .....3,778,743  | .....3,778,743                                 | .....225,457                             | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | .....63,875       | .....1,441,953                       | .....6.171              |
| 000000 00 0          | Ridge Ventures IV LP.....                               |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 07/27/2018               | .....0            | .....1,855,000  | .....1,665,360  | .....1,665,360                                 | .....(131,946)                           | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | - .....           | .....5,145,000                       | .....5.150              |
| 000000 00 0          | Vestigo Ventures Fund 1, LP.....                        |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 07/19/2018               | .....0            | .....3,173,599  | .....2,936,158  | .....2,936,158                                 | .....95,056                              | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | - .....           | .....1,750,000                       | .....8.405              |
| 000000 00 0          | Midwest Mezzanine Fund VI SBIC, LP.....                 |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 08/06/2018               | .....0            | .....4,199,763  | .....4,226,552  | .....4,226,552                                 | .....69,330                              | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | .....96,412       | .....5,800,237                       | .....11.816             |
| 000000 00 0          | AEA Mezzanine IV LP.....                                |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 07/31/2018               | .....0            | .....4,923,245  | .....4,543,173  | .....4,543,173                                 | .....(338,263)                           | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | .....421,110      | .....10,091,233                      | .....2.536              |
| 000000 00 0          | Anagenesis Capital Partners SBIC Fund, LP.....          |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 08/15/2018               | .....0            | .....3,015,553  | .....2,615,828  | .....2,615,828                                 | .....(236,552)                           | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | .....159,452      | .....6,984,447                       | .....26.033             |
| 000000 00 0          | Gryphon Partners V LP.....                              |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 08/31/2018               | .....0            | .....8,532,752  | .....9,053,431  | .....9,053,431                                 | .....580,543                             | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | .....27,458       | .....6,467,248                       | .....1.244              |
| 000000 00 0          | Brookside Mezzanine Fund IV LP.....                     |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 11/06/2018               | .....0            | .....1,000,000  | .....853,668    | .....853,668                                   | .....(146,332)                           | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | - .....           | .....9,000,000                       | .....5.000              |
| 000000 00 0          | North Haven Senior Loan Fund LP.....                    |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 12/19/2018               | .....0            | .....3,855,543  | .....3,602,496  | .....3,602,496                                 | .....(222,706)                           | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | .....172,049      | .....6,253,276                       | .....5.128              |
| 000000 00 0          | GoldPoint Mezzanine Partners Co-Invest Fund A LP.....   |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 03/29/2019               | .....0            | .....1,969,051  | .....1,990,729  | .....1,990,729                                 | .....21,678                              | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | .....71,452       | .....33,393                          | .....7.634              |
| 000000 00 0          | GMB Mezzanine Capital IV LP.....                        |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 04/09/2019               | .....0            | .....1,875,000  | .....1,773,279  | .....1,773,279                                 | .....(101,721)                           | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | - .....           | .....8,125,000                       | .....7.359              |
| 000000 00 0          | Performance Direct Investments IV LP.....               |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 04/24/2019               | .....0            | .....3,929,606  | .....4,206,300  | .....4,206,300                                 | .....276,693                             | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | .....4,459        | .....6,070,394                       | .....11.614             |
| 000000 00 0          | BP Natural Gas Opportunity Partners II, LP.....         |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 06/12/2019               | .....0            | .....448,844    | .....104,618    | .....104,618                                   | .....(344,226)                           | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | - .....           | .....9,551,156                       | .....3.224              |
| 000000 00 0          | Gryphon Mezzanine Partners II LP.....                   |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 06/26/2019               | .....0            | .....3,621,320  | .....3,772,261  | .....3,772,261                                 | .....150,942                             | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | .....309,310      | .....6,161,948                       | .....5.479              |
| 000000 00 0          | RPC Equity Investors, LLC.....                          |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 06/28/2019               | .....0            | .....2,000,000  | .....2,000,000  | .....2,000,000                                 | - .....                                  | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | - .....           | - .....                              | .....1.600              |
| 000000 00 0          | Newstone Capital Partners IV LP.....                    |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 12/05/2019               | .....0            | .....254,750    | .....254,750    | .....254,750                                   | - .....                                  | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | .....225          | .....14,745,250                      | .....2.040              |
| 000000 00 0          | Carlyle Global Infrastructure Opportunity Fund, LP..... |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 07/26/2019               | .....0            | .....451,747    | .....129,462    | .....129,462                                   | .....(322,285)                           | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | - .....           | .....4,548,253                       | .....0.230              |
| 000000 00 0          | Cyprium Investors V LP.....                             |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 08/15/2019               | .....0            | .....1,588,214  | .....1,568,146  | .....1,568,146                                 | .....(20,068)                            | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | - .....           | .....13,411,786                      | .....6.709              |
| 000000 00 0          | AEA Middle Market Debt Fund IV LP.....                  |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 09/11/2019               | .....0            | .....2,914,831  | .....2,704,031  | .....2,704,031                                 | .....(210,800)                           | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | .....159,997      | .....2,074,885                       | .....1.404              |
| 000000 00 0          | Riverside Credit Solutions Fund I LP.....               |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 09/20/2019               | .....0            | .....4,681,978  | .....4,494,780  | .....4,494,780                                 | .....(187,198)                           | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | .....158,651      | .....3,318,022                       | .....6.361              |
| 000000 00 0          | Siguler Guff Small Business Credit Opp Fund II LP.....  |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 12/05/2019               | .....0            | .....750,000    | .....650,805    | .....650,805                                   | .....(99,195)                            | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | - .....           | .....9,250,000                       | .....2.000              |
| 000000 00 0          | NB Strategic Capital Partners.....                      |  |  | ..... |  |          | DE..... | Direct.....                       | .....                                      | 12/26/2019               | .....0            | .....1,888,699  | .....1,888,699  | .....1,888,699                                 | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | - .....           | .....8,111,301                       | .....1.000              |

**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 | 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                                                                                                                                                              | Banyan Holdings Alpha, LLC..... | ..... | .....    | DE..... | Direct.....                       | .....                                      | 12/31/2019               | .....0            | .....540,395     | .....540,395     | .....540,395                                   | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | -                 | .....0                               | .....10.596             |
| 2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated..... |                                 |       |          |         |                                   |                                            |                          |                   | .....316,546,981 | .....351,658,070 | .....351,658,070                               | ....10,075,588                           | .....0                                                      | ....2,871,125                                             | .....0                                  | .....0                                     | .....18,508,815   | ....231,575,838                      | XXX                     |
| 4899999. Subtotal - Unaffiliated.....                                                                                                                                    |                                 |       |          |         |                                   |                                            |                          |                   | .....333,912,619 | .....371,789,752 | .....371,789,752                               | ....12,273,983                           | .....0                                                      | ....3,733,952                                             | .....0                                  | .....0                                     | .....19,244,852   | ....236,153,430                      | XXX                     |
| 5099999. Totals.....                                                                                                                                                     |                                 |       |          |         |                                   |                                            |                          |                   | .....333,912,619 | .....371,789,752 | .....371,789,752                               | ....12,273,983                           | .....0                                                      | ....3,733,952                                             | .....0                                  | .....0                                     | .....19,244,852   | ....236,153,430                      | 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, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated                      |                                                     |  |  |          |         |                                   |                          |                   |                                    |                                              |                        |                         |
| 000000 00 0                                                                                                                                                                    | Homestead Capital USA Farmland Fund I LP.....       |  |  |          | DE..... | Direct.....                       | 06/22/2015.              | .....0            | .....0                             | .....95,568                                  | .....0                 | .....2.874              |
| 000000 00 0                                                                                                                                                                    | Homestead Capital USA Farmland Fund II LP.....      |  |  |          | DE..... | Direct.....                       | 09/12/2016.              | .....0            | .....0                             | .....800,887                                 | .....0                 | .....1.245              |
| 000000 00 0                                                                                                                                                                    | Citymark Capital U.S. Apartment Fund II LP.....     |  |  |          | DE..... | Direct.....                       | 10/02/2019.              | .....0            | .....4,032,967                     | .....0                                       | .....0                 | .....3.300              |
| 219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated..... |                                                     |  |  |          |         |                                   |                          |                   | .....4,032,967                     | .....896,455                                 | .....0                 | XXX                     |
| Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated                            |                                                     |  |  |          |         |                                   |                          |                   |                                    |                                              |                        |                         |
| 000000 00 0                                                                                                                                                                    | GCG Investors III LP.....                           |  |  |          | DE..... | Direct.....                       | 12/05/2013.              | .....0            | .....0                             | .....93,701                                  | .....0                 | .....4.456              |
| 000000 00 0                                                                                                                                                                    | NYLCAP Mezzanine Partners III LP.....               |  |  |          | DE..... | Direct.....                       | 05/26/2010.              | .....0            | .....0                             | .....342,397                                 | .....0                 | .....1.254              |
| 000000 00 0                                                                                                                                                                    | Northstar Mezzanine Partners V LP.....              |  |  |          | DE..... | Direct.....                       | 11/28/2007.              | .....0            | .....0                             | .....18,602                                  | .....0                 | .....1.808              |
| 000000 00 0                                                                                                                                                                    | GS Mezzanine Partners V LP.....                     |  |  |          | DE..... | Direct.....                       | 11/30/2007.              | .....0            | .....0                             | .....1,271                                   | .....0                 | .....0.474              |
| 000000 00 0                                                                                                                                                                    | GCG Investors II LP.....                            |  |  |          | DE..... | Direct.....                       | 12/07/2009.              | .....0            | .....0                             | .....33,611                                  | .....0                 | .....3.824              |
| 000000 00 0                                                                                                                                                                    | AEA Mezzanine Fund II LP.....                       |  |  |          | DE..... | Direct.....                       | 05/03/2010.              | .....0            | .....0                             | .....3,104                                   | .....0                 | .....1.392              |
| 000000 00 0                                                                                                                                                                    | AEA Middle Market Debt Fund II LP.....              |  |  |          | DE..... | Direct.....                       | 09/02/2011.              | .....0            | .....0                             | .....22,595                                  | .....0                 | .....0.000              |
| 000000 00 0                                                                                                                                                                    | GoldPoint Partners Co-Investment V LP.....          |  |  |          | DE..... | Direct.....                       | 06/10/2014.              | .....0            | .....0                             | .....197,128                                 | .....0                 | .....1.766              |
| 000000 00 0                                                                                                                                                                    | Cyprium Investors IV LP.....                        |  |  |          | DE..... | Direct.....                       | 06/16/2014.              | .....0            | .....0                             | .....1,172,403                               | .....0                 | .....2.160              |
| 000000 00 0                                                                                                                                                                    | AEA Mezzanine Fund III LP.....                      |  |  |          | DE..... | Direct.....                       | 06/20/2014.              | .....0            | .....0                             | .....123,338                                 | .....0                 | .....1.672              |
| 000000 00 0                                                                                                                                                                    | Dyal II US Investors LP.....                        |  |  |          | DE..... | Direct.....                       | 12/29/2014.              | .....0            | .....0                             | .....1,350,641                               | .....0                 | .....1.294              |
| 000000 00 0                                                                                                                                                                    | Peppertree Capital Fund IV QP LP.....               |  |  |          | DE..... | Direct.....                       | 01/29/2015.              | .....0            | .....0                             | .....29,750                                  | .....0                 | .....2.472              |
| 000000 00 0                                                                                                                                                                    | NB Private Debt ASP Fund LP.....                    |  |  |          | DE..... | Direct.....                       | 02/25/2015.              | .....0            | .....0                             | .....30,412                                  | .....0                 | .....12.553             |
| 000000 00 0                                                                                                                                                                    | Argosy Investment Partners V LP.....                |  |  |          | DE..... | Direct.....                       | 03/03/2015.              | .....0            | .....0                             | .....1,368,000                               | .....0                 | .....6.493              |
| 000000 00 0                                                                                                                                                                    | Peppertree International Fund QP LP.....            |  |  |          | DE..... | Direct.....                       | 04/13/2015.              | .....0            | .....0                             | .....230,000                                 | .....0                 | .....19.589             |
| 000000 00 0                                                                                                                                                                    | Pinnacle IV LP.....                                 |  |  |          | DE..... | Direct.....                       | 05/27/2015.              | .....0            | .....0                             | .....3,796,836                               | .....0                 | .....21.848             |
| 000000 00 0                                                                                                                                                                    | IDG Ventures USA III LP.....                        |  |  |          | DE..... | Direct.....                       | 06/26/2015.              | .....0            | .....0                             | .....254,090                                 | .....0                 | .....4.933              |
| 000000 00 0                                                                                                                                                                    | GMB Mezzanine Capital III LP.....                   |  |  |          | DE..... | Direct.....                       | 09/08/2015.              | .....0            | .....0                             | .....1,000,000                               | .....0                 | .....6.949              |
| 000000 00 0                                                                                                                                                                    | NB Private Debt Fund II LP.....                     |  |  |          | DE..... | Direct.....                       | 10/30/2015.              | .....0            | .....0                             | .....3,463,531                               | .....0                 | .....2.314              |
| 000000 00 0                                                                                                                                                                    | BP Natural Gas Opportunity Partners LP.....         |  |  |          | DE..... | Direct.....                       | 12/07/2015.              | .....0            | .....0                             | .....236,228                                 | .....0                 | .....3.224              |
| 000000 00 0                                                                                                                                                                    | GoldPoint Mezzanine Partners IV LP.....             |  |  |          | DE..... | Direct.....                       | 12/21/2015.              | .....0            | .....0                             | .....4,816,520                               | .....0                 | .....1.439              |
| 000000 00 0                                                                                                                                                                    | Gryphon Partners IV LP.....                         |  |  |          | DE..... | Direct.....                       | 01/14/2016.              | .....0            | .....0                             | .....165,313                                 | .....0                 | .....0.935              |
| 000000 00 0                                                                                                                                                                    | Peppertree Capital Fund VI QP LP.....               |  |  |          | DE..... | Direct.....                       | 05/05/2016.              | .....0            | .....0                             | .....330,000                                 | .....0                 | .....1.673              |
| 000000 00 0                                                                                                                                                                    | Gridiron Capital Fund III LP.....                   |  |  |          | DE..... | Direct.....                       | 11/07/2016.              | .....0            | .....0                             | .....1,255,198                               | .....0                 | .....0.505              |
| 000000 00 0                                                                                                                                                                    | Newstone Capital Partners III LP.....               |  |  |          | DE..... | Direct.....                       | 11/09/2016.              | .....0            | .....0                             | .....2,072,051                               | .....0                 | .....1.720              |
| 000000 00 0                                                                                                                                                                    | Dyal III US Investors LP.....                       |  |  |          | DE..... | Direct.....                       | 11/04/2016.              | .....0            | .....0                             | .....888,347                                 | .....0                 | .....0.531              |
| 000000 00 0                                                                                                                                                                    | AEA Middle Market Debt Fund III LP.....             |  |  |          | DE..... | Direct.....                       | 12/14/2016.              | .....0            | .....0                             | .....1,154,393                               | .....0                 | .....2.899              |
| 000000 00 0                                                                                                                                                                    | Carlyle Distressed Opportunities IV ASP Fund.....   |  |  |          | DE..... | Direct.....                       | 02/09/2017.              | .....0            | .....0                             | .....1,171,000                               | .....0                 | .....6.280              |
| 000000 00 0                                                                                                                                                                    | GCG Investors IV LP.....                            |  |  |          | DE..... | Direct.....                       | 03/14/2017.              | .....0            | .....0                             | .....2,526,059                               | .....0                 | .....5.837              |
| 000000 00 0                                                                                                                                                                    | MPE Partners II LP.....                             |  |  |          | DE..... | Direct.....                       | 03/30/2017.              | .....0            | .....0                             | .....519,821                                 | .....0                 | .....2.560              |
| 000000 00 0                                                                                                                                                                    | PA Direct Credit Opportunities Fund II, L.P.....    |  |  |          | DE..... | Direct.....                       | 05/15/2017.              | .....0            | .....0                             | .....3,925,031                               | .....0                 | .....2.063              |
| 000000 00 0                                                                                                                                                                    | GoldPoint Partners Select Manager Fund III LP.....  |  |  |          | DE..... | Direct.....                       | 07/13/2017.              | .....0            | .....0                             | .....2,331,705                               | .....0                 | .....3.742              |
| 000000 00 0                                                                                                                                                                    | Yukon Capital Partners III LP.....                  |  |  |          | DE..... | Direct.....                       | 07/18/2017.              | .....0            | .....0                             | .....4,426,978                               | .....0                 | .....2.680              |
| 000000 00 0                                                                                                                                                                    | Bison Capital Partners V LP.....                    |  |  |          | DE..... | Direct.....                       | 09/18/2017.              | .....0            | .....0                             | .....1,059,121                               | .....0                 | .....1.420              |
| 000000 00 0                                                                                                                                                                    | Patriot Capital IV LP.....                          |  |  |          | DE..... | Direct.....                       | 09/29/2017.              | .....0            | .....0                             | .....1,000,000                               | .....0                 | .....7.192              |
| 000000 00 0                                                                                                                                                                    | Siguler Guff Small Business Credit Opp Fund LP..... |  |  |          | DE..... | Direct.....                       | 10/06/2017.              | .....0            | .....0                             | .....3,085,307                               | .....0                 | .....8.586              |
| 000000 00 0                                                                                                                                                                    | GoldPoint Partners Co-Investment VI LP.....         |  |  |          | DE..... | Direct.....                       | 02/26/2018.              | .....0            | .....0                             | .....3,271,345                               | .....0                 | .....1.766              |
| 000000 00 0                                                                                                                                                                    | Rembrandt Partners IV, L.P.....                     |  |  |          | DE..... | Direct.....                       | 03/02/2018.              | .....0            | .....0                             | .....1,555,000                               | .....0                 | .....9.030              |

**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 | Pinnacle V LP.....                                      |  |          | DE..... | Direct.....                       |  | 05/24/2018.              | .....0            | .....0                             | .....5,062,500                               | .....0                 | .....27.761             |
| 000000                                                                                                                                                                    | 00 | 0 | Intrepid Private Equity Fund I, LP.....                 |  |          | DE..... | Direct.....                       |  | 08/16/2018.              | .....0            | .....0                             | .....1,348,063                               | .....0                 | .....6.171              |
| 000000                                                                                                                                                                    | 00 | 0 | Ridge Ventures IV LP.....                               |  |          | DE..... | Direct.....                       |  | 07/27/2018.              | .....0            | .....0                             | .....1,470,000                               | .....0                 | .....5.150              |
| 000000                                                                                                                                                                    | 00 | 0 | Vestigo Ventures Fund 1, LP.....                        |  |          | DE..... | Direct.....                       |  | 07/19/2018.              | .....0            | .....0                             | .....1,250,000                               | .....0                 | .....8.405              |
| 000000                                                                                                                                                                    | 00 | 0 | Midwest Mezzanine Fund VI SBIC, LP.....                 |  |          | DE..... | Direct.....                       |  | 08/06/2018.              | .....0            | .....0                             | .....1,532,195                               | .....0                 | .....11.816             |
| 000000                                                                                                                                                                    | 00 | 0 | AEA Mezzanine IV LP.....                                |  |          | DE..... | Direct.....                       |  | 07/31/2018.              | .....0            | .....0                             | .....2,812,425                               | .....0                 | .....2.536              |
| 000000                                                                                                                                                                    | 00 | 0 | Anagenesis Capital Partners SBIC Fund, LP.....          |  |          | DE..... | Direct.....                       |  | 08/15/2018.              | .....0            | .....0                             | .....1,091,541                               | .....0                 | .....26.033             |
| 000000                                                                                                                                                                    | 00 | 0 | Gryphon Partners V LP.....                              |  |          | DE..... | Direct.....                       |  | 08/31/2018.              | .....0            | .....0                             | .....2,589,717                               | .....0                 | .....1.244              |
| 000000                                                                                                                                                                    | 00 | 0 | Brookside Mezzanine Fund IV LP.....                     |  |          | DE..... | Direct.....                       |  | 11/06/2018.              | .....0            | .....0                             | .....803,665                                 | .....0                 | .....5.000              |
| 000000                                                                                                                                                                    | 00 | 0 | North Haven Senior Loan Fund LP.....                    |  |          | DE..... | Direct.....                       |  | 12/19/2018.              | .....0            | .....0                             | .....2,296,999                               | .....0                 | .....5.128              |
| 000000                                                                                                                                                                    | 00 | 0 | GoldPoint Mezzanine Partners Co-Invest Fund A LP.....   |  |          | DE..... | Direct.....                       |  | 03/29/2019.              | .....0            | .....1,966,607                     | .....2,444                                   | .....0                 | .....7.634              |
| 000000                                                                                                                                                                    | 00 | 0 | GMB Mezzanine Capital IV LP.....                        |  |          | DE..... | Direct.....                       |  | 04/09/2019.              | .....0            | .....325,000                       | .....1,550,000                               | .....0                 | .....7.359              |
| 000000                                                                                                                                                                    | 00 | 0 | Performance Direct Investments IV LP.....               |  |          | DE..... | Direct.....                       |  | 04/24/2019.              | .....0            | .....1,653,938                     | .....2,275,669                               | .....0                 | .....11.614             |
| 000000                                                                                                                                                                    | 00 | 0 | BP Natural Gas Opportunity Partners II, LP.....         |  |          | DE..... | Direct.....                       |  | 06/12/2019.              | .....0            | .....448,844                       | .....0                                       | .....0                 | .....3.224              |
| 000000                                                                                                                                                                    | 00 | 0 | Gryphon Mezzanine Partners II LP.....                   |  |          | DE..... | Direct.....                       |  | 06/26/2019.              | .....0            | .....3,378,525                     | .....459,527                                 | .....0                 | .....5.479              |
| 000000                                                                                                                                                                    | 00 | 0 | RPC Equity Investors, LLC.....                          |  |          | DE..... | Direct.....                       |  | 06/28/2019.              | .....0            | .....2,000,000                     | .....0                                       | .....0                 | .....1.600              |
| 000000                                                                                                                                                                    | 00 | 0 | Newstone Capital Partners IV LP.....                    |  |          | DE..... | Direct.....                       |  | 12/05/2019.              | .....0            | .....254,750                       | .....0                                       | .....0                 | .....2.040              |
| 000000                                                                                                                                                                    | 00 | 0 | Carlyle Global Infrastructure Opportunity Fund, LP..... |  |          | DE..... | Direct.....                       |  | 07/26/2019.              | .....0            | .....451,747                       | .....0                                       | .....0                 | .....0.230              |
| 000000                                                                                                                                                                    | 00 | 0 | Cyprium Investors V LP.....                             |  |          | DE..... | Direct.....                       |  | 08/15/2019.              | .....0            | .....1,588,214                     | .....0                                       | .....0                 | .....6.709              |
| 000000                                                                                                                                                                    | 00 | 0 | AEA Middle Market Debt Fund IV LP.....                  |  |          | DE..... | Direct.....                       |  | 09/11/2019.              | .....0            | .....2,758,744                     | .....166,371                                 | .....0                 | .....1.404              |
| 000000                                                                                                                                                                    | 00 | 0 | Riverside Credit Solutions Fund I LP.....               |  |          | DE..... | Direct.....                       |  | 09/20/2019.              | .....0            | .....5,841,656                     | .....2,873,600                               | .....0                 | .....6.361              |
| 000000                                                                                                                                                                    | 00 | 0 | Siguler Guff Small Business Credit Opp Fund II LP.....  |  |          | DE..... | Direct.....                       |  | 12/05/2019.              | .....0            | .....750,000                       | .....0                                       | .....0                 | .....2.000              |
| 000000                                                                                                                                                                    | 00 | 0 | NB Strategic Capital Partners.....                      |  |          | DE..... | Direct.....                       |  | 12/26/2019.              | .....0            | .....1,888,699                     | .....0                                       | .....0                 | .....1.000              |
| 000000                                                                                                                                                                    | 00 | 0 | Banyan Holdings Alpha, LLC.....                         |  |          | DE..... | Direct.....                       |  | 12/31/2019.              | .....0            | .....540,395                       | .....0                                       | .....0                 | .....10.596             |
| 2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated..... |    |   |                                                         |  |          |         |                                   |  |                          |                   | .....23,847,119                    | .....76,905,542                              | .....0                 | XXX                     |
| 4899999. Subtotal - Unaffiliated.....                                                                                                                                     |    |   |                                                         |  |          |         |                                   |  |                          |                   | .....27,880,086                    | .....77,801,997                              | .....0                 | XXX                     |
| 5099999. Totals.....                                                                                                                                                      |    |   |                                                         |  |          |         |                                   |  |                          |                   | .....27,880,086                    | .....77,801,997                              | .....0                 | XXX                     |

E08.1

**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, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated                       |                     |   |                                                     |       |                                         |                          |               |                                                            |                                          |                                                             |                                                           |                                         |                                        |                                           |                                                            |                |                                          |                                  |                               |                   |              |
| G54050                                                                                                                                                     | 10                  | 2 | LAZARD LTD SHS A.....                               | BMU   | JP Morgan.....                          | 09/15/2014               | 12/02/2019    | .....4,146,839                                             | .....(654,316)                           | .....0                                                      | .....0                                                    | .....0                                  | .....(654,316)                         | .....0                                    | .....3,492,522                                             | ....4,301,708  | .....0                                   | .....809,186                     | .....809,186                  | .....264,023      |              |
| 1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated..... |                     |   |                                                     |       |                                         |                          |               |                                                            | .....4,146,839                           | .....(654,316)                                              | .....0                                                    | .....0                                  | .....0                                 | .....(654,316)                            | .....0                                                     | .....3,492,522 | ....4,301,708                            | .....0                           | .....809,186                  | .....809,186      | .....264,023 |
| Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated                         |                     |   |                                                     |       |                                         |                          |               |                                                            |                                          |                                                             |                                                           |                                         |                                        |                                           |                                                            |                |                                          |                                  |                               |                   |              |
| 000000                                                                                                                                                     | 00                  | 0 | Citymark Capital Fund I LP.....                     | DE..  | Redeemed Shr.....                       | 10/03/2016               | 10/03/2019    | .....3,936,139                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....3,936,139                                             | ...3,936,139   | .....0                                   | - .....                          | .....0                        | .....0            |              |
| 2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....   |                     |   |                                                     |       |                                         |                          |               |                                                            | .....3,936,139                           | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....3,936,139                                             | ...3,936,139   | .....0                                   | .....0                           | .....0                        | .....0            |              |
| Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated                               |                     |   |                                                     |       |                                         |                          |               |                                                            |                                          |                                                             |                                                           |                                         |                                        |                                           |                                                            |                |                                          |                                  |                               |                   |              |
| 000000                                                                                                                                                     | 00                  | 0 | GCG Investors III LP.....                           | DE..  | Redeemed Shr.....                       | 12/05/2013               | 10/02/2019    | .....2,762,299                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....2,762,299                                             | ...2,762,299   | .....0                                   | - .....                          | .....0                        | .....408,807      |              |
| 000000                                                                                                                                                     | 00                  | 0 | Newstone Capital Partners LP.....                   | DE..  | Redeemed Shr.....                       | 03/01/2007               | 09/26/2019    | .....158,532                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....158,532                                               | .....34,217    | .....0                                   | .....(124,315)                   | .....(124,315)                | .....(1,209)      |              |
| 000000                                                                                                                                                     | 00                  | 0 | NYLCAP Mezzanine Partners III LP.....               | DE..  | Redeemed Shr.....                       | 05/26/2010               | 12/19/2019    | .....390,327                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....390,327                                               | .....524,122   | .....0                                   | .....133,796                     | .....133,796                  | .....6,780        |              |
| 000000                                                                                                                                                     | 00                  | 0 | Newstone Capital Partners II LP.....                | DE..  | Redeemed Shr.....                       | 12/10/2010               | 10/16/2019    | .....50,894                                                | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....50,894                                                | .....55,074    | .....0                                   | .....4,180                       | .....4,180                    | .....843          |              |
| 000000                                                                                                                                                     | 00                  | 0 | Northstar Mezzanine Partners V LP.....              | DE..  | Redeemed Shr.....                       | 11/28/2007               | 12/18/2019    | .....522,148                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....522,148                                               | .....522,148   | .....0                                   | - .....                          | .....0                        | .....8,602        |              |
| 000000                                                                                                                                                     | 00                  | 0 | GS Mezzanine Partners V LP.....                     | DE..  | Redeemed Shr.....                       | 11/30/2007               | 09/24/2019    | - .....                                                    | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | - .....                                   | .....41,448                                                | .....41,448    | .....0                                   | .....41,448                      | .....41,448                   | - .....           |              |
| 000000                                                                                                                                                     | 00                  | 0 | AEA Middle Market Debt Fund II LP.....              | DE..  | Redeemed Shr.....                       | 09/02/2011               | 01/18/2019    | .....4,922,350                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....4,922,350                                             | ...4,386,858   | .....0                                   | .....(535,492)                   | .....(535,492)                | .....232,361      |              |
| 000000                                                                                                                                                     | 00                  | 0 | Midwest Mezzanine Fund V SBIC LP.....               | DE..  | Redeemed Shr.....                       | 07/05/2013               | 04/11/2019    | - .....                                                    | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | - .....                                   | .....552,817                                               | .....552,817   | .....0                                   | .....552,817                     | .....552,817                  | - .....           |              |
| 000000                                                                                                                                                     | 00                  | 0 | Brookside Mezzanine Fund III LP.....                | DE..  | Redeemed Shr.....                       | 08/21/2013               | 06/04/2019    | .....184,997                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....184,997                                               | .....184,997   | .....0                                   | - .....                          | .....0                        | .....6,963        |              |
| 000000                                                                                                                                                     | 00                  | 0 | GoldPoint Partners Co-Investment V LP.....          | DE..  | Redeemed Shr.....                       | 06/10/2014               | 12/17/2019    | .....1,315,881                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....1,315,881                                             | ...3,439,080   | .....0                                   | .....2,123,199                   | .....2,123,199                | .....(348)        |              |
| 000000                                                                                                                                                     | 00                  | 0 | Cyprium Investors IV LP.....                        | DE..  | Redeemed Shr.....                       | 06/16/2014               | 12/30/2019    | .....1,111,975                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....1,111,975                                             | ...1,266,896   | .....0                                   | .....154,921                     | .....154,921                  | .....42,565       |              |
| 000000                                                                                                                                                     | 00                  | 0 | AEA Mezzanine Fund III LP.....                      | DE..  | Redeemed Shr.....                       | 06/20/2014               | 10/07/2019    | .....1,313,663                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....1,313,663                                             | ...1,336,233   | .....0                                   | .....22,570                      | .....22,570                   | .....32,822       |              |
| 000000                                                                                                                                                     | 00                  | 0 | MPE Partners LP.....                                | DE..  | Redeemed Shr.....                       | 07/15/2014               | 11/05/2019    | .....2,986,710                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....2,986,710                                             | ...9,202,771   | .....0                                   | .....6,216,061                   | .....6,216,061                | .....103,348      |              |
| 000000                                                                                                                                                     | 00                  | 0 | Dyal II US Investors LP.....                        | DE..  | Redeemed Shr.....                       | 12/29/2014               | 10/28/2019    | - .....                                                    | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | - .....                                   | .....175,589                                               | .....175,589   | .....0                                   | .....175,589                     | .....175,589                  | - .....           |              |
| 000000                                                                                                                                                     | 00                  | 0 | Peppertree Capital Fund IV QP LP.....               | DE..  | Redeemed Shr.....                       | 01/29/2015               | 09/13/2019    | .....76,259                                                | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....76,259                                                | .....76,259    | .....0                                   | - .....                          | .....0                        | - .....           |              |
| 000000                                                                                                                                                     | 00                  | 0 | NB Private Debt ASP Fund LP.....                    | DE..  | Redeemed Shr.....                       | 02/25/2015               | 12/16/2019    | .....730,063                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....730,063                                               | .....815,720   | .....0                                   | .....85,657                      | .....85,657                   | .....11,835       |              |
| 000000                                                                                                                                                     | 00                  | 0 | Peppertree International Fund QP LP.....            | DE..  | Redeemed Shr.....                       | 04/13/2015               | 12/06/2019    | .....606,045                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....606,045                                               | .....606,045   | .....0                                   | - .....                          | .....0                        | - .....           |              |
| 000000                                                                                                                                                     | 00                  | 0 | Pinnacle IV LP.....                                 | DE..  | Redeemed Shr.....                       | 05/27/2015               | 12/13/2019    | .....2,249,710                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....2,249,710                                             | ...2,249,710   | .....0                                   | - .....                          | .....0                        | .....138,038      |              |
| 000000                                                                                                                                                     | 00                  | 0 | NB Private Debt Fund II LP.....                     | DE..  | Redeemed Shr.....                       | 10/30/2015               | 12/13/2019    | .....1,379,124                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....1,379,124                                             | ...1,379,124   | .....0                                   | - .....                          | .....0                        | .....45,674       |              |
| 000000                                                                                                                                                     | 00                  | 0 | BP Natural Gas Opportunity Partners LP.....         | DE..  | Redeemed Shr.....                       | 12/07/2015               | 09/16/2019    | .....1,195,304                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....1,195,304                                             | ...1,195,304   | .....0                                   | - .....                          | .....0                        | - .....           |              |
| 000000                                                                                                                                                     | 00                  | 0 | GoldPoint Mezzanine Partners IV LP.....             | DE..  | Redeemed Shr.....                       | 12/21/2015               | 08/01/2019    | .....171,902                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....171,902                                               | .....175,936   | .....0                                   | .....4,034                       | .....4,034                    | .....2,823        |              |
| 000000                                                                                                                                                     | 00                  | 0 | Gryphon Partners IV LP.....                         | DE..  | Redeemed Shr.....                       | 01/14/2016               | 07/24/2019    | .....220,895                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....220,895                                               | .....220,895   | .....0                                   | - .....                          | .....0                        | - .....           |              |
| 000000                                                                                                                                                     | 00                  | 0 | Gridiron Capital Fund III LP.....                   | DE..  | Redeemed Shr.....                       | 11/07/2016               | 12/20/2019    | .....125,465                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....125,465                                               | .....623,651   | .....0                                   | .....498,186                     | .....498,186                  | .....1,583        |              |
| 000000                                                                                                                                                     | 00                  | 0 | Newstone Capital Partners III LP.....               | DE..  | Redeemed Shr.....                       | 11/09/2016               | 10/16/2019    | .....2,778                                                 | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....2,778                                                 | .....9,708     | .....0                                   | .....6,930                       | .....6,930                    | .....67           |              |
| 000000                                                                                                                                                     | 00                  | 0 | Carlyle Distressed Opportunities IV ASP Fund.....   | DE..  | Redeemed Shr.....                       | 02/09/2017               | 12/27/2019    | .....437,641                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....437,641                                               | .....783,227   | .....0                                   | .....345,587                     | .....345,587                  | .....6,233        |              |
| 000000                                                                                                                                                     | 00                  | 0 | GCG Investors IV LP.....                            | DE..  | Redeemed Shr.....                       | 03/14/2017               | 10/02/2019    | .....785,986                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....785,986                                               | .....785,986   | .....0                                   | - .....                          | .....0                        | .....68,758       |              |
| 000000                                                                                                                                                     | 00                  | 0 | PA Direct Credit Opportunities Fund II, L.P.....    | DE..  | Redeemed Shr.....                       | 05/15/2017               | 12/23/2019    | .....407,206                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....407,206                                               | .....581,625   | .....0                                   | .....174,419                     | .....174,419                  | .....10,879       |              |
| 000000                                                                                                                                                     | 00                  | 0 | GoldPoint Partners Select Manager Fund III LP.....  | DE..  | Redeemed Shr.....                       | 07/13/2017               | 10/22/2019    | .....320,240                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....320,240                                               | .....591,007   | .....0                                   | .....270,767                     | .....270,767                  | .....1,501        |              |
| 000000                                                                                                                                                     | 00                  | 0 | Yukon Capital Partners III LP.....                  | DE..  | Redeemed Shr.....                       | 07/18/2017               | 12/05/2019    | .....1,833,817                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....1,833,817                                             | ...1,864,575   | .....0                                   | .....30,758                      | .....30,758                   | .....65,783       |              |
| 000000                                                                                                                                                     | 00                  | 0 | Bison Capital Partners V LP.....                    | DE..  | Redeemed Shr.....                       | 09/18/2017               | 10/25/2019    | .....600,513                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....600,513                                               | .....871,025   | .....0                                   | .....270,512                     | .....270,512                  | .....8,818        |              |
| 000000                                                                                                                                                     | 00                  | 0 | Siguler Guff Small Business Credit Opp Fund LP..... | DE..  | Redeemed Shr.....                       | 10/06/2017               | 11/12/2019    | .....1,363,795                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....1,363,795                                             | ...1,487,467   | .....0                                   | .....123,672                     | .....123,672                  | .....37,717       |              |
| 000000                                                                                                                                                     | 00                  | 0 | GoldPoint Partners Co-Investment VI LP.....         | DE..  | Redeemed Shr.....                       | 02/26/2018               | 09/20/2019    | .....134,492                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....134,492                                               | .....134,492   | .....0                                   | - .....                          | .....0                        | .....(40)         |              |
| 000000                                                                                                                                                     | 00                  | 0 | Pinnacle V LP.....                                  | DE..  | Redeemed Shr.....                       | 05/24/2018               | 12/16/2019    | .....1,054,687                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....1,054,687                                             | ...1,054,687   | .....0                                   | - .....                          | .....0                        | .....117,622      |              |
| 000000                                                                                                                                                     | 00                  | 0 | AEA Mezzanine IV LP.....                            | DE..  | Redeemed Shr.....                       | 07/31/2018               | 09/04/2019    | .....314,218                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....314,218                                               | .....314,218   | .....0                                   | - .....                          | .....0                        | .....10,911       |              |
| 000000                                                                                                                                                     | 00                  | 0 | North Haven Senior Loan Fund LP.....                | DE..  | Redeemed Shr.....                       | 12/19/2018               | 10/22/2019    | .....129,402                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....129,402                                               | .....131,107   | .....0                                   | .....1,705                       | .....1,705                    | .....2,654        |              |

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 / 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                                                                                                                                        | Gryphon Mezzanine Partners II LP.....     |  |  | DE..     |       | Redeemed Shr.....                       | 06/26/2019.              | 12/23/2019.   | .....216,732                                               | .....0                                   | .....0                                       | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....216,732                                               | .....216,732    | .....0                                   | .....0                           | .....0                        | .....4,669        |
| 000000 00 0                                                                                                                                        | AEA Middle Market Debt Fund IV LP.....    |  |  | DE..     |       | Redeemed Shr.....                       | 09/11/2019.              | 09/11/2019.   | .....10,284                                                | .....0                                   | .....0                                       | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....10,284                                                | .....10,284     | .....0                                   | .....0                           | .....0                        | .....342          |
| 000000 00 0                                                                                                                                        | Riverside Credit Solutions Fund I LP..... |  |  | DE..     |       | Redeemed Shr.....                       | 09/20/2019.              | 12/20/2019.   | .....4,033,278                                             | .....0                                   | .....0                                       | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....4,033,278                                             | .....4,033,278  | .....0                                   | .....0                           | .....0                        | .....148,399      |
| 2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated..... |                                           |  |  |          |       |                                         |                          |               | .....34,119,613                                            | .....0                                   | .....0                                       | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....34,119,613                                            | .....44,696,614 | .....0                                   | .....10,577,001                  | .....10,577,001               | .....1,525,799    |
| 4899999. Subtotal - Unaffiliated.....                                                                                                              |                                           |  |  |          |       |                                         |                          |               | .....42,202,591                                            | .....(654,316)                           | .....0                                       | .....0                                                    | .....0                                  | .....(654,316)                         | .....0                                    | .....41,548,274                                            | .....52,934,461 | .....0                                   | .....11,386,187                  | .....11,386,187               | .....1,789,822    |
| 5099999. Totals.....                                                                                                                               |                                           |  |  |          |       |                                         |                          |               | .....42,202,591                                            | .....(654,316)                           | .....0                                       | .....0                                                    | .....0                                  | .....(654,316)                         | .....0                                    | .....41,548,274                                            | .....52,934,461 | .....0                                   | .....11,386,187                  | .....11,386,187               | .....1,789,822    |

SCHEDULE D - PART 1

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

| 1                                                        |                                           |   | 2                                   | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |             | 10          | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates      |                                           |
|----------------------------------------------------------|-------------------------------------------|---|-------------------------------------|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|-------------|-------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|------------|-------------------------------------------|
|                                                          |                                           |   |                                     | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9           |             |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21         | 22                                        |
|                                                          |                                           |   |                                     |       |                                 |              |                                                                  |             |                                      |             |             |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      |              |                                     |                            |            |                                           |
| CUSIP Identification                                     |                                           |   | Description                         | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value  | Par Value   | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |
| U.S. Government - Issuer Obligations                     |                                           |   |                                     |       |                                 |              |                                                                  |             |                                      |             |             |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      |              |                                     |                            |            |                                           |
| 912810                                                   | EH                                        | 7 | UNITED STATES TREAS BDS.....        | ..... | ..                              | .....        | .....1                                                           | 10,368,253  | 106.824                              | 9,614,160   | 9,000,000   | 9,154,690                       | .....0                                            | .....(131,060)                                  | .....0                                                                 | .....0                                              | 7.875    | 6.251                | FA.....      | 267,707                             | 708,750                    | 06/18/2008 | 02/15/2021                                |
| 912810                                                   | EM                                        | 6 | UNITED STATES TREAS BDS.....        | ..... | ..                              | .....        | .....1                                                           | 27,729,115  | 114.449                              | 26,895,515  | 23,500,000  | 24,553,838                      | .....0                                            | .....(374,238)                                  | .....0                                                                 | .....0                                              | 7.250    | 5.368                | FA.....      | 643,536                             | 1,703,750                  | 12/30/2013 | 08/15/2022                                |
| 912810                                                   | EQ                                        | 7 | UNITED STATES TREAS BDS.....        | SD..  | ..                              | .....        | .....1                                                           | 330,567     | 116.168                              | 307,845     | 265,000     | 285,808                         | .....0                                            | .....(5,263)                                    | .....0                                                                 | .....0                                              | 6.250    | 3.900                | FA.....      | 6,256                               | 16,563                     | 09/29/2010 | 08/15/2023                                |
| 912810                                                   | EQ                                        | 7 | UNITED STATES TREAS BDS.....        | ..... | ..                              | .....        | .....1                                                           | 48,568,417  | 116.168                              | 45,230,011  | 38,935,000  | 41,992,165                      | .....0                                            | .....(773,210)                                  | .....0                                                                 | .....0                                              | 6.250    | 3.900                | FA.....      | 919,152                             | 2,433,438                  | 09/29/2010 | 08/15/2023                                |
| 912810                                                   | EW                                        | 4 | UNITED STATES TREAS BDS.....        | SD..  | ..                              | .....        | .....1                                                           | 390,206     | 124.516                              | 373,548     | 300,000     | 341,318                         | .....0                                            | .....(5,967)                                    | .....0                                                                 | .....0                                              | 6.000    | 3.480                | FA.....      | 6,799                               | 18,000                     | 08/24/2010 | 02/15/2026                                |
| 912810                                                   | EW                                        | 4 | UNITED STATES TREAS BDS.....        | ..... | ..                              | .....        | .....1                                                           | 23,314,779  | 124.516                              | 22,319,493  | 17,925,000  | 20,393,758                      | .....0                                            | .....(356,554)                                  | .....0                                                                 | .....0                                              | 6.000    | 3.480                | FA.....      | 406,235                             | 1,075,500                  | 08/24/2010 | 02/15/2026                                |
| 912810                                                   | EZ                                        | 7 | UNITED STATES TREAS BDS.....        | ..... | ..                              | .....        | .....1                                                           | 12,344,141  | 132.141                              | 13,214,100  | 10,000,000  | 11,119,570                      | .....0                                            | .....(129,418)                                  | .....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   | 131.434                              | 7,439,164   | 5,660,000   | 6,411,817                       | .....0                                            | .....(79,415)                                   | .....0                                                                 | .....0                                              | 6.125    | 4.129                | MN.....      | 44,763                              | 346,675                    | 06/08/2010 | 11/15/2027                                |
| 912810                                                   | FB                                        | 9 | UNITED STATES TREAS BDS.....        | ..... | ..                              | .....        | .....1                                                           | 22,745,492  | 131.434                              | 23,973,562  | 18,240,000  | 20,662,816                      | .....0                                            | .....(255,924)                                  | .....0                                                                 | .....0                                              | 6.125    | 4.129                | MN.....      | 144,254                             | 1,117,200                  | 06/08/2010 | 11/15/2027                                |
| 912810                                                   | FT                                        | 0 | UNITED STATES TREAS BDS.....        | ..... | ..                              | .....        | .....1                                                           | 2,546,250   | 132.758                              | 2,655,160   | 2,000,000   | 2,484,295                       | .....0                                            | .....(23,812)                                   | .....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  | 120.035                              | 37,210,850  | 31,000,000  | 34,719,118                      | .....0                                            | .....(147,086)                                  | .....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  | 113.648                              | 34,094,400  | 30,000,000  | 31,850,985                      | .....0                                            | .....(61,016)                                   | .....0                                                                 | .....0                                              | 3.125    | 2.748                | MN.....      | 121,051                             | 937,500                    | 11/16/2017 | 11/15/2041                                |
| 912828                                                   | 2R                                        | 0 | UNITED STATES TREAS NTS.....        | ..... | ..                              | .....        | .....1                                                           | 19,770,313  | 102.856                              | 20,571,200  | 20,000,000  | 19,817,007                      | .....0                                            | .....21,618                                     | .....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   | 102.723                              | 8,217,840   | 8,000,000   | 8,094,842                       | .....0                                            | .....(15,411)                                   | .....0                                                                 | .....0                                              | 2.250    | 2.031                | MN.....      | 23,242                              | 180,000                    | 12/22/2016 | 11/15/2025                                |
| 912828                                                   | RR                                        | 3 | UNITED STATES TREAS NTS.....        | ..... | ..                              | .....        | .....1                                                           | 17,081,719  | 100.789                              | 17,134,130  | 17,000,000  | 17,026,433                      | .....0                                            | .....(13,818)                                   | .....0                                                                 | .....0                                              | 2.000    | 1.914                | MN.....      | 43,901                              | 340,000                    | 12/21/2015 | 11/15/2021                                |
| 0199999                                                  | U.S. Government - Issuer Obligations..... |   |                                     |       |                                 |              |                                                                  | 267,452,495 | XXX                                  | 269,250,978 | 231,825,000 | 248,908,460                     | .....0                                            | .....(2,350,574)                                | .....0                                                                 | .....0                                              | XXX      | XXX                  | XXX          | 3,490,925                           | 11,164,876                 | XXX        | XXX                                       |
| U.S. Government - Residential Mortgage-Backed Securities |                                           |   |                                     |       |                                 |              |                                                                  |             |                                      |             |             |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      |              |                                     |                            |            |                                           |
| 36200R                                                   | YA                                        | 4 | GNMA GTD PASS THRU POOL 570505..... | ..... | ..                              | .....4       | .....1                                                           | 19,771      | 110.312                              | 21,382      | 19,383      | 19,706                          | .....0                                            | .....18                                         | .....0                                                                 | .....0                                              | 6.500    | 5.705                | MON...       | 105                                 | 1,260                      | 02/20/2002 | 12/15/2031                                |
| 36200S                                                   | TX                                        | 8 | GNMA GTD PASS THRU POOL 571266..... | ..... | ..                              | .....4       | .....1                                                           | 10,195      | 110.312                              | 11,246      | 10,195      | 10,195                          | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | 6.500    | 6.564                | MON...       | 55                                  | 663                        | 03/15/2002 | 10/15/2031                                |
| 36202D                                                   | LF                                        | 6 | GNMA GTD PASS THRU POOL 003026..... | ..... | ..                              | .....4       | .....1                                                           | 22,438      | 116.423                              | 25,772      | 22,137      | 22,310                          | .....0                                            | .....5                                          | .....0                                                                 | .....0                                              | 7.000    | 6.761                | MON...       | 129                                 | 1,550                      | 03/07/2001 | 01/20/2031                                |
| 36202E                                                   | CC                                        | 1 | GNMA GTD PASS THRU POOL 003667..... | ..... | ..                              | .....4       | .....1                                                           | 303,571     | 115.679                              | 341,302     | 295,042     | 300,958                         | .....0                                            | .....(262)                                      | .....0                                                                 | .....0                                              | 6.500    | 6.103                | MON...       | 1,598                               | 19,178                     | 03/20/2006 | 01/20/2035                                |
| 36202E                                                   | GS                                        | 2 | GNMA GTD PASS THRU POOL 003809..... | ..... | ..                              | .....4       | .....1                                                           | 252,841     | 115.536                              | 284,262     | 246,037     | 251,578                         | .....0                                            | .....(75)                                       | .....0                                                                 | .....0                                              | 6.500    | 5.911                | MON...       | 1,333                               | 15,992                     | 03/21/2007 | 01/20/2036                                |
| 36202E                                                   | JZ                                        | 3 | GNMA GTD PASS THRU POOL 003880..... | ..... | ..                              | .....4       | .....1                                                           | 291,057     | 119.316                              | 339,015     | 284,131     | 289,488                         | .....0                                            | .....(404)                                      | .....0                                                                 | .....0                                              | 6.500    | 6.119                | MON...       | 1,539                               | 18,469                     | 11/17/2008 | 07/20/2036                                |
| 36202E                                                   | KD                                        | 0 | GNMA GTD PASS THRU POOL 003892..... | ..... | ..                              | .....4       | .....1                                                           | 195,542     | 117.179                              | 221,754     | 189,244     | 194,186                         | .....0                                            | .....(766)                                      | .....0                                                                 | .....0                                              | 7.000    | 6.448                | MON...       | 1,104                               | 13,247                     | 08/07/2007 | 08/20/2036                                |
| 36202E                                                   | M3                                        | 0 | GNMA GTD PASS THRU POOL 003978..... | ..... | ..                              | .....4       | .....1                                                           | 128,342     | 116.729                              | 144,789     | 124,039     | 127,848                         | .....0                                            | .....85                                         | .....0                                                                 | .....0                                              | 7.000    | 6.026                | MON...       | 724                                 | 8,683                      | 09/24/2007 | 04/20/2037                                |
| 36202E                                                   | PC                                        | 7 | GNMA GTD PASS THRU POOL 004019..... | ..... | ..                              | .....4       | .....1                                                           | 215,389     | 117.599                              | 244,507     | 207,917     | 214,613                         | .....0                                            | .....208                                        | .....0                                                                 | .....0                                              | 7.000    | 5.891                | MON...       | 1,213                               | 14,554                     | 09/12/2007 | 08/20/2037                                |
| 36202E                                                   | PN                                        | 3 | GNMA GTD PASS THRU POOL 004029..... | ..... | ..                              | .....4       | .....1                                                           | 140,443     | 114.314                              | 156,774     | 137,143     | 139,933                         | .....0                                            | .....(170)                                      | .....0                                                                 | .....0                                              | 6.500    | 5.974                | MON...       | 743                                 | 8,914                      | 10/09/2007 | 09/20/2037                                |
| 36202E                                                   | PP                                        | 8 | GNMA GTD PASS THRU POOL 004030..... | ..... | ..                              | .....4       | .....1                                                           | 139,756     | 116.550                              | 156,951     | 134,664     | 138,905                         | .....0                                            | .....128                                        | .....0                                                                 | .....0                                              | 7.000    | 6.272                | MON...       | 786                                 | 9,426                      | 10/11/2007 | 09/20/2037                                |
| 36202E                                                   | PZ                                        | 6 | GNMA GTD PASS THRU POOL 004040..... | ..... | ..                              | .....4       | .....1                                                           | 1,013,703   | 114.423                              | 1,066,411   | 931,987     | 1,001,042                       | .....0                                            | .....(2,472)                                    | .....0                                                                 | .....0                                              | 6.500    | 4.893                | MON...       | 5,048                               | 60,579                     | 04/19/2010 | 10/20/2037                                |
| 36202E                                                   | RG                                        | 6 | GNMA GTD PASS THRU POOL 004087..... | ..... | ..                              | .....4       | .....1                                                           | 237,816     | 115.858                              | 259,779     | 224,222     | 235,815                         | .....0                                            | .....(212)                                      | .....0                                                                 | .....0                                              | 7.000    | 5.789                | MON...       | 1,308                               | 15,696                     | 05/20/2008 | 02/20/2038                                |
| 36208V                                                   | 6T                                        | 7 | GNMA GTD PASS THRU POOL 462682..... | ..... | ..                              | .....4       | .....1                                                           | 285,401     | 110.601                              | 303,560     | 274,465     | 280,395                         | .....0                                            | .....(156)                                      | .....0                                                                 | .....0                                              | 6.500    | 5.794                | MON...       | 1,487                               | 17,840                     | 03/28/2006 | 04/15/2028                                |
| 36224K                                                   | LH                                        | 0 | GNMA GTD PASS THRU POOL 330728..... | ..... | ..                              | .....4       | .....1                                                           | 11,552      | 104.356                              | 12,911      | 12,372      | 11,898                          | .....0                                            | .....(199)                                      | .....0                                                                 | .....0                                              | 7.500    | 11.353               | MON...       | 77                                  | 928                        | 02/09/1995 | 03/15/2023                                |
| 36241K                                                   | FV                                        | 5 | GNMA GTD PASS THRU POOL 781980..... | ..... | ..                              | .....4       | .....1                                                           | 1,023,999   | 117.684                              | 1,160,822   | 986,392     | 1,014,232                       | .....0                                            | .....(2,369)                                    | .....0                                                                 | .....0                                              | 7.000    | 6.415                | MON...       | 5,754                               | 69,047                     | 11/27/2006 | 12/15/2034                                |
| 36290U                                                   | F9                                        | 2 | GNMA GTD PASS THRU POOL 617692..... | ..... | ..                              | .....4       | .....1                                                           | 177,323     | 112.255                              | 193,154     | 172,067     | 176,114                         | .....0                                            | .....(385)                                      | .....0                                                                 | .....0                                              | 6.500    | 6.101                | MON...       | 932                                 | 11,184                     | 12/10/2007 | 09/15/2037                                |
| 36290U                                                   | GE                                        | 0 | GNMA GTD PASS THRU POOL 617697..... | ..... | ..                              | .....4       | .....1                                                           | 90,938      | 113.599                              | 99,213      | 87,335      | 90,137                          | .....0                                            | .....(475)                                      | .....0                                                                 | .....0                                              | 7.000    | 6.445                | MON...       | 509                                 | 6,114                      | 10/18/2007 | 09/15/2037                                |
| 36290U                                                   | H4                                        | 1 | GNMA GTD PASS THRU POOL 617751..... | ..... | ..                              | .....4       | .....1                                                           | 33,675      | 113.741                              | 36,675      | 32,244      | 33,361                          | .....0                                            | .....(249)                                      | .....0                                                                 | .....0                                              | 7.000    | 6.400                | MON...       | 188                                 | 2,257                      | 10/24/2007 | 10/15/2037                                |
| 36291Y                                                   | LP                                        | 0 | GNMA GTD PASS THRU POOL 642134..... | ..... | ..                              | .....4       | .....1                                                           | 126,833     | 104.818                              | 128,544     | 122,636     | 126,587                         | .....0                                            | .....666                                        | .....0                                                                 | .....0                                              | 7.000    | 4.889                | MON...       | 715                                 | 8,584                      | 10/18/2006 | 08/15/2036                                |
| 36294S                                                   | EF                                        | 0 | GNMA GTD PASS THRU POOL 658134..... | ..... | ..                              | .....4       | .....1                                                           | 85,542      | 115.361                              | 95,490      | 82,775      | 84,857                          | .....0                                            | .....(437)                                      | .....0                                                                 | .....0                                              | 7.000    | 6.557                | MON...       | 483                                 | 5,794                      | 01/18/2007 | 10/15/2036                                |
| 36294T                                                   | 2P                                        | 9 | GNMA GTD PASS THRU POOL 659682..... | ..... | ..                              | .....4       | .....1                                                           | 89,235      | 110.460                              | 95,394      | 86,361      | 88,523                          | .....0                                            | .....(536)                                      | .....0                                                                 | .....0                                              | 7.000    | 6.560                | MON...       | 504                                 | 6,045                      | 01/17/2007 | 10/15/2036                                |
| 36294T                                                   | YE                                        | 9 | GNMA GTD PASS THRU POOL 659609..... | ..... | ..                              | .....4       | .....1                                                           | 58,865      | 110.147                              | 62,778      | 56,995      | 58,391                          | .....0                                            | .....(203)                                      | .....0                                                                 | .....0                                              | 7.000    | 6.567                | MON...       | 332                                 | 3,990                      | 10/13/2006 | 08/15/2036                                |

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                                    |        |                  |                                   |                  |                  |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16         | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
|                                                                        |             |   |                                     |       | F<br>o<br>r<br>e<br>i<br>g<br>n | B<br>o<br>n<br>d<br>C<br>H<br>A<br>R |        |                  | 8                                 | 9                |                  |                                 | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of    | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| CUSIP Identification                                                   | Description |   |                                     | Code  |                                 | Symbol                               |        | Actual Cost      | Rate Used to Obtain<br>Fair Value | Fair Value       | Par Value        | Book/Adjusted<br>Carrying Value |                                                   |                                                 |                                                                        |                                                     |            |                      |              |                                     |                            |             |                                           |
| 36295A                                                                 | DH          | 5 | GNMA GTD PASS THRU POOL 664404..... | ..... | ..                              | .....4                               | .....1 | .....355,065     | ...114.345                        | .....388,866     | .....340,081     | .....351,690                    | .....0                                            | .....(888)                                      | .....0                                                                 | .....0                                              | .....6.500 | .....5.910           | MON.....     | .....1,842                          | .....22,105                | 02/11/2008. | 10/15/2037.                               |
| 36295H                                                                 | R9          | 3 | GNMA GTD PASS THRU POOL 671112..... | ..... | ..                              | .....4                               | .....1 | .....45,781      | ...116.099                        | .....51,486      | .....44,346      | .....45,700                     | .....0                                            | .....(7)                                        | .....0                                                                 | .....0                                              | .....6.500 | .....4.425           | MON.....     | .....240                            | .....2,883                 | 11/13/2007. | 08/15/2037.                               |
| 36295Q                                                                 | PH          | 7 | GNMA GTD PASS THRU POOL 677324..... | ..... | ..                              | .....4                               | .....1 | .....37,141      | ...111.966                        | .....40,155      | .....35,864      | .....37,075                     | .....0                                            | .....24                                         | .....0                                                                 | .....0                                              | .....6.500 | .....3.717           | MON.....     | .....194                            | .....2,331                 | 12/12/2008. | 09/15/2038.                               |
| 36296Q                                                                 | PX          | 1 | GNMA GTD PASS THRU POOL 698038..... | ..... | ..                              | .....4                               | .....1 | .....119,150     | ...112.438                        | .....126,949     | .....112,905     | .....118,833                    | .....0                                            | .....391                                        | .....0                                                                 | .....0                                              | .....6.500 | .....3.478           | MON.....     | .....612                            | .....7,339                 | 04/16/2009. | 01/15/2039.                               |
| 36296T                                                                 | QN          | 6 | GNMA GTD PASS THRU POOL 700761..... | ..... | ..                              | .....4                               | .....1 | .....69,300      | ...112.084                        | .....74,833      | .....66,765      | .....68,926                     | .....0                                            | .....(218)                                      | .....0                                                                 | .....0                                              | .....6.500 | .....5.799           | MON.....     | .....362                            | .....4,340                 | 12/10/2008. | 10/15/2038.                               |
| 36296U                                                                 | NG          | 1 | GNMA GTD PASS THRU POOL 701591..... | ..... | ..                              | .....4                               | .....1 | .....173,577     | ...113.695                        | .....187,950     | .....165,311     | .....171,981                    | .....0                                            | .....(1,150)                                    | .....0                                                                 | .....0                                              | .....6.500 | .....5.827           | MON.....     | .....895                            | .....10,745                | 03/25/2009. | 01/15/2039.                               |
| 36296X                                                                 | E4          | 2 | GNMA GTD PASS THRU POOL 704055..... | ..... | ..                              | .....4                               | .....1 | .....228,734     | ...114.140                        | .....249,983     | .....219,015     | .....227,648                    | .....0                                            | .....(385)                                      | .....0                                                                 | .....0                                              | .....6.500 | .....5.461           | MON.....     | .....1,186                          | .....14,236                | 03/10/2009. | 11/15/2038.                               |
| 36296X                                                                 | GG          | 3 | GNMA GTD PASS THRU POOL 704099..... | ..... | ..                              | .....4                               | .....1 | .....200,144     | ...114.192                        | .....217,988     | .....190,897     | .....198,340                    | .....0                                            | .....(609)                                      | .....0                                                                 | .....0                                              | .....6.500 | .....5.849           | MON.....     | .....1,034                          | .....12,408                | 03/17/2009. | 12/15/2038.                               |
| 383739                                                                 | 2A          | 6 | GNMA 01 24 PE.....                  | ..... | ..                              | .....4                               | .....1 | .....649,851     | ...99.947                         | .....619,134     | .....619,459     | .....637,534                    | .....0                                            | .....(1,077)                                    | .....0                                                                 | .....0                                              | .....7.000 | .....6.131           | MON.....     | .....3,614                          | .....43,362                | 12/04/2006. | 05/20/2031.                               |
| 38379X                                                                 | XQ          | 8 | GNMA 16 101 LN.....                 | CF..  | ..                              | .....4                               | .....1 | .....5,182,031   | ...101.106                        | .....5,055,297   | .....5,000,000   | .....5,119,495                  | .....0                                            | .....(36,774)                                   | .....0                                                                 | .....0                                              | .....3.000 | .....2.561           | MON.....     | .....12,500                         | .....150,000               | 08/15/2016. | 07/20/2046.                               |
| 38379X                                                                 | XR          | 6 | GNMA 16 101 QM.....                 | CF..  | ..                              | .....4                               | .....1 | .....7,197,969   | ...99.621                         | .....6,973,451   | .....7,000,000   | .....7,143,463                  | .....0                                            | .....(31,934)                                   | .....0                                                                 | .....0                                              | .....3.000 | .....2.712           | MON.....     | .....17,500                         | .....210,000               | 08/19/2016. | 05/20/2046.                               |
| 0299999. U.S. Government - Residential Mortgage-Backed Securities..... |             |   |                                     |       |                                 |                                      |        | .....19,212,970  | XXX                               | .....19,448,577  | .....18,534,426  | .....19,031,757                 | .....0                                            | .....(80,887)                                   | .....0                                                                 | .....0                                              | XXX        | XXX                  | XXX          | .....66,645                         | .....799,743               | XXX         | XXX                                       |
| 0599999. Total - U.S. Government.....                                  |             |   |                                     |       |                                 |                                      |        | .....286,665,465 | XXX                               | .....288,699,555 | .....250,359,426 | .....267,940,217                | .....0                                            | .....(2,431,461)                                | .....0                                                                 | .....0                                              | XXX        | XXX                  | XXX          | .....3,557,570                      | .....11,964,619            | XXX         | XXX                                       |

All Other Governments - Issuer Obligations

|                                                          |    |   |                                   |   |     |             |         |             |             |             |   |             |   |   |       |       |     |           |           |             |             |
|----------------------------------------------------------|----|---|-----------------------------------|---|-----|-------------|---------|-------------|-------------|-------------|---|-------------|---|---|-------|-------|-----|-----------|-----------|-------------|-------------|
| 110709                                                   | DL | 3 | BRITISH COLUMBIA PROV CDA BD..... | A | 1FE | 31,973,220  | 123.514 | 31,002,014  | 25,100,000  | 28,493,532  | 0 | (491,102)   | 0 | 0 | 6.500 | 3.953 | JJ  | 752,303   | 1,631,500 | 01/07/2015. | 01/15/2026. |
| 748148                                                   | PB | 3 | QUEBEC PROV CDA DEB.....          | A | 1FE | 6,305,235   | 118.811 | 6,534,605   | 5,500,000   | 5,825,914   | 0 | (84,840)    | 0 | 0 | 7.500 | 5.584 | JJ  | 190,208   | 412,500   | 11/21/2013. | 07/15/2023. |
| 748148                                                   | PD | 9 | QUEBEC PROV CDA DEB.....          | A | 1FE | 10,596,279  | 119.814 | 9,974,516   | 8,325,000   | 9,226,716   | 0 | (197,623)   | 0 | 0 | 7.125 | 4.220 | FA  | 233,967   | 593,156   | 01/17/2014. | 02/09/2024. |
| 458182                                                   | BV | 3 | INTER AMERICAN DEV BANK.....      | D | 1FE | 11,309,180  | 124.948 | 11,245,320  | 9,000,000   | 9,999,721   | 0 | (157,575)   | 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  | 128.993 | 25,798,600  | 20,000,000  | 22,677,267  | 0 | (292,047)   | 0 | 0 | 6.750 | 4.621 | JJ  | 622,500   | 1,350,000 | 12/07/2011. | 07/15/2027. |
| 459056                                                   | LD | 7 | INTERNATIONAL BK RECON & DEV..... | D | 1FE | 27,503,200  | 117.423 | 25,245,945  | 21,500,000  | 23,208,864  | 0 | (509,131)   | 0 | 0 | 7.625 | 4.791 | 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   | 113.043 | 5,652,150   | 5,000,000   | 5,535,105   | 0 | (136,007)   | 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   | 115.229 | 2,880,725   | 2,500,000   | 2,787,492   | 0 | (62,026)    | 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   | 100.280 | 9,025,200   | 9,000,000   | 9,013,714   | 0 | (125,326)   | 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     | 127,359,075 | 105,925,000 | 116,768,325 | 0 | (2,055,677) | 0 | 0 | XXX   | XXX   | XXX | 2,821,329 | 7,062,781 | XXX         | XXX         |
| 1099999. Total - All Other Governments.....              |    |   |                                   |   |     | 131,689,674 | XXX     | 127,359,075 | 105,925,000 | 116,768,325 | 0 | (2,055,677) | 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  | ...104.740 | .....6,808,100  | .....6,500,000  | .....6,750,219  | .....0 | .....(292,713) | .....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  | ...117.165 | .....5,858,250  | .....5,000,000  | .....5,472,724  | .....0 | .....(76,343)  | .....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    | ...101.928 | .....798,096    | .....783,000    | .....791,887    | .....0 | .....(17,421)  | .....0 | .....0 | .....5.000 | .....2.699 | JJ..... | .....19,575  | .....39,150  | 03/22/2016. | 07/01/2025. |
|  | 341150 | SB | 2 | FLORIDA ST REF DEPT TRANSN RIGHT OF WAY.....  | .....  | .. | .....2 | .....1FE | .....6,235,915  | ...114.148 | .....6,729,025  | .....5,895,000  | .....6,193,569  | .....0 | .....(29,963)  | .....0 | .....0 | .....4.000 | .....3.311 | JJ..... | .....117,900 | .....224,010 | 08/06/2018. | 07/01/2038. |
|  | 34153Q | NL | 6 | FLORIDA ST BRD ED PUB CAP OUTLAY SER B G..... | .....  | .. | .....2 | .....1FE | .....3,208,920  | ...114.969 | .....3,477,812  | .....3,025,000  | .....3,186,042  | .....0 | .....(16,380)  | .....0 | .....0 | .....4.000 | .....3.271 | JD..... | .....10,083  | .....121,000 | 08/06/2018. | 06/01/2035. |
|  | 373385 | AT | 0 | GEORGIA ST SER A 2 GO.....                    | C..... | .. | .....2 | .....1FE | .....5,442,250  | ...113.353 | .....5,667,650  | .....5,000,000  | .....5,339,882  | .....0 | .....(42,600)  | .....0 | .....0 | .....4.000 | .....2.930 | FA..... | .....83,333  | .....200,000 | 07/06/2017. | 02/01/2035. |
|  | 373385 | BW | 2 | GEORGIA ST TAXABLE SER B GO.....              | .....  | .. | .....1 | .....1FE | .....4,080,000  | ...102.608 | .....4,186,406  | .....4,080,000  | .....4,080,000  | .....0 | .....0         | .....0 | .....0 | .....2.920 | .....2.920 | FA..... | .....49,640  | .....119,136 | 06/21/2017. | 02/01/2029. |
|  | 373385 | DK | 6 | GEORGIA ST TAXABLE SER B GO.....              | .....  | .. | .....1 | .....1FE | .....7,197,310  | ...108.526 | .....7,965,808  | .....7,340,000  | .....7,208,784  | .....0 | .....9,995     | .....0 | .....0 | .....3.600 | .....3.808 | JJ..... | .....132,120 | .....256,166 | 11/09/2018. | 07/01/2030. |
|  | 373385 | DL | 4 | GEORGIA ST TAXABLE SER B GO.....              | .....  | .. | .....1 | .....1FE | .....15,774,917 | ...107.964 | .....17,225,656 | .....15,955,000 | .....15,789,333 | .....0 | .....11,307    | .....0 | .....0 | .....3.650 | .....3.762 | JJ..... | .....291,179 | .....564,563 | 10/04/2018. | 07/01/2031. |
|  | 419792 | RX | 6 | HAWAII ST GO.....                             | .....  | .. | .....2 | .....1FE | .....5,409,800  | ...112.313 | .....5,615,650  | .....5,000,000  | .....5,316,515  | .....0 | .....(38,022)  | .....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 | ...113.488 | .....11,348,800 | .....10,000,000 | .....10,488,112 | .....0 | .....(52,508)  | .....0 | .....0 | .....4.000 | .....3.301 | JJ..... | .....200,000 | .....400,000 | 02/13/2018. | 01/01/2037. |
|  | 57582N | H7 | 3 | MASSACHUSETTS ST REF SER C GO.....            | .....  | .. | .....  | .....1FE | .....7,165,846  | ...112.719 | .....6,554,610  | .....5,815,000  | .....6,285,065  | .....0 | .....(153,223) | .....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  | ...104.764 | .....5,238,200  | .....5,000,000  | .....5,182,159  | .....0 | .....(159,113) | .....0 | .....0 | .....5.250 | .....1.950 | FA..... | .....99,167  | .....262,500 | 08/24/2012. | 02/15/2024. |
|  | 649791 | DM | 9 | NEW YORK ST SER A GO.....                     | .....  | .. | .....2 | .....1FE | .....4,821,480  | ...104.764 | .....4,190,560  | .....4,000,000  | .....4,108,738  | .....0 | .....(94,222)  | .....0 | .....0 | .....5.250 | .....2.770 | FA..... | .....79,333  | .....210,000 | 08/22/2011. | 02/15/2025. |
|  | 677522 | NF | 7 | OHIO ST REF INFRASTRUCTURE IMPT GO.....       | .....  | .. | .....2 | .....1FE | .....3,790,377  | ...113.570 | .....3,744,971  | .....3,297,500  | .....3,591,494  | .....0 | .....(65,795)  | .....0 | .....0 | .....5.000 | .....2.721 | MS..... | .....54,958  | .....164,875 | 11/18/2016. | 09/01/2034. |

**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 |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |
|   |  |  |   |   |   |       |  |  |   |   |            |   |    |    |                                        |    |    |    |          |    |    |    |    |       |    |

**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..... | .....  | 1 | FE  | .....3,144,915  | ...113.294 | .....2,888,997  | .....2,550,000  | .....2,772,682  | .....0 | .....(67,673)    | .....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  | ...115.174 | .....5,758,700  | .....5,000,000  | .....5,288,845  | .....0 | .....(30,527)    | .....0 | .....4.000 | .....3.190 | MS..... | .....66,667    | .....200,000   | 03/05/2018. | 03/01/2034. |
| 05914F   | Q9                                                                            | 4 | BALTIMORE CNTY MD GO.....                     | .....  | 2 | 1FE | .....2,131,980  | ...114.561 | .....2,291,220  | .....2,000,000  | .....2,111,132  | .....0 | .....(11,729)    | .....0 | .....4.000 | .....3.220 | MS..... | .....26,667    | .....80,000    | 03/06/2018. | 03/01/2035. |
| 199492   | TQ                                                                            | 2 | COLUMBUS OH REF SER 2017A GO.....             | .....  | 2 | 1FE | .....4,046,616  | ...114.759 | .....4,246,083  | .....3,700,000  | .....3,981,783  | .....0 | .....(34,570)    | .....0 | .....4.000 | .....2.830 | AO..... | .....37,000    | .....148,000   | 02/06/2018. | 04/01/2031. |
| 235308   | WA                                                                            | 7 | DALLAS TX INDPT SCH DIST UNLTD TAX 2016.....  | .....  | 2 | 1FE | .....2,351,440  | ...117.919 | .....2,358,380  | .....2,000,000  | .....2,235,868  | .....0 | .....(42,619)    | .....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  | ...114.267 | .....4,570,680  | .....4,000,000  | .....4,331,627  | .....0 | .....(41,688)    | .....0 | .....4.000 | .....2.712 | FA..... | .....60,444    | .....160,000   | 08/01/2017. | 08/15/2031. |
| 35880C   | XN                                                                            | 9 | FRISCO TX SCH DIST SER 2017 GO.....           | C..... | 2 | 1FE | .....5,399,800  | ...113.053 | .....5,652,650  | .....5,000,000  | .....5,308,969  | .....0 | .....(38,341)    | .....0 | .....4.000 | .....3.028 | FA..... | .....75,556    | .....200,000   | 07/19/2017. | 08/15/2035. |
| 35880C   | XP                                                                            | 4 | FRISCO TX SCH DIST SER 2017 GO.....           | .....  | 2 | 1FE | .....4,282,430  | ...112.779 | .....4,567,550  | .....4,050,000  | .....4,246,874  | .....0 | .....(24,233)    | .....0 | .....4.000 | .....3.230 | FA..... | .....61,200    | .....162,000   | 07/05/2018. | 08/15/2036. |
| 414005   | GZ                                                                            | 5 | HARRIS CNTY TX REF SER A GO.....              | .....  | 2 | 1FE | .....4,759,880  | ...102.912 | .....4,116,480  | .....4,000,000  | .....4,071,283  | .....0 | .....(93,146)    | .....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  | ...112.643 | .....5,006,981  | .....4,445,000  | .....4,785,618  | .....0 | .....(45,355)    | .....0 | .....4.000 | .....2.748 | AO..... | .....44,450    | .....177,800   | 10/31/2016. | 10/01/2034. |
| 442403   | BY                                                                            | 6 | HOUSTON TX INDEP SCH DIST REF LTD TAX GO..... | .....  | 1 | FE  | .....6,556,000  | ...104.638 | .....5,231,900  | .....5,000,000  | .....5,222,108  | .....0 | .....(195,384)   | .....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  | ...110.651 | .....3,319,530  | .....3,000,000  | .....3,125,989  | .....0 | .....(28,385)    | .....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..... | .....  | 1 | FE  | .....5,155,160  | ...104.926 | .....4,197,040  | .....4,000,000  | .....4,173,631  | .....0 | .....(152,227)   | .....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.....  | .....  | 2 | 1FE | .....4,541,360  | ...106.231 | .....4,355,471  | .....4,100,000  | .....4,271,789  | .....0 | .....(102,764)   | .....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..... | .....  | 2 | 1FE | .....6,535,127  | ...106.296 | .....6,271,464  | .....5,900,000  | .....6,147,209  | .....0 | .....(147,880)   | .....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  | ...111.019 | .....8,881,520  | .....8,000,000  | .....8,426,132  | .....0 | .....(64,895)    | .....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.....         | .....  | 1 | FE  | .....1,958,487  | ...115.938 | .....1,797,039  | .....1,550,000  | .....1,728,915  | .....0 | .....(43,326)    | .....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.....     | .....  | 1 | FE  | .....4,901,120  | ...105.114 | .....4,204,560  | .....4,000,000  | .....4,127,870  | .....0 | .....(99,464)    | .....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.....     | .....  | 1 | FE  | .....6,672,600  | ...113.194 | .....6,225,670  | .....5,500,000  | .....5,867,025  | .....0 | .....(105,880)   | .....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.....     | .....  | 1 | FE  | .....6,301,800  | ...117.045 | .....5,852,250  | .....5,000,000  | .....5,493,704  | .....0 | .....(108,064)   | .....0 | .....5.250 | .....2.770 | AO..... | .....65,625    | .....262,500   | 09/29/2011. | 04/01/2024. |
| 1899999. | U.S. Political Subdivisions of States, Territories & Possessions.....         |   |                                               |        |   |     | .....95,278,523 | XXX        | .....91,794,165 | .....82,795,000 | .....87,719,053 | .....0 | .....(1,478,150) | .....0 | XXX        | XXX        | XXX     | .....1,153,005 | .....3,833,175 | XXX         | XXX         |
| 2499999. | Total - U.S. Political Subdivisions of States, Territories & Possessions..... |   |                                               |        |   |     | .....95,278,523 | XXX        | .....91,794,165 | .....82,795,000 | .....87,719,053 | .....0 | .....(1,478,150) | .....0 | XXX        | XXX        | XXX     | .....1,153,005 | .....3,833,175 | 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 | FE  | .....6,057,135 | ...103.122 | .....5,413,905 | .....5,250,000 | .....5,373,135 | .....0 | .....(160,856) | .....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 | ...118.185 | .....5,909,250 | .....5,000,000 | .....5,486,386 | .....0 | .....(74,842)  | .....0 | .....5.000 | .....3.160 | MN..... | .....41,667 | .....250,000 | 03/21/2017. | 11/01/2036. |
| 303891 | YA | 7 | FAIRFAX CNTY VA AUTH WTR REV REF.....         | .....  | 2 | 1FE | .....2,582,255 | ...108.738 | .....2,375,925 | .....2,185,000 | .....2,309,119 | .....0 | .....(53,104)  | .....0 | .....5.000 | .....2.390 | AO..... | .....27,313 | .....109,250 | 07/29/2014. | 04/01/2029. |

**SCHEDULE D - PART 1**

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

E10.3

| 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                                        |
|                      |    |             | Code                                          | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR |                                                               |             | Rate Used<br>to Obtain<br>Fair Value | Fair Value |            |                                 | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |
| CUSIP Identification |    | Description |                                               |                                 |              | NAIC<br>Design-<br>ation and<br>Admini-<br>strative<br>Symbol | Actual Cost |                                      |            | Par Value  | Book/Adjusted<br>Carrying Value |                                                   |                                                 |                                                                        |                                                     |          |                      |              |                                     |                            |            |                                           |
| 3130A3               | 5M | 2           | FEDERAL HOME LN BKS.....                      |                                 |              | 1                                                             | 5,546,700   | 110.567                              | 5,528,350  | 5,000,000  | 5,416,178                       | 0                                                 | (37,419)                                        | 0                                                                      | 0                                                   | 3.500    | 2.527                | MS           | 52,014                              | 175,000                    | 05/23/2016 | 09/14/2029                                |
| 3130AG               | GA | 7           | FEDERAL HOME LN BKS.....                      |                                 |              | 1                                                             | 7,481,250   | 100.340                              | 7,525,500  | 7,500,000  | 7,481,555                       | 0                                                 | 305                                             | 0                                                                      | 0                                                   | 3.550    | 3.570                | MN           | 24,406                              | 133,125                    | 05/22/2019 | 05/28/2036                                |
| 31331H               | 2S | 5           | FEDERAL FARM CR BKS.....                      |                                 |              | 1                                                             | 3,805,890   | 127.194                              | 3,815,820  | 3,000,000  | 3,349,051                       | 0                                                 | (52,606)                                        | 0                                                                      | 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   | 145.790                              | 7,289,500  | 5,000,000  | 5,639,653                       | 0                                                 | (39,992)                                        | 0                                                                      | 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  | 106.288                              | 10,628,800 | 10,000,000 | 10,182,559                      | 0                                                 | (106,522)                                       | 0                                                                      | 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   | 107.810                              | 5,390,500  | 5,000,000  | 4,804,903                       | 0                                                 | 11,609                                          | 0                                                                      | 0                                                   | 3.130    | 3.505                | JJ           | 70,425                              | 156,500                    | 09/05/2018 | 01/19/2033                                |
| 3133EJ               | WR | 6           | FEDERAL FARM CR BKS.....                      |                                 |              | 1                                                             | 6,500,000   | 101.897                              | 6,623,305  | 6,500,000  | 6,500,000                       | 0                                                 | 0                                               | 0                                                                      | 0                                                   | 3.470    | 3.470                | FA           | 86,461                              | 225,550                    | 08/07/2018 | 08/13/2025                                |
| 3133EK               | A2 | 2           | FEDERAL FARM CR BKS.....                      |                                 |              | 1                                                             | 9,000,000   | 98.844                               | 8,895,960  | 9,000,000  | 9,000,000                       | 0                                                 | 0                                               | 0                                                                      | 0                                                   | 2.950    | 2.950                | FA           | 95,875                              | 0                          | 08/15/2019 | 08/21/2034                                |
| 3133EK               | GR | 1           | FEDERAL FARM CR BKS.....                      |                                 |              | 1                                                             | 5,000,000   | 100.146                              | 5,007,300  | 5,000,000  | 5,000,000                       | 0                                                 | 0                                               | 0                                                                      | 0                                                   | 3.600    | 3.600                | AO           | 37,000                              | 90,000                     | 04/08/2019 | 04/17/2034                                |
| 3133MA               | RM | 3           | FEDERAL HOME LN BKS.....                      |                                 |              | 1                                                             | 31,575,800  | 100.496                              | 25,124,000 | 25,000,000 | 25,065,345                      | 0                                                 | (744,954)                                       | 0                                                                      | 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  | 142.767                              | 17,845,875 | 12,500,000 | 14,569,846                      | 0                                                 | (153,722)                                       | 0                                                                      | 0                                                   | 7.125    | 5.018                | FA           | 336,458                             | 890,625                    | 08/31/2009 | 02/15/2030                                |
| 3133XF               | KF | 2           | FEDERAL HOME LN BKS.....                      |                                 |              | 1                                                             | 1,693,339   | 105.600                              | 1,531,200  | 1,450,000  | 1,490,420                       | 0                                                 | (26,803)                                        | 0                                                                      | 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   | 123.091                              | 10,499,662 | 8,530,000  | 9,012,303                       | 0                                                 | (62,773)                                        | 0                                                                      | 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  | 140.168                              | 29,435,280 | 21,000,000 | 24,454,983                      | 0                                                 | (276,913)                                       | 0                                                                      | 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   | 135.240                              | 7,438,200  | 5,500,000  | 6,517,618                       | 0                                                 | (88,532)                                        | 0                                                                      | 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   | 126.969                              | 5,078,760  | 4,000,000  | 4,690,405                       | 0                                                 | (112,386)                                       | 0                                                                      | 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   | 130.329                              | 6,516,450  | 5,000,000  | 5,764,997                       | 0                                                 | (103,017)                                       | 0                                                                      | 0                                                   | 7.125    | 4.334                | AO           | 60,365                              | 356,250                    | 06/21/2010 | 04/30/2026                                |
| 31364F               | UP | 0           | FEDERAL NATL MTG ASSN.....                    |                                 |              | 1FE                                                           | 17,637,230  | 130.556                              | 19,576,872 | 14,995,000 | 16,421,655                      | 0                                                 | (143,619)                                       | 0                                                                      | 0                                                   | 6.320    | 4.864                | JD           | 28,957                              | 947,684                    | 09/03/2009 | 12/20/2027                                |
| 49130T               | KW | 9           | KENTUCKY ST HSG CORP TAXABLE REV.....         |                                 |              | 2                                                             | 2,098,280   | 104.298                              | 2,085,960  | 2,000,000  | 2,063,690                       | 0                                                 | (10,546)                                        | 0                                                                      | 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                                                             | 1,112,530   | 109.398                              | 1,093,980  | 1,000,000  | 1,030,094                       | 0                                                 | (19,287)                                        | 0                                                                      | 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                                                             | 992,824     | 104.042                              | 936,378    | 900,000    | 923,032                         | 0                                                 | (22,436)                                        | 0                                                                      | 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                                                             | 1,323,765   | 104.144                              | 1,249,728  | 1,200,000  | 1,230,709                       | 0                                                 | (29,914)                                        | 0                                                                      | 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                                                             | 7,981,293   | 121.640                              | 7,943,092  | 6,530,000  | 7,337,273                       | 0                                                 | (112,003)                                       | 0                                                                      | 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                                                           | 7,195,925   | 106.554                              | 5,860,470  | 5,500,000  | 5,815,211                       | 0                                                 | (195,145)                                       | 0                                                                      | 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                                                           | 227,787     | 102.431                              | 235,591    | 230,000    | 229,733                         | 0                                                 | 266                                             | 0                                                                      | 0                                                   | 5.125    | 5.251                | JD           | 982                                 | 11,788                     | 12/15/2010 | 12/01/2020                                |
| 584730               | AF | 2           | MEDINA CNTY OH PORT AUTH DEV FIBER NETWO..... |                                 |              | 2                                                             | 977,750     | 102.704                              | 1,027,040  | 1,000,000  | 988,769                         | 0                                                 | 1,540                                           | 0                                                                      | 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                                                             | 9,937,450   | 101.523                              | 10,152,300 | 10,000,000 | 9,961,788                       | 0                                                 | 6,893                                           | 0                                                                      | 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                                                             | 2,735,115   | 104.401                              | 2,761,406  | 2,645,000  | 2,702,101                       | 0                                                 | (9,349)                                         | 0                                                                      | 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                                                             | 5,651,400   | 116.126                              | 5,806,300  | 5,000,000  | 5,439,150                       | 0                                                 | (77,912)                                        | 0                                                                      | 0                                                   | 5.000    | 3.130                | FA           | 94,444                              | 250,000                    | 03/08/2017 | 02/15/2034                                |
| 64990F               | NK | 6           | NEW YORK ST DORM AUTH PERSONAL INCOME TA..... | C                               |              | 2                                                             | 5,639,409   | 117.411                              | 5,870,550  | 5,000,000  | 5,618,178                       | 0                                                 | (21,231)                                        | 0                                                                      | 0                                                   | 5.000    | 2.650                | MS           | 73,611                              | 0                          | 10/15/2019 | 03/15/2036                                |
| 677659               | SG | 0           | OHIO ST WTR DEV AUTH REV.....                 |                                 |              | 1FE                                                           | 3,748,206   | 106.201                              | 3,239,131  | 3,050,000  | 3,191,312                       | 0                                                 | (97,234)                                        | 0                                                                      | 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                                                             | 7,016,870   | 120.105                              | 7,086,195  | 5,900,000  | 6,731,750                       | 0                                                 | (117,669)                                       | 0                                                                      | 0                                                   | 5.000    | 2.600                | JD           | 24,583                              | 295,000                    | 07/07/2017 | 12/01/2033                                |
| 796253               | 5N | 8           | SAN ANTONIO TX ELEC & GAS 2016 REFUND RE..... |                                 |              | 2                                                             | 6,318,992   | 121.800                              | 6,516,300  | 5,350,000  | 6,056,456                       | 0                                                 | (96,495)                                        | 0                                                                      | 0                                                   | 5.000    | 2.790                | FA           | 111,458                             | 267,500                    | 03/14/2017 | 02/01/2029                                |
| 875128               | HQ | 6           | TAMPA BAY WTR FL UTIL SYS REF & IMPT REV..... |                                 |              | 1FE                                                           | 3,681,360   | 111.827                              | 3,354,810  | 3,000,000  | 3,225,189                       | 0                                                 | (77,975)                                        | 0                                                                      | 0                                                   | 5.500    | 2.650                | AO           | 41,250                              | 165,000                    | 09/24/2013 | 10/01/2022                                |
| 876448               | BZ | 3           | TARRANT TX REGL WTR DIST WTR CONTROL & I..... |                                 |              | 2                                                             | 8,005,883   | 115.279                              | 8,040,710  | 6,975,000  | 7,625,719                       | 0                                                 | (128,663)                                       | 0                                                                      | 0                                                   | 5.000    | 2.850                | MS           | 116,250                             | 348,750                    | 12/15/2016 | 09/01/2032                                |
| 880591               | CJ | 9           | TENNESSEE VALLEY AUTH PWR BD.....             |                                 |              | 1                                                             | 6,112,400   | 126.928                              | 6,346,400  | 5,500,000  | 5,494,263                       | 0                                                 | (71,931)                                        | 0                                                                      | 0                                                   | 6.750    | 4.786                | MN           | 56,250                              | 337,500                    | 04/23/2009 | 11/01/2025                                |
| 88213A               | EN | 1           | TEXAS ST A&M UNIV SYS BRD TAXABLE SER A.....  |                                 |              | 2                                                             | 2,549,500   | 103.017                              | 2,575,425  | 2,500,000  | 2,532,866                       | 0                                                 | (4,675)                                         | 0                                                                      | 0                                                   | 2.916    | 2.690                | MN           | 9,315                               | 72,900                     | 04/26/2016 | 05/15/2027                                |
| 88213A               | GF | 6           | TEXAS ST A&M UNIV SYS BRD TAXABLE SER D.....  |                                 |              | 1                                                             | 2,047,660   | 102.332                              | 2,046,640  | 2,000,000  | 2,032,260                       | 0                                                 | (4,589)                                         | 0                                                                      | 0                                                   | 2.958    | 2.681                | MN           | 7,559                               | 59,160                     | 07/07/2016 | 05/15/2030                                |
| 927781               | VT | 8           | VIRGINIA ST CLG BLDG AUTH TAXABLE BAB RE..... |                                 |              | 1                                                             | 5,676,650   | 108.154                              | 5,407,700  | 5,000,000  | 5,327,278                       | 0                                                 | (83,926)                                        | 0                                                                      | 0                                                   | 4.550    | 2.663                | MS           | 75,833                              | 227,500                    | 08/21/2015 | 09/01/2023                                |
| 927793               | G9 | 4           | VIRGINIA COMMONWEALTH TRANSN BRD TRANSN.....  |                                 |              | 2                                                             | 7,175,901   | 114.135                              | 7,772,594  | 6,810,000  | 7,130,421                       | 0                                                 | (32,672)                                        | 0                                                                      | 0                                                   | 4.000    | 3.350                | MN           | 34,807                              | 272,400                    | 08/06/2018 | 05/15/2037                                |
| 927793               | TQ | 2           | VIRGINIA COMMONWEALTH TRANSN BRD TRANSN.....  |                                 |              | 2                                                             | 8,515,700   | 105.683                              | 7,397,810  | 7,000,000  | 7,242,013                       | 0                                                 | (171,148)                                       | 0                                                                      | 0                                                   | 5.250    | 2.665                | MN           | 46,958                              | 367,500                    | 02/28/2012 | 05/15/2023                                |

**SCHEDULE D - PART 1**

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

| 1                    |      |   | 2                                                                  |  |  | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |             | 10          | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates       |                                           |
|----------------------|------|---|--------------------------------------------------------------------|--|--|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|-------------|-------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|-------------------------------------------|
|                      |      |   |                                                                    |  |  | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9           |             |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21          | 22                                        |
| CUSIP Identification |      |   | Description                                                        |  |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value  | Par Value   | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 927793               | TR   | 0 | VIRGINIA COMMONWEALTH TRANSN BRD TRANSN.....                       |  |  |       |                                 | 2            | 1FE                                                              | 8,576,960   | 105.683                              | 7,397,810   | 7,000,000   | 7,265,580                       | 0                                                 | (188,241)                                       | 0                                                                      | 0                                                   | 5.250    | 2.420                | MN           | 46,958                              | 367,500                    | 06/19/2012  | 05/15/2024.                               |
| 928172               | 2D   | 6 | VIRGINIA ST PUB BLDG AUTH PUB FACS REV R.....                      |  |  |       |                                 | 2            | 1FE                                                              | 4,783,500   | 115.268                              | 5,187,060   | 4,500,000   | 4,743,707                       | 0                                                 | (24,238)                                        | 0                                                                      | 0                                                   | 4.000    | 3.271                | FA           | 75,000                              | 180,000                    | 04/19/2018. | 08/01/2035.                               |
| 975700               | KU   | 8 | WINSTON SALEM NC WTR SWR SYS TAXABLE BAB.....                      |  |  |       |                                 | 2            | 1FE                                                              | 3,339,360   | 101.311                              | 3,039,330   | 3,000,000   | 3,031,287                       | 0                                                 | (73,962)                                        | 0                                                                      | 0                                                   | 5.294    | 2.750                | JD           | 13,235                              | 158,820                    | 08/18/2015. | 06/01/2034.                               |
| 2599999.             | U.S. |   | Special Revenue & Assessment Obligations - Issuer Obligations..... |  |  |       |                                 |              |                                                                  | 318,839,870 | XXX                                  | 317,881,124 | 274,500,000 | 293,499,940                     | 0                                                 | (3,888,688)                                     | 0                                                                      | 0                                                   | XXX      | XXX                  | XXX          | 3,767,458                           | 14,041,852                 | 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**

|        |    |   |                                          |  |  |    |  |   |   |            |         |            |            |            |   |         |   |   |       |       |     |        |         |             |             |
|--------|----|---|------------------------------------------|--|--|----|--|---|---|------------|---------|------------|------------|------------|---|---------|---|---|-------|-------|-----|--------|---------|-------------|-------------|
| 31283H | 5A | 9 | FHLMC 30 YR GOLD PC GRP POOL G01741..... |  |  |    |  | 4 | 1 | 224,387    | 113.108 | 244,038    | 215,757    | 222,948    | 0 | 256     | 0 | 0 | 6.500 | 5.448 | MON | 1,169  | 14,024  | 03/18/2005. | 10/01/2034. |
| 31283H | V2 | 8 | FHLMC 30 YR GOLD PC GRP POOL G01533..... |  |  |    |  | 4 | 1 | 205,753    | 114.583 | 227,922    | 198,915    | 204,629    | 0 | 305     | 0 | 0 | 6.000 | 4.838 | MON | 995    | 11,935  | 02/03/2005. | 03/01/2033. |
| 31287N | CF | 3 | FHLMC 30 YR GOLD PC GRP POOL C62770..... |  |  |    |  | 4 | 1 | 303,823    | 116.468 | 335,311    | 287,899    | 299,430    | 0 | (2,219) | 0 | 0 | 7.000 | 5.847 | MON | 1,679  | 20,153  | 07/08/2005. | 01/01/2032. |
| 31287N | UQ | 9 | FHLMC 30 YR GOLD PC GRP POOL C63291..... |  |  |    |  | 4 | 1 | 101,808    | 113.911 | 113,176    | 99,355     | 101,271    | 0 | 202     | 0 | 0 | 6.000 | 5.298 | MON | 497    | 5,961   | 03/16/2005. | 01/01/2032. |
| 3128K6 | L7 | 3 | FHLMC 30 YR GOLD PC GRP POOL A45750..... |  |  |    |  | 4 | 1 | 561,569    | 114.170 | 610,249    | 534,510    | 551,376    | 0 | (7,346) | 0 | 0 | 7.000 | 6.279 | MON | 3,118  | 37,416  | 09/13/2005. | 10/01/2031. |
| 3128K9 | 6W | 9 | FHLMC 30 YR GOLD PC GRP POOL A48985..... |  |  |    |  | 4 | 1 | 17,032     | 102.146 | 16,944     | 16,588     | 16,997     | 0 | 69      | 0 | 0 | 7.000 | 5.675 | MON | 97     | 1,161   | 06/13/2006. | 05/01/2036. |
| 3128KM | ZE | 8 | FHLMC 30 YR GOLD PC GRP POOL A58841..... |  |  |    |  | 4 | 1 | 365,034    | 115.605 | 407,791    | 352,743    | 362,124    | 0 | (2,140) | 0 | 0 | 7.000 | 6.544 | MON | 2,058  | 24,692  | 05/10/2007. | 03/01/2037. |
| 3128M4 | AX | 1 | FHLMC 30 YR GOLD PC GRP POOL G02422..... |  |  |    |  | 4 | 1 | 126,363    | 114.708 | 136,062    | 118,616    | 125,189    | 0 | (188)   | 0 | 0 | 6.000 | 4.653 | MON | 593    | 7,117   | 10/14/2009. | 12/01/2036. |
| 3128M5 | DG | 2 | FHLMC 30 YR GOLD PC GRP POOL G03403..... |  |  |    |  | 4 | 1 | 220,650    | 111.245 | 226,233    | 203,364    | 219,448    | 0 | 152     | 0 | 0 | 6.500 | 2.603 | MON | 1,102  | 13,219  | 02/08/2010. | 10/01/2037. |
| 3128M5 | KM | 1 | FHLMC 30 YR GOLD PC GRP POOL G03600..... |  |  |    |  | 4 | 1 | 78,447     | 116.243 | 88,533     | 76,162     | 78,105     | 0 | (110)   | 0 | 0 | 7.000 | 6.447 | MON | 444    | 5,331   | 10/29/2008. | 11/01/2037. |
| 3128M7 | PD | 2 | FHLMC 30 YR GOLD PC GRP POOL G05520..... |  |  |    |  | 4 | 1 | 269,405    | 113.752 | 283,426    | 249,161    | 266,477    | 0 | 192     | 0 | 0 | 6.500 | 5.100 | MON | 1,350  | 16,195  | 01/22/2010. | 01/01/2039. |
| 3128M7 | Q9 | 0 | FHLMC 30 YR GOLD PC GRP POOL G05580..... |  |  |    |  | 4 | 1 | 149,165    | 112.242 | 156,222    | 139,183    | 148,362    | 0 | (233)   | 0 | 0 | 6.500 | 4.296 | MON | 754    | 9,047   | 09/09/2009. | 04/01/2039. |
| 3128M9 | MP | 4 | FHLMC 30 YR GOLD PC GRP POOL G07266..... |  |  | CF |  | 4 | 1 | 3,235,609  | 107.158 | 3,261,835  | 3,043,936  | 3,220,116  | 0 | (4,444) | 0 | 0 | 4.000 | 2.952 | MON | 10,146 | 121,757 | 10/07/2014. | 12/01/2042. |
| 3128MJ | 2M | 1 | FHLMC 30 YR GOLD PC GRP POOL G08779..... |  |  | CF |  | 4 | 1 | 22,826,796 | 103.954 | 23,591,251 | 22,693,976 | 22,823,705 | 0 | 1,869   | 0 | 0 | 3.500 | 3.288 | MON | 66,191 | 794,289 | 09/18/2018. | 09/01/2047. |
| 3128MJ | 2S | 8 | FHLMC 30 YR GOLD PC GRP POOL G08784..... |  |  | CF |  | 4 | 1 | 6,379,250  | 104.051 | 6,540,724  | 6,286,064  | 6,376,866  | 0 | 165     | 0 | 0 | 3.500 | 3.011 | MON | 18,334 | 220,012 | 05/16/2018. | 10/01/2047. |
| 3128MJ | 2Z | 2 | FHLMC 30 YR GOLD PC GRP POOL G08791..... |  |  | CF |  | 4 | 1 | 8,381,999  | 101.995 | 8,607,082  | 8,438,697  | 8,382,907  | 0 | 126     | 0 | 0 | 3.000 | 3.138 | MON | 21,097 | 253,161 | 01/17/2018. | 12/01/2047. |
| 3128MJ | 3N | 8 | FHLMC 30 YR GOLD PC GRP POOL G08804..... |  |  | CF |  | 4 | 1 | 4,880,261  | 104.052 | 5,093,115  | 4,894,792  | 4,880,363  | 0 | 41      | 0 | 0 | 3.500 | 3.574 | MON | 14,272 | 171,318 | 06/18/2018. | 03/01/2048. |
| 3128MJ | 4H | 0 | FHLMC 30 YR GOLD PC GRP POOL G08823..... |  |  |    |  | 4 | 1 | 3,674,002  | 103.108 | 3,790,271  | 3,676,024  | 3,673,992  | 0 | (10)    | 0 | 0 | 3.500 | 3.478 | MON | 10,722 | 117,939 | 01/29/2019. | 07/01/2048. |
| 3128MJ | AM | 2 | FHLMC 30 YR GOLD PC GRP POOL G08011..... |  |  |    |  | 4 | 1 | 182,229    | 114.660 | 202,336    | 176,466    | 181,193    | 0 | 361     | 0 | 0 | 6.000 | 5.152 | MON | 882    | 10,588  | 10/07/2004. | 09/01/2034. |
| 3128MJ | S3 | 5 | FHLMC 30 YR GOLD PC GRP POOL G08537..... |  |  | CF |  | 4 | 1 | 5,236,996  | 103.036 | 5,537,008  | 5,373,861  | 5,246,467  | 0 | (857)   | 0 | 0 | 3.000 | 3.475 | MON | 13,435 | 161,216 | 07/23/2013. | 07/01/2043. |
| 3128MJ | S4 | 3 | FHLMC 30 YR GOLD PC GRP POOL G08538..... |  |  | CF |  | 4 | 1 | 4,603,705  | 105.422 | 4,903,909  | 4,651,676  | 4,606,478  | 0 | (60)    | 0 | 0 | 3.500 | 3.707 | MON | 13,567 | 162,809 | 08/20/2013. | 07/01/2043. |
| 3128MJ | SY | 7 | FHLMC 30 YR GOLD PC GRP POOL G08534..... |  |  | CF |  | 4 | 1 | 2,557,310  | 102.965 | 2,701,510  | 2,623,723  | 2,562,140  | 0 | (308)   | 0 | 0 | 3.000 | 3.459 | MON | 6,559  | 78,712  | 07/23/2013. | 06/01/2043. |
| 3128MJ | U3 | 2 | FHLMC 30 YR GOLD PC GRP POOL G08601..... |  |  | CF |  | 4 | 1 | 4,953,449  | 106.032 | 4,941,623  | 4,660,514  | 4,943,373  | 0 | 3,681   | 0 | 0 | 4.000 | 2.221 | MON | 15,535 | 186,420 | 11/10/2014. | 08/01/2044. |
| 3128MJ | UM | 0 | FHLMC 30 YR GOLD PC GRP POOL G08587..... |  |  |    |  | 4 | 1 | 1,330,787  | 132.296 | 1,322,296  | 1,229,365  | 1,327,911  | 0 | (191)   | 0 | 0 | 4.500 | 1.783 | MON | 4,610  | 55,321  | 08/27/2014. | 05/01/2044. |
| 3128MJ | US | 7 | FHLMC 30 YR GOLD PC GRP POOL G08592..... |  |  | CF |  | 4 | 1 | 3,892,453  | 106.026 | 3,900,323  | 3,678,633  | 3,884,809  | 0 | 3,894   | 0 | 0 | 4.000 | 2.207 | MON | 12,262 | 147,145 | 08/26/2014. | 06/01/2044. |
| 3128MJ | UV | 0 | FHLMC 30 YR GOLD PC GRP POOL G08595..... |  |  | CF |  | 4 | 1 | 1,460,774  | 106.029 | 1,464,967  | 1,381,664  | 1,458,080  | 0 | 924     | 0 | 0 | 4.000 | 2.272 | MON | 4,606  | 55,266  | 08/19/2014. | 07/01/2044. |
| 3128MJ | V7 | 2 | FHLMC 30 YR GOLD PC GRP POOL G08637..... |  |  | CF |  | 4 | 1 | 2,456,466  | 106.034 | 2,435,732  | 2,297,124  | 2,452,010  | 0 | (166)   | 0 | 0 | 4.000 | 1.602 | MON | 7,657  | 91,885  | 05/27/2015. | 04/01/2045. |
| 3128MJ | VB | 3 | FHLMC 30 YR GOLD PC GRP POOL G08609..... |  |  | CF |  | 4 | 1 | 2,250,226  | 104.714 | 2,257,252  | 2,155,636  | 2,246,714  | 0 | 1,325   | 0 | 0 | 3.500 | 2.265 | MON | 6,287  | 75,447  | 02/18/2015. | 10/01/2044. |
| 3128MJ | VC | 1 | FHLMC 30 YR GOLD PC GRP POOL G08610..... |  |  | CF |  | 4 | 1 | 1,748,031  | 106.034 | 1,742,164  | 1,643,031  | 1,743,707  | 0 | 781     | 0 | 0 | 4.000 | 2.013 | MON | 5,477  | 65,721  | 11/10/2014. | 10/01/2044. |
| 3128MJ | VV | 9 | FHLMC 30 YR GOLD PC GRP POOL G08627..... |  |  |    |  | 4 | 1 | 1,072,412  | 105.026 | 1,077,485  | 1,025,924  | 1,070,769  | 0 | 523     | 0 | 0 | 3.500 | 2.239 | MON | 2,992  | 35,907  | 03/18/2015. | 02/01/2045. |
| 3128MJ | VW | 6 | FHLMC 30 YR GOLD PC GRP POOL G08660..... |  |  | CF |  | 4 | 1 | 1,666,813  | 106.029 | 1,670,340  | 1,575,367  | 1,664,430  | 0 | 528     | 0 | 0 | 4.000 | 2.135 | MON | 5,251  | 63,015  | 12/22/2015. | 08/01/2045. |
| 3128MJ | XK | 1 | FHLMC 30 YR GOLD PC GRP POOL G08681..... |  |  | CF |  | 4 | 1 | 4,379,731  | 104.531 | 4,458,467  | 4,265,206  | 4,376,466  | 0 | 260     | 0 | 0 | 3.500 | 2.759 | MON | 12,440 | 149,282 | 03/16/2017. | 12/01/2045. |
| 3128MJ | XR | 6 | FHLMC 30 YR GOLD PC GRP POOL G08687..... |  |  | CF |  | 4 | 1 | 2,846,245  | 104.529 | 2,837,691  | 2,714,750  | 2,843,115  | 0 | 1,132   | 0 | 0 | 3.500 | 2.113 | MON | 7,918  | 95,016  | 02/25/2016. | 01/01/2046. |
| 3128MJ | Y7 | 9 | FHLMC 30 YR GOLD PC GRP POOL G08733..... |  |  | CF |  | 4 | 1 | 3,782,441  | 104.197 | 3,959,142  | 3,799,658  | 3,782,593  | 0 | 49      | 0 | 0 | 3.500 | 3.631 | MON | 11,082 | 132,988 | 04/20/2018. | 11/01/2046. |
| 3128MJ | YB | 0 | FHLMC 30 YR GOLD PC GRP POOL G08705..... |  |  | CF |  | 4 | 1 | 3,521,098  | 102.480 | 3,523,617  | 3,438,362  | 3,518,187  | 0 | 542     | 0 | 0 | 3.000 | 2.477 | MON | 8,596  | 103,151 | 05/18/2016. | 05/01/2046. |
| 3128MJ | ZF | 0 | FHLMC 30 YR GOLD PC GRP POOL G08741..... |  |  |    |  | 4 | 1 | 1,828,012  | 102.482 | 1,968,105  | 1,920,433  | 1,829,075  | 0 | 780     | 0 | 0 | 3.000 | 3.092 | MON | 4,801  | 57,618  | 10/24/2018. | 01/01/2047. |

**SCHEDULE D - PART 1**

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

E10.5

| 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 |    |   |                                               |       |    | 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 |
| 3128MJ               | ZF | 0 | FHLMC 30 YR GOLD PC GRP POOL G08741.....      | CF..  | .. | 4.....1                                    | .....17,749,805 | ...102.482                     | .....18,193,166 | .....17,752,481 | .....17,749,393              | .....0                                   | .....(229)                                | .....0                                                    | .....0                                     | .....3.000  | .....3.092        | MON...    | .....44,381                   | .....532,622            | 10/11/2017. | 01/01/2047.                      |
| 3128P7               | 5H | 2 | FHLMC 30 YR GOLD PC GRP POOL C91748.....      | CF..  | .. | 4.....1                                    | .....4,341,495  | ...104.774                     | .....4,398,598  | .....4,198,167  | .....4,321,133               | .....0                                   | .....1,891                                | .....0                                                    | .....0                                     | .....3.500  | .....2.697        | MON...    | .....12,245                   | .....146,936            | 04/17/2014. | 02/01/2034.                      |
| 312910               | 3Q | 3 | FHLMC REMIC SER 1311 K PAC.....               | ..... | .. | 4.....1                                    | .....161,517    | ...103.946                     | .....161,434    | .....155,305    | .....156,996                 | .....0                                   | .....61                                   | .....0                                                    | .....0                                     | .....7.000  | .....5.818        | MON...    | .....906                      | .....10,871             | 03/22/2006. | 07/15/2022.                      |
| 31292H               | MU | 5 | FHLMC 30 YR GOLD PC GRP POOL C01271.....      | ..... | .. | 4.....1                                    | .....10,513     | ...111.572                     | .....11,548     | .....10,350     | .....10,447                  | .....0                                   | .....(19)                                 | .....0                                                    | .....0                                     | .....6.500  | .....6.280        | MON...    | .....56                       | .....673                | 01/14/2002. | 12/01/2031.                      |
| 31292K               | GP | 6 | FHLMC 30 YR GOLD PC GRP POOL C02906.....      | ..... | .. | 4.....1                                    | .....22,068     | ...104.600                     | .....22,421     | .....21,435     | .....22,027                  | .....0                                   | .....(1)                                  | .....0                                                    | .....0                                     | .....7.000  | .....4.686        | MON...    | .....125                      | .....1,500              | 08/07/2007. | 06/01/2037.                      |
| 31292S               | AD | 2 | FHLMC 30 YR GOLD PC GRP POOL C09004.....      | ..... | .. | 4.....1                                    | .....1,283,317  | ...105.596                     | .....1,322,077  | .....1,252,017  | .....1,281,253               | .....0                                   | .....213                                  | .....0                                                    | .....0                                     | .....3.500  | .....2.975        | MON...    | .....3,652                    | .....43,821             | 06/23/2014. | 07/01/2042.                      |
| 31292S               | B7 | 4 | FHLMC 30 YR GOLD PC GRP POOL C09062.....      | CF..  | .. | 4.....1                                    | .....3,928,088  | ...106.027                     | .....3,939,981  | .....3,716,025  | .....3,919,463               | .....0                                   | .....1,784                                | .....0                                                    | .....0                                     | .....4.000  | .....2.476        | MON...    | .....12,387                   | .....148,641            | 08/21/2014. | 07/01/2044.                      |
| 31292S               | CE | 8 | FHLMC 30 YR GOLD PC GRP POOL C09069.....      | ..... | .. | 4.....1                                    | .....1,501,678  | ...106.034                     | .....1,496,866  | .....1,411,683  | .....1,498,066               | .....0                                   | .....294                                  | .....0                                                    | .....0                                     | .....4.000  | .....2.394        | MON...    | .....4,706                    | .....56,467             | 11/19/2014. | 11/01/2044.                      |
| 31297K               | V4 | 1 | FHLMC 30 YR GOLD PC GRP POOL A30635.....      | ..... | .. | 4.....1                                    | .....104,585    | ...110.015                     | .....110,905    | .....100,809    | .....103,164                 | .....0                                   | .....(382)                                | .....0                                                    | .....0                                     | .....6.000  | .....5.493        | MON...    | .....504                      | .....6,048              | 02/09/2005. | 07/01/2032.                      |
| 3132GK               | V6 | 0 | FHLMC 30 YR GOLD PC GRP POOL Q04537.....      | CF..  | .. | 4.....1                                    | .....2,419,998  | ...105.475                     | .....2,490,582  | .....2,361,312  | .....2,415,779               | .....0                                   | .....1,430                                | .....0                                                    | .....0                                     | .....3.500  | .....2.980        | MON...    | .....6,887                    | .....82,646             | 06/24/2014. | 11/01/2041.                      |
| 3132HN               | DM | 8 | FHLMC 30 YR GOLD PC GRP POOL Q11908.....      | ..... | .. | 4.....1                                    | .....977,142    | ...104.333                     | .....993,097    | .....951,857    | .....975,573                 | .....0                                   | .....(795)                                | .....0                                                    | .....0                                     | .....3.500  | .....2.940        | MON...    | .....2,777                    | .....33,316             | 06/25/2014. | 10/01/2042.                      |
| 3132M5               | 7D | 8 | FHLMC 30 YR GOLD PC GRP POOL Q25692.....      | ..... | .. | 4.....1                                    | .....698,696    | ...106.232                     | .....704,585    | .....663,254    | .....697,123                 | .....0                                   | .....938                                  | .....0                                                    | .....0                                     | .....4.000  | .....2.261        | MON...    | .....2,212                    | .....26,530             | 05/08/2014. | 04/01/2044.                      |
| 31339N               | PT | 7 | FHLMC REMIC SER 2429 HB SCH.....              | ..... | .. | 4.....1                                    | .....251,191    | ...106.207                     | .....252,797    | .....238,025    | .....241,416                 | .....0                                   | .....(257)                                | .....0                                                    | .....0                                     | .....6.500  | .....5.492        | MON...    | .....1,289                    | .....15,472             | 08/28/2002. | 12/15/2023.                      |
| 3133TL               | V5 | 4 | FHLMC REMIC SER T 18 A3 SEQ.....              | ..... | .. | 4.....1                                    | .....768        | ...100.000                     | .....768        | .....768        | .....768                     | .....0                                   | .....0                                    | .....0                                                    | .....0                                     | .....6.609  | .....6.659        | MON...    | .....4                        | .....59                 | 08/26/1999. | 08/15/2029.                      |
| 31358P               | UA | 3 | FNMA 92 REMIC INV FLOATER SER 137 CL SR.....  | ..... | .. | 4.....1                                    | .....12,603     | ...111.081                     | .....14,386     | .....12,951     | .....12,879                  | .....0                                   | .....36                                   | .....0                                                    | .....0                                     | .....11.691 | .....12.458       | MON...    | .....25                       | .....1,427              | 01/19/2001. | 08/25/2022.                      |
| 31368H               | NG | 4 | FNMA PASS THRU POOL 190391.....               | ..... | .. | 4.....1                                    | .....182,530    | ...114.677                     | .....194,830    | .....169,894    | .....180,854                 | .....0                                   | .....(306)                                | .....0                                                    | .....0                                     | .....6.000  | .....4.509        | MON...    | .....849                      | .....10,194             | 11/24/2009. | 09/01/2038.                      |
| 3136AS               | GE | 0 | FNMA 16 REMIC SER 24 HY PAC.....              | CF..  | .. | 4.....1                                    | .....5,196,094  | ...105.564                     | .....5,278,200  | .....5,000,000  | .....5,160,299               | .....0                                   | .....(18,720)                             | .....0                                                    | .....0                                     | .....3.000  | .....2.693        | MON...    | .....12,500                   | .....150,000            | 09/29/2016. | 05/25/2046.                      |
| 31371L               | 4S | 5 | FNMA PASS THRU POOL 255633.....               | ..... | .. | 4.....1                                    | .....183,615    | ...113.821                     | .....200,953    | .....176,552    | .....181,413                 | .....0                                   | .....(1,173)                              | .....0                                                    | .....0                                     | .....6.500  | .....5.930        | MON...    | .....956                      | .....11,476             | 05/10/2005. | 01/01/2035.                      |
| 31371L               | VE | 6 | FNMA PASS THRU POOL 255413.....               | ..... | .. | 4.....1                                    | .....517,849    | ...115.520                     | .....578,774    | .....501,018    | .....513,885                 | .....0                                   | .....(110)                                | .....0                                                    | .....0                                     | .....6.500  | .....5.811        | MON...    | .....2,714                    | .....32,566             | 08/12/2005. | 10/01/2034.                      |
| 31371M               | 3Y | 1 | FNMA PASS THRU POOL 256515.....               | ..... | .. | 4.....1                                    | .....142,109    | ...113.393                     | .....157,885    | .....139,237    | .....141,566                 | .....0                                   | .....(290)                                | .....0                                                    | .....0                                     | .....6.500  | .....6.064        | MON...    | .....754                      | .....9,050              | 05/16/2007. | 12/01/2036.                      |
| 31371M               | 5P | 8 | FNMA PASS THRU POOL 256554.....               | ..... | .. | 4.....1                                    | .....104,834    | ...115.290                     | .....118,385    | .....102,684    | .....104,322                 | .....0                                   | .....(61)                                 | .....0                                                    | .....0                                     | .....6.500  | .....6.156        | MON...    | .....556                      | .....6,674              | 02/27/2007. | 01/01/2037.                      |
| 31371M               | VV | 5 | FNMA PASS THRU POOL 256360.....               | ..... | .. | 4.....1                                    | .....73,659     | ...117.475                     | .....84,189     | .....71,666     | .....73,266                  | .....0                                   | .....(142)                                | .....0                                                    | .....0                                     | .....7.000  | .....6.444        | MON...    | .....418                      | .....5,017              | 08/21/2006. | 08/01/2036.                      |
| 3137BR               | 7J | 8 | FHLMC CMO SER 4608 JV PAC.....                | CF..  | .. | 4.....1                                    | .....15,214,452 | ...102.828                     | .....14,925,661 | .....14,515,214 | .....15,048,333              | .....0                                   | .....(27,101)                             | .....0                                                    | .....0                                     | .....3.500  | .....2.533        | MON...    | .....42,336                   | .....508,033            | 11/08/2016. | 01/15/2055.                      |
| 3137BR               | RS | 6 | FHLMC CMO SER 4612 DV PAC.....                | CF..  | .. | 4.....1                                    | .....3,755,818  | ...101.369                     | .....3,656,951  | .....3,607,570  | .....3,728,463               | .....0                                   | .....(2,044)                              | .....0                                                    | .....0                                     | .....3.500  | .....2.802        | MON...    | .....10,522                   | .....126,265            | 10/07/2016. | 01/15/2055.                      |
| 31385W               | 2S | 7 | FNMA PASS THRU POOL 555285.....               | ..... | .. | 4.....1                                    | .....107,519    | ...114.628                     | .....121,295    | .....105,816    | .....106,935                 | .....0                                   | .....(169)                                | .....0                                                    | .....0                                     | .....6.000  | .....5.703        | MON...    | .....529                      | .....6,349              | 06/29/2004. | 03/01/2033.                      |
| 3138E1               | M5 | 3 | FNMA PASS THRU POOL AJ8479.....               | ..... | .. | 4.....1                                    | .....762,297    | ...107.132                     | .....770,780    | .....719,466    | .....760,286                 | .....0                                   | .....478                                  | .....0                                                    | .....0                                     | .....4.000  | .....1.859        | MON...    | .....2,398                    | .....28,779             | 07/10/2014. | 12/01/2041.                      |
| 3138EE               | RL | 5 | FNMA PASS THRU POOL AK9490.....               | CF..  | .. | 4.....1                                    | .....2,397,589  | ...107.083                     | .....2,433,556  | .....2,272,596  | .....2,387,207               | .....0                                   | .....(565)                                | .....0                                                    | .....0                                     | .....4.000  | .....3.061        | MON...    | .....7,575                    | .....90,904             | 09/23/2014. | 04/01/2042.                      |
| 3138WM               | L5 | 8 | FNMA PASS THRU POOL AT0347.....               | ..... | .. | 4.....1                                    | .....1,254,986  | ...105.805                     | .....1,317,949  | .....1,245,643  | .....1,254,527               | .....0                                   | .....423                                  | .....0                                                    | .....0                                     | .....3.500  | .....3.229        | MON...    | .....3,633                    | .....43,598             | 03/24/2014. | 05/01/2043.                      |
| 3138Y9               | M4 | 7 | FNMA PASS THRU POOL AX7578.....               | CF..  | .. | 4.....1                                    | .....1,993,996  | ...102.657                     | .....1,987,406  | .....1,935,961  | .....1,991,102               | .....0                                   | .....274                                  | .....0                                                    | .....0                                     | .....3.000  | .....2.378        | MON...    | .....4,840                    | .....58,079             | 01/28/2015. | 01/01/2045.                      |
| 31390P               | GJ | 0 | FNMA PASS THRU POOL 651901.....               | ..... | .. | 4.....1                                    | .....186,321    | ...114.524                     | .....207,324    | .....181,032    | .....184,801                 | .....0                                   | .....67                                   | .....0                                                    | .....0                                     | .....6.000  | .....5.368        | MON...    | .....905                      | .....10,862             | 02/25/2005. | 08/01/2032.                      |
| 31396H               | UD | 9 | FHLMC REMIC 3117 BT TWO TIERED NT INV FL..... | ..... | .. | 4.....1                                    | .....727,046    | ...107.790                     | .....776,406    | .....720,293    | .....724,988                 | .....0                                   | .....(144)                                | .....0                                                    | .....0                                     | .....7.000  | .....6.906        | MON...    | .....2,241                    | .....50,420             | 10/18/2006. | 02/15/2036.                      |
| 31396N               | J9 | 8 | FHLMC REMIC 3147 DT TWO TIERED NT INV FL..... | ..... | .. | 4.....1                                    | .....27,840     | ...108.953                     | .....30,089     | .....27,616     | .....27,762                  | .....0                                   | .....(14)                                 | .....0                                                    | .....0                                     | .....7.000  | .....6.882        | MON...    | .....86                       | .....1,933              | 10/25/2006. | 04/15/2036.                      |
| 31401M               | FA | 4 | FNMA PASS THRU POOL 712161.....               | ..... | .. | 4.....1                                    | .....488,579    | ...115.457                     | .....547,088    | .....473,846    | .....485,397                 | .....0                                   | .....(229)                                | .....0                                                    | .....0                                     | .....6.500  | .....5.697        | MON...    | .....2,567                    | .....30,800             | 10/25/2005. | 08/01/2033.                      |
| 31402C               | TT | 9 | FNMA PASS THRU POOL 725162.....               | ..... | .. | 4.....1                                    | .....145,546    | ...112.805                     | .....158,848    | .....140,816    | .....144,436                 | .....0                                   | .....(58)                                 | .....0                                                    | .....0                                     | .....6.000  | .....5.248        | MON...    | .....704                      | .....8,449              | 02/15/2005. | 02/01/2034.                      |
| 31403D               | VZ | 9 | FNMA PASS THRU POOL 745932.....               | ..... | .. | 4.....1                                    | .....137,233    | ...113.381                     | .....151,479    | .....133,601    | .....136,659                 | .....0                                   | .....(122)                                | .....0                                                    | .....0                                     | .....6.500  | .....5.880        | MON...    | .....724                      | .....8,684              | 11/24/2008. | 11/01/2036.                      |
| 31404U               | MR | 8 | FNMA PASS THRU POOL 778968.....               | ..... | .. | 4.....1                                    | .....68,008     | ...110.314                     | .....73,710     | .....66,818     | .....67,910                  | .....0                                   | .....308                                  | .....0                                                    | .....0                                     | .....6.000  | .....1.668        | MON...    | .....334                      | .....4,009              | 05/18/2004. | 06/01/2034.                      |
| 31404U               | UK | 4 | FNMA PASS THRU POOL 779186.....               | ..... | .. | 4.....1                                    | .....45,991     | ...110.138                     | .....49,844     | .....45,256     | .....45,711                  | .....0                                   | .....(141)                                | .....0                                                    | .....0                                     | .....6.000  | .....5.781        | MON...    | .....226                      | .....2,715              | 05/25/2004. | 06/01/2034.                      |
| 31405M               | KC | 0 | FNMA PASS THRU POOL 793291.....               | ..... | .. | 4.....1                                    | .....15,737     | ...110.994                     | .....16,615     | .....14,969     | .....15,593                  | .....0                                   | .....73                                   | .....0                                                    | .....0                                     | .....6.500  | .....4.747        | MON...    | .....81                       | .....973                | 10/26/2004. | 01/01/2032.                      |
| 31405M               | MK | 0 | FNMA PASS THRU POOL 793362.....               | ..... | .. | 4.....1                                    | .....462,753    | ...114.554                     | .....516,701    | .....451,054    | .....458,627                 | .....0                                   | .....(391)                                | .....0                                                    | .....0                                     | .....6.000  | .....5.646        | MON...    | .....2,255                    | .....27,063             | 07/23/2004. | 08/01/2034.                      |
| 31406Y               | E3 | 0 | FNMA PASS THRU POOL 823754.....               | ..... | .. | 4.....1                                    | .....132,902    | ...113.180                     | .....142,198    | .....125,639    | .....130,048                 | .....0                                   | .....(1,346)                              | .....0                                                    | .....0                                     | .....7.000  | .....6.146        | MON...    | .....733                      | .....8,795              | 04/27/2005. | 09/01/2031.                      |

**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<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR |          |                  |            |                  | NAIC<br>Desig-<br>nation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost      |                                        |                  |        |        |          |            |             |                |                 | Rate Used<br>to Obtain<br>Fair Value | Fair Value  | Par Value   |
| 31408E                                                         | BH                                                                 | 4 |  | FNMA PASS THRU POOL 848840.....    | .....  | ..                              | .....4       | .....1   | .....148,052     | ...113.655 | .....163,865     | .....144,177                                                     | .....146,928     | .....0                                 | .....(608)       | .....0 | .....0 | .....0   | .....7.000 | .....6.627  | MON...         | .....841        | .....10,092                          | 06/07/2006. | 01/01/2036. |
| 31410B                                                         | EL                                                                 | 4 |  | FNMA PASS THRU POOL 884039.....    | .....  | ..                              | .....4       | .....1   | .....86,211      | ...102.858 | .....85,277      | .....82,907                                                      | .....86,012      | .....0                                 | .....180         | .....0 | .....0 | .....0   | .....7.500 | ....(1.346) | MON...         | .....518        | .....6,218                           | 05/18/2006. | 05/01/2036. |
| 31410G                                                         | RK                                                                 | 1 |  | FNMA PASS THRU POOL 888890.....    | .....  | ..                              | .....4       | .....1   | .....216,648     | ...115.714 | .....228,421     | .....197,401                                                     | .....214,740     | .....0                                 | .....(420)       | .....0 | .....0 | .....0   | .....6.500 | .....3.790  | MON...         | .....1,069      | .....12,831                          | 09/14/2010. | 10/01/2037. |
| 31410G                                                         | W9                                                                 | 0 |  | FNMA PASS THRU POOL 889072.....    | .....  | ..                              | .....4       | .....1   | .....355,069     | ...113.650 | .....367,896     | .....323,709                                                     | .....351,175     | .....0                                 | .....(1,124)     | .....0 | .....0 | .....0   | .....6.500 | .....4.367  | MON...         | .....1,753      | .....21,041                          | 09/14/2010. | 12/01/2037. |
| 31410K                                                         | CX                                                                 | 0 |  | FNMA PASS THRU POOL 889386.....    | .....  | ..                              | .....4       | .....1   | .....107,783     | ...113.223 | .....112,621     | .....99,468                                                      | .....107,099     | .....0                                 | .....162         | .....0 | .....0 | .....0   | .....6.000 | .....3.444  | MON...         | .....497        | .....5,968                           | 08/19/2010. | 03/01/2038. |
| 31410K                                                         | DK                                                                 | 7 |  | FNMA PASS THRU POOL 889406.....    | .....  | ..                              | .....4       | .....1   | .....182,092     | ...114.429 | .....195,019     | .....170,428                                                     | .....180,568     | .....0                                 | .....(300)       | .....0 | .....0 | .....0   | .....6.000 | .....4.515  | MON...         | .....852        | .....10,226                          | 11/12/2009. | 04/01/2038. |
| 31410K                                                         | JY                                                                 | 1 |  | FNMA PASS THRU POOL 889579.....    | .....  | ..                              | .....4       | .....1   | .....494,400     | ...114.656 | .....520,255     | .....453,754                                                     | .....490,115     | .....0                                 | .....(882)       | .....0 | .....0 | .....0   | .....6.000 | .....3.931  | MON...         | .....2,269      | .....27,225                          | 01/10/2013. | 05/01/2038. |
| 31410S                                                         | 2P                                                                 | 1 |  | FNMA PASS THRU POOL 896382.....    | .....  | ..                              | .....4       | .....1   | .....457,132     | ...120.901 | .....538,703     | .....445,575                                                     | .....454,039     | .....0                                 | .....(1,747)     | .....0 | .....0 | .....0   | .....7.000 | .....6.624  | MON...         | .....2,599      | .....31,190                          | 07/28/2006. | 06/01/2036. |
| 31410S                                                         | PW                                                                 | 1 |  | FNMA PASS THRU POOL 896037.....    | .....  | ..                              | .....4       | .....1   | .....287,108     | ...114.848 | .....319,697     | .....278,365                                                     | .....286,567     | .....0                                 | .....(79)        | .....0 | .....0 | .....0   | .....7.000 | .....5.191  | MON...         | .....1,624      | .....19,486                          | 09/22/2006. | 08/01/2036. |
| 31410W                                                         | QY                                                                 | 7 |  | FNMA PASS THRU POOL 899671.....    | .....  | ..                              | .....4       | .....1   | .....152,159     | ...112.405 | .....159,356     | .....141,770                                                     | .....151,425     | .....0                                 | .....(142)       | .....0 | .....0 | .....0   | .....6.500 | .....3.186  | MON...         | .....768        | .....9,215                           | 09/09/2009. | 08/01/2037. |
| 31411F                                                         | FC                                                                 | 3 |  | FNMA PASS THRU POOL 906563.....    | .....  | ..                              | .....4       | .....1   | .....190,652     | ...114.399 | .....211,367     | .....184,763                                                     | .....189,201     | .....0                                 | .....(172)       | .....0 | .....0 | .....0   | .....6.000 | .....5.552  | MON...         | .....924        | .....11,086                          | 02/06/2009. | 01/01/2037. |
| 31412F                                                         | H4                                                                 | 8 |  | FNMA PASS THRU POOL 923751.....    | .....  | ..                              | .....4       | .....1   | .....68,099      | ...111.670 | .....74,113      | .....66,368                                                      | .....67,926      | .....0                                 | .....218         | .....0 | .....0 | .....0   | .....7.000 | .....6.033  | MON...         | .....387        | .....4,646                           | 06/13/2007. | 04/01/2037. |
| 31413Y                                                         | KQ                                                                 | 3 |  | FNMA PASS THRU POOL 959403.....    | .....  | ..                              | .....4       | .....1   | .....155,893     | ...114.730 | .....174,069     | .....151,721                                                     | .....155,749     | .....0                                 | .....144         | .....0 | .....0 | .....0   | .....6.500 | .....4.087  | MON...         | .....822        | .....9,862                           | 11/24/2008. | 12/01/2037. |
| 31416B                                                         | RR                                                                 | 1 |  | FNMA PASS THRU POOL 995196.....    | .....  | ..                              | .....4       | .....1   | .....533,813     | ...114.601 | .....553,467     | .....482,952                                                     | .....528,201     | .....0                                 | .....(499)       | .....0 | .....0 | .....0   | .....6.000 | .....3.655  | MON...         | .....2,415      | .....28,977                          | 12/08/2011. | 07/01/2038. |
| 31416B                                                         | ST                                                                 | 6 |  | FNMA PASS THRU POOL 995230.....    | .....  | ..                              | .....4       | .....1   | .....248,320     | ...113.343 | .....257,624     | .....227,295                                                     | .....245,429     | .....0                                 | .....(842)       | .....0 | .....0 | .....0   | .....6.500 | .....4.775  | MON...         | .....1,231      | .....14,774                          | 06/08/2010. | 01/01/2039. |
| 31416B                                                         | SU                                                                 | 3 |  | FNMA PASS THRU POOL 995231.....    | .....  | ..                              | .....4       | .....1   | .....162,360     | ...113.184 | .....170,178     | .....150,355                                                     | .....160,798     | .....0                                 | .....(71)        | .....0 | .....0 | .....0   | .....6.500 | .....4.922  | MON...         | .....814        | .....9,773                           | 01/19/2010. | 01/01/2039. |
| 31418A                                                         | UP                                                                 | 1 |  | FNMA PASS THRU POOL MA1489.....    | CF..   | ..                              | .....4       | .....1   | .....2,495,707   | ...102.952 | .....2,626,012   | .....2,550,707                                                   | .....2,499,010   | .....0                                 | .....(475)       | .....0 | .....0 | .....0   | .....3.000 | .....3.414  | MON...         | .....6,377      | .....76,521                          | 07/22/2013. | 07/01/2043. |
| 31418B                                                         | E8                                                                 | 5 |  | FNMA PASS THRU POOL MA1958.....    | .....  | ..                              | .....4       | .....1   | .....312,631     | ...105.960 | .....313,067     | .....295,458                                                     | .....312,004     | .....0                                 | .....254         | .....0 | .....0 | .....0   | .....4.000 | .....2.170  | MON...         | .....985        | .....11,818                          | 07/17/2014. | 07/01/2044. |
| 31418C                                                         | DT                                                                 | 8 |  | FNMA PASS THRU POOL MA2813.....    | CF..   | ..                              | .....4       | .....1   | .....1,705,021   | ...102.962 | .....1,715,847   | .....1,666,483                                                   | .....1,700,623   | .....0                                 | .....(1,226)     | .....0 | .....0 | .....0   | .....3.000 | .....2.328  | MON...         | .....4,166      | .....49,995                          | 12/15/2016. | 11/01/2031. |
| 31418C                                                         | P9                                                                 | 9 |  | FNMA PASS THRU POOL MA3147.....    | CF..   | ..                              | .....4       | .....1   | .....8,351,893   | ...102.061 | .....8,505,432   | .....8,333,664                                                   | .....8,351,011   | .....0                                 | .....(106)       | .....0 | .....0 | .....0   | .....3.000 | .....2.934  | MON...         | .....20,834     | .....250,010                         | 11/17/2017. | 10/01/2047. |
| 31418C                                                         | R7                                                                 | 1 |  | FNMA PASS THRU POOL MA3209.....    | CF..   | ..                              | .....4       | .....1   | .....8,421,725   | ...102.021 | .....8,604,695   | .....8,434,245                                                   | .....8,421,620   | .....0                                 | .....(14)        | .....0 | .....0 | .....0   | .....3.000 | .....3.008  | MON...         | .....21,086     | .....253,028                         | 12/20/2017. | 12/01/2047. |
| 31418C                                                         | RE                                                                 | 6 |  | FNMA PASS THRU POOL MA3184.....    | CF..   | ..                              | .....4       | .....1   | .....6,807,836   | ...105.639 | .....6,775,657   | .....6,413,978                                                   | .....6,803,757   | .....0                                 | .....(342)       | .....0 | .....0 | .....0   | .....4.500 | .....2.088  | MON...         | .....24,052     | .....288,629                         | 01/23/2018. | 11/01/2047. |
| 31419G                                                         | B9                                                                 | 4 |  | FNMA PASS THRU POOL AE5463.....    | CF..   | ..                              | .....4       | .....1   | .....1,731,021   | ...107.237 | .....1,755,105   | .....1,636,658                                                   | .....1,725,333   | .....0                                 | .....713         | .....0 | .....0 | .....0   | .....4.000 | .....2.603  | MON...         | .....5,456      | .....65,466                          | 09/25/2014. | 10/01/2040. |
| 2699999.                                                       | U.S. Special Revenue - Residential Mortgage-Backed Securities..... |   |  |                                    |        |                                 |              |          | .....203,230,923 | XXX        | .....207,672,222 | .....198,860,032                                                 | .....202,781,022 | .....0                                 | .....(54,032)    | .....0 | .....0 | XXX      | XXX        | XXX         | .....594,510   | .....7,149,027  | XXX                                  | XXX         |             |
| 3199999.                                                       | Total - U.S. Special Revenue & Special Assessment Obligations..... |   |  |                                    |        |                                 |              |          | .....522,070,793 | XXX        | .....525,553,346 | .....473,360,032                                                 | .....496,280,962 | .....0                                 | .....(3,942,720) | .....0 | .....0 | XXX      | XXX        | XXX         | .....4,361,968 | .....21,190,879 | XXX                                  | XXX         |             |
| Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations |                                                                    |   |  |                                    |        |                                 |              |          |                  |            |                  |                                                                  |                  |                                        |                  |        |        |          |            |             |                |                 |                                      |             |             |
| 00209A                                                         | AF                                                                 | 3 |  | AT&T WIRELESS SVCS INC SR NT.....  | .....  | ..                              | .....1       | .....2FE | .....478,684     | ...148.037 | .....592,148     | .....400,000                                                     | .....449,710     | .....0                                 | .....(2,841)     | .....0 | .....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   | ...200.032 | .....8,001,280   | .....4,000,000                                                   | .....3,932,095   | .....0                                 | .....115,362     | .....0 | .....0 | .....0   | .....0.000 | .....3.000  | N/A.....       | .....0          | .....0                               | 07/25/2000. | 07/28/2020. |
| 026609                                                         | AC                                                                 | 1 |  | AMERICAN HOME PRODUCTS.....        | .....  | ..                              | .....1       | .....1FE | .....5,164,080   | ...115.740 | .....4,629,600   | .....4,000,000                                                   | .....4,438,229   | .....0                                 | .....(128,612)   | .....0 | .....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  | ...105.908 | .....11,649,880  | .....11,000,000                                                  | .....11,277,693  | .....0                                 | .....(42,800)    | .....0 | .....0 | .....0   | .....3.250 | .....2.783  | FA.....        | .....127,111    | .....357,500                         | 05/30/2017. | 02/23/2026. |
| 059438                                                         | AK                                                                 | 7 |  | BANC ONE CORP SUB NT.....          | .....  | ..                              | .....1       | .....1FE | .....9,922,900   | ...133.510 | .....11,348,350  | .....8,500,000                                                   | .....9,235,728   | .....0                                 | .....(78,250)    | .....0 | .....0 | .....0   | .....8.000 | .....6.477  | AO.....        | .....117,111    | .....680,000                         | 09/17/2010. | 04/29/2027. |
| 06406R                                                         | AB                                                                 | 3 |  | BANK OF NY MELLON CORP.....        | .....  | ..                              | .....2       | .....1FE | .....2,054,800   | ...106.111 | .....2,122,220   | .....2,000,000                                                   | .....2,043,893   | .....0                                 | .....(5,454)     | .....0 | .....0 | .....0   | .....3.442 | .....3.095  | FA.....        | .....27,536     | .....68,840                          | 12/15/2017. | 02/07/2028. |
| 084664                                                         | CR                                                                 | 0 |  | BERKSHIRE HATHAWAY FIN CORP.....   | .....  | ..                              | .....1       | .....1FE | .....8,895,350   | ...118.648 | .....9,491,840   | .....8,000,000                                                   | .....8,886,089   | .....0                                 | .....(9,261)     | .....0 | .....0 | .....0   | .....4.250 | .....3.623  | JJ.....        | .....156,778    | .....173,778                         | 06/20/2019. | 01/15/2049. |
| 097023                                                         | AD                                                                 | 7 |  | BOEING CO DEB.....                 | .....  | ..                              | .....1       | .....1FE | .....5,050,000   | ...110.741 | .....4,429,640   | .....4,000,000                                                   | .....4,149,389   | .....0                                 | .....(85,212)    | .....0 | .....0 | .....0   | .....8.750 | .....6.284  | FA.....        | .....132,222    | .....350,000                         | 11/25/2003. | 08/15/2021. |
| 097023                                                         | AM                                                                 | 7 |  | BOEING CO DEB.....                 | .....  | ..                              | .....1       | .....1FE | .....6,129,193   | ...123.868 | .....6,682,679   | .....5,395,000                                                   | .....5,720,245   | .....0                                 | .....(51,277)    | .....0 | .....0 | .....0   | .....7.250 | .....5.910  | JD.....        | .....17,384     | .....391,138                         | 06/22/2010. | 06/15/2025. |
| 110122                                                         | AA                                                                 | 6 |  | BRISTOL MYERS SQUIBB CO.....       | .....  | ..                              | .....1       | .....1FE | .....6,392,350   | ...116.556 | .....5,827,800   | .....5,000,000                                                   | .....5,559,423   | .....0                                 | .....(149,231)   | .....0 | .....0 | .....0   | .....7.150 | .....3.672  | JD.....        | .....15,889     | .....357,500                         | 11/15/2013. | 06/15/2023. |
| 110122                                                         | CD                                                                 | 8 |  | BRISTOL MYERS SQUIBB CO 144A.....  | .....  | ..                              | .....1       | .....1FE | .....5,493,284   | ...118.728 | .....5,936,400   | .....5,000,000                                                   | .....5,489,914   | .....0                                 | .....(3,370)     | .....0 | .....0 | .....0   | .....4.250 | .....3.698  | AO.....        | .....132,813    | .....94,444                          | 07/26/2019. | 10/26/2049. |
| 12189T                                                         | AA                                                                 | 2 |  | BURLINGTON NORTH SANTA FE.....     | .....  | ..                              | .....1       | .....1FE | .....3,759,598   | ...126.421 | .....3,729,420   | .....2,950,000                                                   | .....3,398,276   | .....0                                 | .....(65,224)    | .....0 | .....0 | .....0   | .....7.000 | .....4.098  | JD.....        | .....9,178      | .....206,500                         | 11/07/2013. | 12/15/2025. |
| 166764                                                         | BL                                                                 | 3 |  | CHEVRON CORP.....                  | .....  | ..                              | .....1       | .....1FE | .....8,978,370   | ...104.527 | .....9,407,430   | .....9,000,000                                                   | .....8,972,737   | .....0                                 | .....3,393       | .....0 | .....0 | .....0   | .....2.954 | .....3.002  | MN.....        | .....33,233     | .....265,860                         | 08/13/2018. | 05/16/2026. |
| 191219                                                         | AP                                                                 | 9 |  | COCA COLA ENTERPRISES INC DEB..... | .....  | ..                              | .....1       | .....1FE | .....5,967,230   | ...112.945 | .....5,647,250   | .....5,000,000                                                   | .....5,167,199   | .....0                                 | .....(73,438)</  |        |        |          |            |             |                |                 |                                      |             |             |

**SCHEDULE D - PART 1**

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

E10.7

| 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<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Desig-<br>nation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost    |     | Rate Used<br>to Obtain<br>Fair Value | Fair Value       | Par Value        | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of    | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 200339               | AJ                                                                  | 8           | COMERICA BANK SUB NT.....              |       |                                 |              | 2FE                                                              | ...991,570     | ... | 127.694                              | .....1,276,940   | .....1,000,000   | .....995,972                    | ......0                                           | ......420                                       | ......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   | ... | 115.080                              | .....3,452,400   | .....3,000,000   | .....3,226,372                  | ......0                                           | .....(33,591)                                   | ......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   | ... | 118.729                              | .....4,838,207   | .....4,075,000   | .....4,069,439                  | ......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   | ... | 108.697                              | .....4,347,880   | .....4,000,000   | .....4,005,050                  | ......0                                           | .....(4,372)                                    | ......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  | ... | 102.387                              | .....10,238,700  | .....10,000,000  | .....10,185,040                 | ......0                                           | .....(149,460)                                  | ......0                                                                | ......0                                             | .....3.900 | .....2.336           | JD.....      | .....17,333                         | .....390,000               | 10/06/2015. | 06/15/2021.                               |
| 26442U               | AG                                                                  | 9           | DUKE ENERGY PROGRESS INC.....          |       |                                 |              | 1FE                                                              | ...10,107,900  | ... | 109.118                              | .....10,911,800  | .....10,000,000  | .....10,095,337                 | ......0                                           | .....(9,139)                                    | ......0                                                                | ......0                                             | .....3.700 | .....3.571           | MS.....      | .....123,333                        | .....392,611               | 08/20/2018. | 09/01/2028.                               |
| 30231G               | AT                                                                  | 9           | EXXON MOBIL CORP.....                  |       |                                 |              | 1FE                                                              | ...10,089,280  | ... | 104.916                              | .....10,491,600  | .....10,000,000  | .....10,065,818                 | ......0                                           | .....(9,704)                                    | ......0                                                                | ......0                                             | .....3.043 | .....2.925           | MS.....      | .....101,433                        | .....304,300               | 01/31/2018. | 03/01/2026.                               |
| 30251B               | AD                                                                  | 0           | FMR LLC 144A.....                      |       |                                 |              | 1FE                                                              | ...3,422,490   | ... | 122.625                              | .....3,678,750   | .....3,000,000   | .....3,405,084                  | ......0                                           | .....(17,406)                                   | ......0                                                                | ......0                                             | .....4.950 | .....3.643           | FA.....      | .....61,875                         | .....74,250                | 04/04/2019. | 02/01/2033.                               |
| 458140               | AX                                                                  | 8           | INTEL CORP.....                        |       |                                 |              | 1FE                                                              | ...3,046,230   | ... | 105.864                              | .....3,175,920   | .....3,000,000   | .....3,035,925                  | ......0                                           | .....(4,474)                                    | ......0                                                                | ......0                                             | .....3.150 | .....2.962           | MN.....      | .....13,125                         | .....94,500                | 08/21/2017. | 05/11/2027.                               |
| 478160               | AF                                                                  | 1           | JOHNSON & JOHNSON DEB.....             |       |                                 |              | 1FE                                                              | ...11,508,955  | ... | 117.574                              | .....11,504,615  | .....9,785,000   | .....10,416,145                 | ......0                                           | .....(146,249)                                  | ......0                                                                | ......0                                             | .....6.730 | .....4.870           | MN.....      | .....84,146                         | .....658,531               | 09/05/2013. | 11/15/2023.                               |
| 478160               | AJ                                                                  | 3           | JOHNSON & JOHNSON NT.....              |       |                                 |              | 1FE                                                              | ...1,813,464   | ... | 139.329                              | .....2,089,934   | .....1,500,000   | .....1,690,325                  | ......0                                           | .....(14,787)                                   | ......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                                                              | ...13,792,696  | ... | 124.470                              | .....13,701,658  | .....11,008,000  | .....12,207,271                 | ......0                                           | .....(191,514)                                  | ......0                                                                | ......0                                             | .....7.125 | .....4.803           | JD.....      | .....65,360                         | .....784,320               | 12/08/2011. | 06/01/2025.                               |
| 594185               | AQ                                                                  | 3           | MICHIGAN BELL TEL CO DEB.....          |       |                                 |              | 2FE                                                              | ...3,034,800   | ... | 111.006                              | .....3,330,180   | .....3,000,000   | .....3,006,123                  | ......0                                           | .....(2,744)                                    | ......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   | ... | 106.459                              | .....9,804,874   | .....9,210,000   | .....9,457,115                  | ......0                                           | .....(58,164)                                   | ......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   | ... | 118.976                              | .....9,518,080   | .....8,000,000   | .....8,807,966                  | ......0                                           | .....(39,762)                                   | ......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   | ... | 126.284                              | .....3,788,520   | .....3,000,000   | .....3,019,319                  | ......0                                           | .....(3,174)                                    | ......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   | ... | 112.463                              | .....5,623,150   | .....5,000,000   | .....5,149,991                  | ......0                                           | .....(55,638)                                   | ......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     | ... | 107.383                              | .....1,073,830   | .....1,000,000   | .....998,975                    | ......0                                           | ......625                                       | ......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  | ... | 123.356                              | .....13,569,160  | .....11,000,000  | .....12,085,654                 | ......0                                           | .....(167,836)                                  | ......0                                                                | ......0                                             | .....7.125 | .....5.044           | JJ.....      | .....391,875                        | .....783,750               | 02/04/2010. | 07/01/2025.                               |
| 68389X               | AS                                                                  | 4           | ORACLE CORP.....                       |       |                                 |              | 1FE                                                              | ...4,177,940   | ... | 105.749                              | .....4,229,960   | .....4,000,000   | .....4,106,427                  | ......0                                           | .....(15,060)                                   | ......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   | ... | 102.299                              | .....6,137,940   | .....6,000,000   | .....5,907,867                  | ......0                                           | .....12,612                                     | ......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   | ... | 106.009                              | .....2,120,180   | .....2,000,000   | .....1,991,004                  | ......0                                           | .....1,002                                      | ......0                                                                | ......0                                             | .....3.000 | .....3.065           | AO.....      | .....12,667                         | .....60,000                | 11/10/2017. | 10/15/2027.                               |
| 718546               | AC                                                                  | 8           | PHILLIPS 66 COM.....                   |       |                                 |              | 1FE                                                              | ...5,852,160   | ... | 104.975                              | .....5,773,625   | .....5,500,000   | .....5,624,842                  | ......0                                           | .....(52,764)                                   | ......0                                                                | ......0                                             | .....4.300 | .....3.244           | AO.....      | .....59,125                         | .....236,500               | 07/20/2015. | 04/01/2022.                               |
| 744448               | CP                                                                  | 4           | PUBLIC SERVICE COLORADO 1ST MTG.....   |       |                                 |              | 1FE                                                              | ...5,003,000   | ... | 109.109                              | .....5,455,450   | .....5,000,000   | .....5,002,737                  | ......0                                           | .....(298)                                      | ......0                                                                | ......0                                             | .....3.700 | .....3.692           | JD.....      | .....8,222                          | .....185,000               | 09/19/2018. | 06/15/2028.                               |
| 747525               | AJ                                                                  | 2           | QUALCOMM INC.....                      |       |                                 |              | 1FE                                                              | ...5,432,850   | ... | 118.887                              | .....5,944,350   | .....5,000,000   | .....5,421,433                  | ......0                                           | .....(11,417)                                   | ......0                                                                | ......0                                             | .....4.650 | .....3.898           | MN.....      | .....26,479                         | .....116,250               | 06/12/2019. | 05/20/2035.                               |
| 881685               | BB                                                                  | 6           | TEXACO CAP INC DEB.....                |       |                                 |              | 1FE                                                              | ...2,595,120   | ... | 154.035                              | .....3,080,700   | .....2,000,000   | .....2,397,165                  | ......0                                           | .....(21,025)                                   | ......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  | ... | 101.565                              | .....13,203,450  | .....13,000,000  | .....13,100,770                 | ......0                                           | .....(402,507)                                  | ......0                                                                | ......0                                             | .....8.375 | .....5.127           | AO.....      | .....272,188                        | .....1,088,750             | 09/22/2009. | 04/01/2020.                               |
| 913017               | AS                                                                  | 8           | UNITED TECHNOLOGIES CORP DEB.....      |       |                                 |              | 2FE                                                              | ...1,950,400   | ... | 107.748                              | .....2,154,960   | .....2,000,000   | .....1,994,366                  | ......0                                           | .....4,056                                      | ......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   | ... | 111.191                              | .....6,949,438   | .....6,250,000   | .....6,610,487                  | ......0                                           | .....(89,733)                                   | ......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   | ... | 103.271                              | .....3,040,454   | .....3,000,000   | .....3,000,484                  | ......0                                           | .....(17,723)                                   | ......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   | ... | 109.589                              | .....5,479,450   | .....5,000,000   | .....5,397,234                  | ......0                                           | .....(45,957)                                   | ......0                                                                | ......0                                             | .....4.300 | .....3.112           | JJ.....      | .....94,958                         | .....215,000               | 07/11/2016. | 07/22/2027.                               |
| 01609W               | AV                                                                  | 4           | ALIBABA GROUP HLDG LTD.....            |       | C                               |              | 1FE                                                              | ...2,933,975   | ... | 111.103                              | .....3,055,333   | .....2,750,000   | .....2,932,434                  | ......0                                           | .....(1,541)                                    | ......0                                                                | ......0                                             | .....4.200 | .....3.808           | JD.....      | .....8,021                          | .....57,750                | 07/25/2019. | 12/06/2047.                               |
| 035242               | AP                                                                  | 1           | ANHEUSER BUSCH INBEV.....              |       | C                               |              | 2FE                                                              | ...3,165,360   | ... | 106.188                              | .....3,185,640   | .....3,000,000   | .....3,112,297                  | ......0                                           | .....(17,392)                                   | ......0                                                                | ......0                                             | .....3.650 | .....2.947           | FA.....      | .....45,625                         | .....109,500               | 11/02/2016. | 02/01/2026.                               |
| 126149               | AD                                                                  | 5           | CPC INTERNATIONAL INC.....             |       | C                               |              | 1FE                                                              | ...5,682,968   | ... | 130.567                              | .....6,528,350   | .....5,000,000   | .....5,350,895                  | ......0                                           | .....(39,641)                                   | ......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   | ... | 118.472                              | .....8,293,040   | .....7,000,000   | .....7,806,529                  | ......0                                           | .....(213,357)                                  | ......0                                                                | ......0                                             | .....7.750 | .....4.133           | JD.....      | .....24,111                         | .....542,500               | 11/09/2018. | 06/15/2023.                               |
| 656531               | AD                                                                  | 2           | NORSK HYDRO A S DEB.....               |       | D                               |              | 1FE                                                              | ...2,344,536   | ... | 125.206                              | .....2,253,708   | .....1,800,000   | .....2,098,115                  | ......0                                           | .....(44,290)                                   | ......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   | ... | 132.493                              | .....6,624,650   | .....5,000,000   | .....5,656,122                  | ......0                                           | .....(67,587)                                   | ......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                               |              | 1FE                                                              | ...3,844,925   | ... | 101.705                              | .....3,559,675   | .....3,500,000   | .....3,552,044                  | ......0                                           | .....(64,549)                                   | ......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  | ... | 117.415                              | .....14,089,800  | .....12,000,000  | .....12,937,640                 | ......0                                           | .....(215,861)                                  | ......0                                                                | ......0                                             | .....7.000 | .....4.764           | MN.....      | .....107,333                        | .....840,000               | 05/12/2010. | 11/15/2023.                               |
| 3299999.             | Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations..... |             |                                        |       |                                 |              |                                                                  | ...329,034,718 | ... | XXX                                  | .....339,788,064 | .....293,623,000 | .....310,373,207                | ......0                                           | .....(3,064,552)                                | ......0                                                                | ......0                                             | XXX        | XXX                  | XXX          | .....3,834,422                      | .....16,107,273            | XXX         | XXX                                       |
| 3899999.             | Total - Industrial & Miscellaneous (Unaffiliated).....              |             |                                        |       |                                 |              |                                                                  | ...329,034,718 | ... | XXX                                  | .....339,788,064 | .....293,623,000 | .....310,373,207                | ......0                                           | .....(3,064,552)                                | ......0                                                                | ......0                                             | XXX        | XXX                  | XXX          | .....3,834,422                      | .....16,107,273            | XXX         | XXX                                       |

SCHEDULE D - PART 1

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

| 1                                                            |    | 2           |                                              |  |  | Codes |                                 |              | 6                                                                | 7           | Fair Value                           |            | 10                 | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                     |                            | Dates          |                                           |             |
|--------------------------------------------------------------|----|-------------|----------------------------------------------|--|--|-------|---------------------------------|--------------|------------------------------------------------------------------|-------------|--------------------------------------|------------|--------------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|-------------------------------------|----------------------------|----------------|-------------------------------------------|-------------|
|                                                              |    |             |                                              |  |  | 3     | 4                               | 5            |                                                                  |             | 8                                    | 9          |                    |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                                  | 20                         | 21             | 22                                        |             |
| CUSIP Identification                                         |    | Description |                                              |  |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value          | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired       | Stated<br>Contractual<br>Maturity<br>Date |             |
| Hybrid Securities - Issuer Obligations                       |    |             |                                              |  |  |       |                                 |              |                                                                  |             |                                      |            |                    |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      |              |                                     |                            |                |                                           |             |
| 06053E                                                       | 88 | 8           | BANK OF AMER DOW JONES INDU INDEX MITTS..... |  |  |       | @.....                          | ..           | .....                                                            | ....2FE     | .....3,000,000                       | ....18.390 | .....5,517,000     | .....300,000                    | .....3,000,000                                    | .....0                                          | .....0                                                                 | .....0                                              | .....0   | ....0.000            | ...35.662    | N/A.....                            | .....0                     | .....0         | 06/13/2013.                               | 06/26/2020. |
| 42999999 Hybrid Securities - Issuer Obligations.....         |    |             |                                              |  |  |       |                                 |              |                                                                  |             | .....3,000,000                       | XXX        | .....5,517,000     | .....300,000                    | .....3,000,000                                    | .....0                                          | .....0                                                                 | .....0                                              | .....0   | XXX                  | XXX          | XXX                                 | .....0                     | .....0         | XXX                                       | XXX         |
| 48999999 Total - Hybrid Securities.....                      |    |             |                                              |  |  |       |                                 |              |                                                                  |             | .....3,000,000                       | XXX        | .....5,517,000     | .....300,000                    | .....3,000,000                                    | .....0                                          | .....0                                                                 | .....0                                              | .....0   | XXX                  | XXX          | XXX                                 | .....0                     | .....0         | XXX                                       | XXX         |
| Unaffiliated Bank Loans - Acquired                           |    |             |                                              |  |  |       |                                 |              |                                                                  |             |                                      |            |                    |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      |              |                                     |                            |                |                                           |             |
| 06683*                                                       | AA | 9           | BANYAN TECH ALPHA LLC.....                   |  |  |       | .....                           | ..           | .....                                                            | ....5GI     | .....1,209,605                       | ...100.000 | .....1,209,605     | .....1,209,605                  | .....1,209,605                                    | .....0                                          | .....0                                                                 | .....0                                              | .....0   | ....13.000           | ...13.000    | JAJO..                              | .....0                     | .....24,192    | 12/31/2019.                               | 06/30/2025. |
| 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                   | .....116,597   | 10/01/2018.                               | 04/22/2022. |
| 45678#                                                       | AA | 0           | INFOSOFT GROUP LLC.....                      |  |  |       | .....                           | ..           | .....                                                            | ....5GI     | .....2,007,441                       | ...100.000 | .....2,007,441     | .....2,007,441                  | .....2,007,441                                    | .....0                                          | .....0                                                                 | .....0                                              | .....0   | ....10.000           | ...10.000    | MON...                              | .....6                     | .....101,960   | 09/16/2019.                               | 03/16/2025. |
| 47025#                                                       | AA | 6           | JAMES B OSWALD CO JBO HLDG CO INC.....       |  |  |       | .....                           | ..           | .....                                                            | ....5GI     | .....6,841,893                       | ...100.000 | .....6,841,893     | .....6,841,893                  | .....6,841,893                                    | .....0                                          | .....0                                                                 | .....0                                              | .....0   | ....4.360            | ...4.360     | MON...                              | .....25,697                | .....323,926   | 06/09/2016.                               | 06/01/2021. |
| 64999999 Unaffiliated Bank Loans - Acquired.....             |    |             |                                              |  |  |       |                                 |              |                                                                  |             | .....11,058,939                      | XXX        | .....11,058,939    | .....11,058,939                 | .....11,058,939                                   | .....0                                          | .....0                                                                 | .....0                                              | .....0   | XXX                  | XXX          | XXX                                 | .....26,022                | .....566,675   | XXX                                       | XXX         |
| 65999999 Total - Unaffiliated Bank Loans.....                |    |             |                                              |  |  |       |                                 |              |                                                                  |             | .....11,058,939                      | XXX        | .....11,058,939    | .....11,058,939                 | .....11,058,939                                   | .....0                                          | .....0                                                                 | .....0                                              | .....0   | XXX                  | XXX          | XXX                                 | .....26,022                | .....566,675   | XXX                                       | XXX         |
| Totals                                                       |    |             |                                              |  |  |       |                                 |              |                                                                  |             |                                      |            |                    |                                 |                                                   |                                                 |                                                                        |                                                     |          |                      |              |                                     |                            |                |                                           |             |
| 76999999 Total - Issuer Obligations.....                     |    |             |                                              |  |  |       |                                 |              |                                                                  |             | .....1,290,522,378                   | XXX        | .....1,296,175,061 | .....1,118,818,500              | .....1,197,208,331                                | .....0                                          | ....(14,670,940)                                                       | .....0                                              | .....0   | XXX                  | XXX          | XXX                                 | ....17,242,098             | ....58,208,121 | XXX                                       | XXX         |
| 77999999 Total - Residential Mortgage-Backed Securities..... |    |             |                                              |  |  |       |                                 |              |                                                                  |             | .....222,443,893                     | XXX        | .....227,120,799   | .....217,394,458                | .....221,812,779                                  | .....0                                          | .....(134,919)                                                         | .....0                                              | .....0   | XXX                  | XXX          | XXX                                 | .....661,155               | .....7,948,770 | XXX                                       | XXX         |
| 82999999 Total - Unaffiliated Bank Loans.....                |    |             |                                              |  |  |       |                                 |              |                                                                  |             | .....11,058,939                      | XXX        | .....11,058,939    | .....11,058,939                 | .....11,058,939                                   | .....0                                          | .....0                                                                 | .....0                                              | .....0   | XXX                  | XXX          | XXX                                 | .....26,022                | .....566,675   | XXX                                       | XXX         |
| 83999999 Grand Total - Bonds.....                            |    |             |                                              |  |  |       |                                 |              |                                                                  |             | .....1,524,025,210                   | XXX        | .....1,534,354,799 | .....1,347,271,897              | .....1,430,080,049                                | .....0                                          | ....(14,805,859)                                                       | .....0                                              | .....0   | XXX                  | XXX          | XXX                                 | ....17,929,275             | ....66,723,566 | XXX                                       | XXX         |

**SCHEDULE D - PART 2 - SECTION 1**  
Showing all PREFERRED STOCKS Owned December 31 of Current Year

| 1                    | 2           | Codes |         | 5                | 6                   | 7              | 8                             | Fair Value                               |            | 11          | Dividends           |                             |                                 | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 20                                         | 21            |
|----------------------|-------------|-------|---------|------------------|---------------------|----------------|-------------------------------|------------------------------------------|------------|-------------|---------------------|-----------------------------|---------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|--------------------------------------------|---------------|
|                      |             | 3     | 4       |                  |                     |                |                               | 9                                        | 10         |             | 12                  | 13                          | 14                              | 15                                       | 16                                        | 17                                                        | 18                                   | 19                                         |                                            |               |
| CUSIP Identification | Description | Code  | Foreign | Number of Shares | Par Value per Share | Rate per Share | Book/Adjusting Carrying Value | Rate per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared but Unpaid | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (15+16-17) | Total Foreign Exchange Change in B./A.C.V. | NAIC Designation and Administrative Symbol | Date Acquired |

NONE

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

| 1                                                                           |    |   | 2                                          |  | Codes |                             | 5                   | 6                               | Fair Value                                        |            | 9           | Dividends              |                                |                                       | Change in Book/Adjusted Carrying Value            |                                                                        |                                         |                                                  | 17               | 18                  |
|-----------------------------------------------------------------------------|----|---|--------------------------------------------|--|-------|-----------------------------|---------------------|---------------------------------|---------------------------------------------------|------------|-------------|------------------------|--------------------------------|---------------------------------------|---------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------|--------------------------------------------------|------------------|---------------------|
|                                                                             |    |   |                                            |  | 3     | 4                           |                     |                                 | 7                                                 | 8          |             | 10                     | 11                             | 12                                    | 13                                                | 14                                                                     | 15                                      | 16                                               |                  |                     |
| CUSIP Identification                                                        |    |   | Description                                |  | Code  | F<br>or<br>e<br>i<br>g<br>n | Number of<br>Shares | Book/Adjusted<br>Carrying Value | Rate per<br>Share Used to<br>Obtain Fair<br>Value | Fair Value | Actual Cost | Declared but<br>Unpaid | Amount Received<br>During Year | Nonadmitted<br>Declared but<br>Unpaid | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(13-14) | Total Foreign<br>Exchange Change<br>in B./A.C.V. | Date<br>Acquired | NAIC<br>Designation |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded |    |   |                                            |  |       |                             |                     |                                 |                                                   |            |             |                        |                                |                                       |                                                   |                                                                        |                                         |                                                  |                  |                     |
| 03027X                                                                      | 10 | 0 | AMERICAN TOWER CORP REIT.....              |  |       |                             | 9,000,000           | 2,068,380                       | 229,820                                           | 2,068,380  | 2,007,337   | 9,090                  | 0                              | 0                                     | 61,043                                            | 0                                                                      | 61,043                                  | 0                                                | 09/26/2019       |                     |
| 031162                                                                      | 10 | 0 | AMGEN INC.....                             |  |       |                             | 36,700,000          | 8,847,269                       | 241,070                                           | 8,847,269  | 4,735,612   | 0                      | 212,860                        | 0                                     | 1,702,880                                         | 0                                                                      | 1,702,880                               | 0                                                | 01/13/2016       |                     |
| 037833                                                                      | 10 | 0 | APPLE INC.....                             |  |       |                             | 9,000,000           | 2,642,850                       | 293,650                                           | 2,642,850  | 875,566     | 0                      | 27,360                         | 0                                     | 1,223,190                                         | 0                                                                      | 1,223,190                               | 0                                                | 01/15/2016       |                     |
| 09247X                                                                      | 10 | 1 | BLACKROCK INC COM.....                     |  |       |                             | 28,000,000          | 14,075,600                      | 502,700                                           | 14,075,600 | 4,371,552   | 0                      | 369,600                        | 0                                     | 3,076,640                                         | 0                                                                      | 3,076,640                               | 0                                                | 09/22/2011       |                     |
| 166764                                                                      | 10 | 0 | CHEVRON CORP.....                          |  |       |                             | 11,490,000          | 1,384,660                       | 120,510                                           | 1,384,660  | 679,572     | 0                      | 54,692                         | 0                                     | 134,663                                           | 0                                                                      | 134,663                                 | 0                                                | 01/15/2016       |                     |
| 17243V                                                                      | 10 | 2 | CINEMARK HOLDINGS INC.....                 |  |       |                             | 69,700,000          | 2,359,345                       | 33,850                                            | 2,359,345  | 1,593,263   | 0                      | 94,792                         | 0                                     | (135,915)                                         | 0                                                                      | (135,915)                               | 0                                                | 09/25/2012       |                     |
| 17275R                                                                      | 10 | 2 | CISCO SYSTEMS INC.....                     |  |       |                             | 327,000,000         | 15,682,920                      | 47,960                                            | 15,682,920 | 5,115,074   | 0                      | 451,260                        | 0                                     | 1,514,010                                         | 0                                                                      | 1,514,010                               | 0                                                | 09/22/2011       |                     |
| 191216                                                                      | 10 | 0 | COCA COLA CO.....                          |  |       |                             | 12,000,000          | 664,200                         | 55,350                                            | 664,200    | 496,591     | 0                      | 19,200                         | 0                                     | 96,000                                            | 0                                                                      | 96,000                                  | 0                                                | 01/15/2016       |                     |
| 20825C                                                                      | 10 | 4 | CONOCOPHILLIPS.....                        |  |       |                             | 84,200,000          | 5,475,526                       | 65,030                                            | 5,475,526  | 3,390,734   | 0                      | 112,407                        | 0                                     | 225,656                                           | 0                                                                      | 225,656                                 | 0                                                | 10/26/2012       |                     |
| 22160K                                                                      | 10 | 5 | COSTCO WHOLESALE CORP.....                 |  |       |                             | 50,000,000          | 14,696,000                      | 293,920                                           | 14,696,000 | 2,343,240   | 0                      | 126,000                        | 0                                     | 4,510,500                                         | 0                                                                      | 4,510,500                               | 0                                                | 02/08/2016       |                     |
| 278865                                                                      | 10 | 0 | ECOLAB INC.....                            |  |       |                             | 10,000,000          | 1,929,900                       | 192,990                                           | 1,929,900  | 643,480     | 4,700                  | 18,400                         | 0                                     | 456,400                                           | 0                                                                      | 456,400                                 | 0                                                | 08/31/2012       |                     |
| 291011                                                                      | 10 | 4 | EMERSON ELECTRIC CO.....                   |  |       |                             | 14,000,000          | 1,067,640                       | 76,260                                            | 1,067,640  | 655,705     | 0                      | 27,580                         | 0                                     | 231,140                                           | 0                                                                      | 231,140                                 | 0                                                | 09/28/2012       |                     |
| 31188V                                                                      | 10 | 0 | FASTLY INC CLASS A.....                    |  |       |                             | 14,603,000          | 293,082                         | 20,070                                            | 293,082    | 309,292     | 0                      | 309,292                        | 0                                     | (16,209)                                          | 0                                                                      | (16,209)                                | 0                                                | 12/06/2019       |                     |
| 371901                                                                      | 10 | 9 | GENTEX CORP.....                           |  |       |                             | 115,800,000         | 3,355,884                       | 28,980                                            | 3,355,884  | 1,627,849   | 0                      | 52,689                         | 0                                     | 1,015,566                                         | 0                                                                      | 1,015,566                               | 0                                                | 08/26/2014       |                     |
| 372460                                                                      | 10 | 5 | GENUINE PARTS CO.....                      |  |       |                             | 80,000,000          | 8,498,400                       | 106,230                                           | 8,498,400  | 2,656,164   | 61,000                 | 240,600                        | 0                                     | 816,800                                           | 0                                                                      | 816,800                                 | 0                                                | 05/28/2009       |                     |
| 458140                                                                      | 10 | 0 | INTEL CORP.....                            |  |       |                             | 152,000,000         | 9,097,200                       | 59,850                                            | 9,097,200  | 3,007,054   | 0                      | 191,520                        | 0                                     | 1,963,840                                         | 0                                                                      | 1,963,840                               | 0                                                | 08/10/2011       |                     |
| 464287                                                                      | 23 | 4 | ISHARES MSCI EMERGING MKT IDX FD.....      |  |       |                             | 134,600,000         | 6,039,502                       | 44,870                                            | 6,039,502  | 4,609,215   | 0                      | 166,966                        | 0                                     | 782,026                                           | 0                                                                      | 782,026                                 | 0                                                | 12/01/2015       |                     |
| 464287                                                                      | 46 | 5 | ISHARES MSCI EAFE IDX FD.....              |  |       |                             | 52,000,000          | 3,610,880                       | 69,440                                            | 3,610,880  | 2,359,093   | 0                      | 111,900                        | 0                                     | 554,320                                           | 0                                                                      | 554,320                                 | 0                                                | 04/05/2017       |                     |
| 46625H                                                                      | 10 | 0 | JPMORGAN CHASE & COMPANY.....              |  |       |                             | 42,000,000          | 5,854,800                       | 139,400                                           | 5,854,800  | 3,890,376   | 0                      | 138,600                        | 0                                     | 1,754,760                                         | 0                                                                      | 1,754,760                               | 0                                                | 11/15/2017       |                     |
| 580135                                                                      | 10 | 1 | MCDONALDS CORP.....                        |  |       |                             | 70,100,000          | 13,852,461                      | 197,610                                           | 13,852,461 | 2,747,224   | 0                      | 331,573                        | 0                                     | 1,404,804                                         | 0                                                                      | 1,404,804                               | 0                                                | 06/29/2012       |                     |
| 58933Y                                                                      | 10 | 5 | MERCK & CO INC.....                        |  |       |                             | 68,500,000          | 6,230,075                       | 90,950                                            | 6,230,075  | 3,237,876   | 41,785                 | 150,700                        | 0                                     | 995,990                                           | 0                                                                      | 995,990                                 | 0                                                | 01/13/2016       |                     |
| 594918                                                                      | 10 | 4 | MICROSOFT CORP.....                        |  |       |                             | 121,000,000         | 19,081,700                      | 157,700                                           | 19,081,700 | 3,032,289   | 0                      | 228,690                        | 0                                     | 6,791,730                                         | 0                                                                      | 6,791,730                               | 0                                                | 09/22/2011       |                     |
| 67077M                                                                      | 10 | 8 | NUTRIEN LTD.....                           |  |       |                             | 25,000,000          | 1,197,750                       | 47,910                                            | 1,197,750  | 1,429,670   | 11,250                 | 43,500                         | 0                                     | 22,750                                            | 0                                                                      | 22,750                                  | 0                                                | 10/10/2018       |                     |
| 713448                                                                      | 10 | 8 | PEPSICO INC.....                           |  |       |                             | 100,000,000         | 13,667,000                      | 136,670                                           | 13,667,000 | 4,332,063   | 95,500                 | 376,500                        | 0                                     | 2,619,000                                         | 0                                                                      | 2,619,000                               | 0                                                | 11/14/2003       |                     |
| 717081                                                                      | 10 | 3 | PFIZER INC.....                            |  |       |                             | 75,000,000          | 2,938,500                       | 39,180                                            | 2,938,500  | 1,318,432   | 0                      | 108,000                        | 0                                     | (335,250)                                         | 0                                                                      | (335,250)                               | 0                                                | 09/22/2011       |                     |
| 74144T                                                                      | 10 | 8 | PRICE T ROWE GROUP INC.....                |  |       |                             | 43,750,000          | 5,330,500                       | 121,840                                           | 5,330,500  | 2,332,303   | 0                      | 133,000                        | 0                                     | 1,291,500                                         | 0                                                                      | 1,291,500                               | 0                                                | 01/15/2016       |                     |
| 742718                                                                      | 10 | 9 | PROCTER & GAMBLE CO.....                   |  |       |                             | 115,900,000         | 14,475,910                      | 124,900                                           | 14,475,910 | 1,990,787   | 0                      | 342,473                        | 0                                     | 3,822,382                                         | 0                                                                      | 3,822,382                               | 0                                                | 03/22/2001       |                     |
| 747525                                                                      | 10 | 3 | QUALCOMM INC.....                          |  |       |                             | 62,900,000          | 5,549,667                       | 88,230                                            | 5,549,667  | 3,260,736   | 0                      | 155,992                        | 0                                     | 1,970,028                                         | 0                                                                      | 1,970,028                               | 0                                                | 10/24/2012       |                     |
| 755111                                                                      | 50 | 7 | RAYTHEON CO.....                           |  |       |                             | 63,000,000          | 13,843,620                      | 219,740                                           | 13,843,620 | 2,528,744   | 0                      | 232,785                        | 0                                     | 4,182,570                                         | 0                                                                      | 4,182,570                               | 0                                                | 09/22/2011       |                     |
| 78463X                                                                      | 87 | 1 | SPDR INDEX SHS FDS S&P INTL SMALL CAP..... |  |       |                             | 107,300,000         | 3,418,578                       | 31,860                                            | 3,418,578  | 2,409,521   | 0                      | 116,683                        | 0                                     | 422,762                                           | 0                                                                      | 422,762                                 | 0                                                | 05/30/2017       |                     |
| 78467Y                                                                      | 10 | 7 | SPDR S&P MIDCAP 400 ETF TR.....            |  |       |                             | 34,000,000          | 12,762,920                      | 375,380                                           | 12,762,920 | 2,945,760   | 49,253                 | 165,289                        | 0                                     | 2,472,140                                         | 0                                                                      | 2,472,140                               | 0                                                | 01/29/2010       |                     |
| 842587                                                                      | 10 | 7 | SOUTHERN CO.....                           |  |       |                             | 103,000,000         | 6,561,100                       | 63,700                                            | 6,561,100  | 3,097,750   | 0                      | 253,380                        | 0                                     | 2,037,340                                         | 0                                                                      | 2,037,340                               | 0                                                | 09/24/2004       |                     |
| 871829                                                                      | 10 | 7 | SYSCO CORP.....                            |  |       |                             | 51,600,000          | 4,413,864                       | 85,540                                            | 4,413,864  | 1,468,918   | 0                      | 80,496                         | 0                                     | 1,180,608                                         | 0                                                                      | 1,180,608                               | 0                                                | 07/16/2008       |                     |
| 882508                                                                      | 10 | 4 | TEXAS INSTRUMENTS INC.....                 |  |       |                             | 17,081,000          | 2,191,322                       | 128,290                                           | 2,191,322  | 1,999,841   | 0                      | 0                              | 0                                     | 191,481                                           | 0                                                                      | 191,481                                 | 0                                                | 10/31/2019       |                     |
| 89832Q                                                                      | 10 | 9 | TRUIST FINL CORP.....                      |  |       |                             | 125,000,000         | 7,040,000                       | 56,320                                            | 7,040,000  | 4,260,748   | 0                      | 0                              | 0                                     | 2,779,252                                         | 0                                                                      | 2,779,252                               | 0                                                | 12/06/2019       |                     |
| 902973                                                                      | 30 | 4 | US BANCORP DEL.....                        |  |       |                             | 78,000,000          | 4,624,620                       | 59,290                                            | 4,624,620  | 2,567,054   | 32,760                 | 119,340                        | 0                                     | 1,060,020                                         | 0                                                                      | 1,060,020                               | 0                                                | 03/25/2013       |                     |
| 911312                                                                      | 10 | 6 | UNITED PARCEL SERVICE INC CL B.....        |  |       |                             | 31,000,000          | 3,628,860                       | 117,060                                           | 3,628,860  | 3,227,170   | 0                      | 119,040                        | 0                                     | 605,430                                           | 0                                                                      | 605,430                                 | 0                                                | 10/03/2016       |                     |
| 913017                                                                      | 10 | 9 | UNITED TECHNOLOGIES CORP COM.....          |  |       |                             | 20,000,000          | 2,995,200                       | 149,760                                           | 2,995,200  | 1,779,800   | 0                      | 58,800                         | 0                                     | 865,600                                           | 0                                                                      | 865,600                                 | 0                                                | 04/15/2014       |                     |
| 922042                                                                      | 77 | 5 | VANGUARD FTSE ALL WORLD EX U.....          |  |       |                             | 80,000,000          | 4,300,000                       | 53,750                                            | 4,300,000  | 3,196,386   | 0                      | 133,320                        | 0                                     | 653,600                                           | 0                                                                      | 653,600                                 | 0                                                | 02/10/2017       |                     |
| 92343V                                                                      | 10 | 4 | VERIZON COMMUNICATIONS.....                |  |       |                             | 174,541,000         | 10,716,817                      | 61,400                                            | 10,716,817 | 4,162,396   | 0                      | 422,826                        | 0                                     | 904,122                                           | 0                                                                      | 904,122                                 | 0                                                | 01/13/2016       |                     |
| 949746                                                                      | 10 | 1 | WELLS FARGO & CO NEW.....                  |  |       |                             | 152,000,000         | 8,177,600                       | 53,800                                            | 8,177,600  | 5,072,499   | 0                      | 291,840                        | 0                                     | 1,173,440                                         | 0                                                                      | 1,173,440                               | 0                                                | 08/28/2012       |                     |

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

| 1                                                                                                 |    |   | 2                                             |  | Codes |     | 5                | 6                            | Fair Value                               |             | 9           | Dividends           |                             |                                 | Change in Book/Adjusted Carrying Value   |                                                           |                                   |                                            | 17            | 18               |     |
|---------------------------------------------------------------------------------------------------|----|---|-----------------------------------------------|--|-------|-----|------------------|------------------------------|------------------------------------------|-------------|-------------|---------------------|-----------------------------|---------------------------------|------------------------------------------|-----------------------------------------------------------|-----------------------------------|--------------------------------------------|---------------|------------------|-----|
|                                                                                                   |    |   |                                               |  | 3     | 4   |                  |                              | 7                                        | 8           |             | 10                  | 11                          | 12                              | 13                                       | 14                                                        | 15                                | 16                                         |               |                  |     |
| CUSIP Identification                                                                              |    |   | Description                                   |  | Code  | gn  | Number of Shares | Book/Adjusted Carrying Value | Rate per Share Used to Obtain Fair Value | Fair Value  | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared but Unpaid | Unrealized Valuation Increase (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (13-14) | Total Foreign Exchange Change in B./A.C.V. | Date Acquired | NAIC Designation |     |
| 97717W                                                                                            | 28 | 1 | WISDOMTREE EMERGING MKTS SMALL CAP.....       |  | ..... | ... | 15,000.000       | 717,300                      | 47.820                                   | 717,300     | 676,950     | 0                   | 28,302                      | 0                               | 88,950                                   | 0                                                         | 88,950                            | 0                                          | 04/05/2017    | .....            |     |
| 97717W                                                                                            | 80 | 2 | WISDOMTREE INTERNATIONAL HIGH DIV FD.....     |  | ..... | ... | 62,000.000       | 2,606,480                    | 42.040                                   | 2,606,480   | 2,464,795   | 0                   | 111,376                     | 0                               | 305,660                                  | 0                                                         | 305,660                           | 0                                          | 03/30/2017    | .....            |     |
| 988498                                                                                            | 10 | 1 | YUM BRANDS INC.....                           |  | ..... | ... | 66,000.000       | 6,648,180                    | 100.730                                  | 6,648,180   | 3,016,367   | 0                   | 110,880                     | 0                               | 581,460                                  | 0                                                         | 581,460                           | 0                                          | 08/06/2012    | .....            |     |
| 055622                                                                                            | 10 | 4 | BP PLC SPS ADR.....                           |  | ..... | C   | 224,100.000      | 8,457,534                    | 37.740                                   | 8,457,534   | 6,848,496   | 0                   | 550,166                     | 0                               | (40,338)                                 | 0                                                         | (40,338)                          | 0                                          | 01/29/2013    | .....            |     |
| 66987V                                                                                            | 10 | 9 | NOVARTIS AG ADR.....                          |  | ..... | D   | 25,000.000       | 2,367,250                    | 94.690                                   | 2,367,250   | 1,904,087   | 0                   | 70,853                      | 0                               | 463,163                                  | 0                                                         | 463,163                           | 0                                          | 02/07/2019    | .....            |     |
| 780259                                                                                            | 20 | 6 | ROYAL DUTCH SHELL PLC SPS ADR.....            |  | ..... | D   | 207,000.000      | 12,208,860                   | 58.980                                   | 12,208,860  | 11,082,032  | 0                   | 778,320                     | 0                               | 146,970                                  | 0                                                         | 146,970                           | 0                                          | 03/30/2017    | .....            |     |
| 806857                                                                                            | 10 | 8 | SCHLUMBERGER LTD.....                         |  | ..... | C   | 0.000            | 0                            | 0.000                                    | 0           | 0           | 30,625              | 0                           | 0                               | 0                                        | 0                                                         | 0                                 | 0                                          | 06/29/2012    | .....            |     |
| G1151C                                                                                            | 10 | 1 | ACCENTURE PLC IRELAND PLC SHS.....            |  | ..... | C   | 91,400.000       | 19,246,098                   | 210.570                                  | 19,246,098  | 4,463,967   | 0                   | 206,564                     | 0                               | 6,357,784                                | 0                                                         | 6,357,784                         | 0                                          | 05/30/2012    | .....            |     |
| G29183                                                                                            | 10 | 3 | EATON CORP PLC.....                           |  | ..... | C   | 101,000.000      | 9,566,720                    | 94.720                                   | 9,566,720   | 5,268,160   | 0                   | 286,840                     | 0                               | 2,632,060                                | 0                                                         | 2,632,060                         | 0                                          | 12/04/2012    | .....            |     |
| G5494J                                                                                            | 10 | 3 | LINDE PLC.....                                |  | ..... | C   | 16,000.000       | 3,406,400                    | 212.900                                  | 3,406,400   | 2,632,000   | 0                   | 56,000                      | 0                               | 909,760                                  | 0                                                         | 909,760                           | 0                                          | 10/30/2018    | .....            |     |
| G5960L                                                                                            | 10 | 3 | MEDTRONIC PLC.....                            |  | ..... | C   | 51,600.000       | 5,854,020                    | 113.450                                  | 5,854,020   | 3,969,151   | 27,864              | 104,328                     | 0                               | 1,155,626                                | 0                                                         | 1,155,626                         | 0                                          | 05/31/2019    | .....            |     |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded..... |    |   |                                               |  |       |     |                  | 345,720,944                  | XXX                                      | 345,720,944 | 150,090,741 | 363,827             | 8,893,574                   | 0                               | 69,679,704                               | 0                                                         | 69,679,704                        | 0                                          | XXX           | XXX              |     |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other                                 |    |   |                                               |  |       |     |                  |                              |                                          |             |             |                     |                             |                                 |                                          |                                                           |                                   |                                            |               |                  |     |
| 31337#                                                                                            | 10 | 5 | FEDERAL HOME LN BKS CINCINNATI.....           |  | RF    | ... | 69,994.000       | 6,999,400                    | 100.000                                  | 6,999,400   | 6,999,400   | 0                   | 323,114                     | 0                               | 0                                        | 0                                                         | 0                                 | 0                                          | 04/08/2019    | .....            |     |
| 9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....           |    |   |                                               |  |       |     |                  | 6,999,400                    | XXX                                      | 6,999,400   | 6,999,400   | 0                   | 323,114                     | 0                               | 0                                        | 0                                                         | 0                                 | 0                                          | 0             | XXX              | XXX |
| Common Stocks - Mutual Funds                                                                      |    |   |                                               |  |       |     |                  |                              |                                          |             |             |                     |                             |                                 |                                          |                                                           |                                   |                                            |               |                  |     |
| 44134R                                                                                            | 86 | 7 | HOTCHKIS & WILEY SMALL CAP VALUE FUND I.....  |  | ..... | ... | 180,277.628      | 9,734,992                    | 54.000                                   | 9,734,992   | 10,000,000  | 0                   | 475,642                     | 0                               | (265,008)                                | 0                                                         | (265,008)                         | 0                                          | 05/06/2019    | .....            |     |
| 47103D                                                                                            | 72 | 8 | JANUS HENDERSON SMALL CAP VALUE FUND N.....   |  | ..... | ... | 788,722.944      | 18,124,853                   | 22.980                                   | 18,124,853  | 17,212,516  | 0                   | 212,516                     | 0                               | 912,338                                  | 0                                                         | 912,338                           | 0                                          | 12/19/2019    | .....            |     |
| 47103D                                                                                            | 79 | 3 | JANUS HENDERSON TRITON FUND N.....            |  | ..... | ... | 521,628.696      | 16,493,899                   | 31.620                                   | 16,493,899  | 12,499,640  | 0                   | 664,890                     | 0                               | 3,003,590                                | 0                                                         | 3,003,590                         | 0                                          | 12/17/2019    | .....            |     |
| 55272P                                                                                            | 59 | 6 | MFS MID CAP VALUE FUND I.....                 |  | ..... | ... | 773,791.657      | 19,654,308                   | 25.400                                   | 19,654,308  | 16,389,746  | 0                   | 423,844                     | 0                               | 3,796,636                                | 0                                                         | 3,796,636                         | 0                                          | 12/12/2019    | .....            |     |
| 66538B                                                                                            | 68 | 5 | NORTHERN LTS FD TR ALTEGRIS AACA OPPORTU..... |  | ..... | ... | 449,317.534      | 8,128,154                    | 18.090                                   | 8,128,154   | 5,677,414   | 0                   | 175,250                     | 0                               | 2,401,802                                | 0                                                         | 2,401,802                         | 0                                          | 12/17/2019    | .....            |     |
| 779562                                                                                            | 10 | 7 | T ROWE PRICE NEW HORIZONS FUND.....           |  | ..... | ... | 907,922.514      | 53,903,360                   | 59.370                                   | 53,903,360  | 24,726,037  | 0                   | 5,656,189                   | 0                               | 9,104,558                                | 0                                                         | 9,104,558                         | 0                                          | 12/17/2019    | .....            |     |
| 77957Q                                                                                            | 10 | 3 | T ROWE PRICE SMALL CAP VALUE.....             |  | ..... | ... | 830,350.226      | 39,782,079                   | 47.910                                   | 39,782,079  | 21,403,278  | 0                   | 1,745,317                   | 0                               | 6,422,717                                | 0                                                         | 6,422,717                         | 0                                          | 12/16/2019    | .....            |     |
| 885215                                                                                            | 56 | 6 | THORNBURG INTL VALUE CL 1.....                |  | ..... | ... | 526,679.502      | 12,703,510                   | 24.120                                   | 12,703,510  | 10,602,595  | 0                   | 765,483                     | 0                               | 2,096,973                                | 0                                                         | 2,096,973                         | 0                                          | 12/20/2019    | .....            |     |
| 949915                                                                                            | 48 | 2 | WELLS FARGO FDS SPEC MID CAP VALUE-INST.....  |  | ..... | ... | 472,892.341      | 19,946,599                   | 42.180                                   | 19,946,599  | 16,445,141  | 0                   | 918,517                     | 0                               | 4,003,457                                | 0                                                         | 4,003,457                         | 0                                          | 12/17/2019    | .....            |     |
| 9499999. Total - Common Stocks - Mutual Funds.....                                                |    |   |                                               |  |       |     |                  | 198,471,754                  | XXX                                      | 198,471,754 | 134,956,367 | 0                   | 11,037,648                  | 0                               | 31,477,063                               | 0                                                         | 31,477,063                        | 0                                          | XXX           | XXX              |     |
| 9799999. Total - Common Stock.....                                                                |    |   |                                               |  |       |     |                  | 551,192,098                  | XXX                                      | 551,192,098 | 292,046,508 | 363,827             | 20,254,336                  | 0                               | 101,156,767                              | 0                                                         | 101,156,767                       | 0                                          | XXX           | XXX              |     |
| 9899999. Total Common and Preferred Stock.....                                                    |    |   |                                               |  |       |     |                  | 551,192,098                  | XXX                                      | 551,192,098 | 292,046,508 | 363,827             | 20,254,336                  | 0                               | 101,156,767                              | 0                                                         | 101,156,767                       | 0                                          | XXX           | XXX              |     |

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. Special Revenue and Special Assessment                                               |    |   |                                               |  |  |         |                 |                                 |  |  |                           |             |            |                                         |
| 3128MJ                                                                                            | 4H | 0 | FHLMC 30 YR GOLD PC GRP POOL G08823.....      |  |  |         | 01/29/2019..... | Cantor Fitzgerald.....          |  |  |                           | 3,674,002   | 3,676,024  | 10,364                                  |
| 3130AG                                                                                            | GA | 7 | FEDERAL HOME LN BKS.....                      |  |  |         | 05/22/2019..... | KeyBanc Capital Mkts.....       |  |  |                           | 7,481,250   | 7,500,000  | 0                                       |
| 3133EK                                                                                            | A2 | 2 | FEDERAL FARM CR BKS.....                      |  |  |         | 08/15/2019..... | Wells Fargo.....                |  |  |                           | 9,000,000   | 9,000,000  | 0                                       |
| 3133EK                                                                                            | GR | 1 | FEDERAL FARM CR BKS.....                      |  |  |         | 04/08/2019..... | Stifel Nicolaus.....            |  |  |                           | 5,000,000   | 5,000,000  | 0                                       |
| 64990F                                                                                            | NK | 6 | NEW YORK ST DORM AUTH PERSONAL INCOME TA..... |  |  |         | 10/15/2019..... | Tax Free Exchange.....          |  |  |                           | 5,639,409   | 5,000,000  | 20,833                                  |
| 3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....                        |    |   |                                               |  |  |         |                 |                                 |  |  |                           | 30,794,661  | 30,176,024 | 31,197                                  |
| Bonds - Industrial and Miscellaneous                                                              |    |   |                                               |  |  |         |                 |                                 |  |  |                           |             |            |                                         |
| 084664                                                                                            | CR | 0 | BERKSHIRE HATHAWAY FIN CORP.....              |  |  |         | 06/20/2019..... | KeyBanc Capital Mkts.....       |  |  |                           | 8,895,350   | 8,000,000  | 150,049                                 |
| 110122                                                                                            | CD | 8 | BRISTOL MYERS SQUIBB CO 144A.....             |  |  |         | 07/26/2019..... | FTN Midwest Research.....       |  |  |                           | 5,493,284   | 5,000,000  | 43,681                                  |
| 30251B                                                                                            | AD | 0 | FMR LLC 144A.....                             |  |  |         | 04/04/2019..... | Raymond James.....              |  |  |                           | 3,422,490   | 3,000,000  | 27,638                                  |
| 747525                                                                                            | AJ | 2 | QUALCOMM INC.....                             |  |  |         | 06/12/2019..... | Wells Fargo.....                |  |  |                           | 5,432,850   | 5,000,000  | 15,500                                  |
| 01609W                                                                                            | AV | 4 | ALIBABA GROUP HLDG LTD.....                   |  |  | C.....  | 07/25/2019..... | KeyBanc Capital Mkts.....       |  |  |                           | 2,933,975   | 2,750,000  | 17,004                                  |
| 3899999. Total - Bonds - Industrial and Miscellaneous.....                                        |    |   |                                               |  |  |         |                 |                                 |  |  |                           | 26,177,949  | 23,750,000 | 253,872                                 |
| Bonds - Unaffiliated Bank Loans                                                                   |    |   |                                               |  |  |         |                 |                                 |  |  |                           |             |            |                                         |
| 06683*                                                                                            | AA | 9 | BANYAN TECH ALPHA LLC.....                    |  |  |         | 12/31/2019..... | Direct.....                     |  |  |                           | 1,209,605   | 1,209,605  | 0                                       |
| 45678#                                                                                            | AA | 0 | INFOSOFT GROUP LLC.....                       |  |  |         | 09/16/2019..... | Direct.....                     |  |  |                           | 2,007,441   | 2,007,441  | 0                                       |
| 8299999. Total - Bonds - Unaffiliated Bank Loans.....                                             |    |   |                                               |  |  |         |                 |                                 |  |  |                           | 3,217,046   | 3,217,046  | 0                                       |
| 8399997. Total - Bonds - Part 3.....                                                              |    |   |                                               |  |  |         |                 |                                 |  |  |                           | 60,189,656  | 57,143,070 | 285,069                                 |
| 8399998. Total - Bonds - Summary Item from Part 5.....                                            |    |   |                                               |  |  |         |                 |                                 |  |  |                           | 4,766,360   | 4,774,206  | 10,246                                  |
| 8399999. Total - Bonds.....                                                                       |    |   |                                               |  |  |         |                 |                                 |  |  |                           | 64,956,016  | 61,917,276 | 295,315                                 |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded                       |    |   |                                               |  |  |         |                 |                                 |  |  |                           |             |            |                                         |
| 03027X                                                                                            | 10 | 0 | AMERICAN TOWER CORP REIT.....                 |  |  |         | 09/26/2019..... | Morgan Stanley Dean Witter..... |  |  | 9,000,000                 | 2,007,337   | XXX        | 0                                       |
| 31188V                                                                                            | 10 | 0 | FASTLY INC CLASS A.....                       |  |  |         | 12/06/2019..... | Merrill Lynch.....              |  |  | 14,603,000                | 309,291     | XXX        | 0                                       |
| 882508                                                                                            | 10 | 4 | TEXAS INSTRUMENTS INC.....                    |  |  |         | 10/31/2019..... | MKM Partners LLC.....           |  |  | 17,081,000                | 1,999,841   | XXX        | 0                                       |
| 89832Q                                                                                            | 10 | 9 | TRUIST FINL CORP.....                         |  |  |         | 12/06/2019..... | Tax Free Exchange.....          |  |  | 125,000,000               | 4,260,748   | XXX        | 0                                       |
| 66987V                                                                                            | 10 | 9 | NOVARTIS AG ADR.....                          |  |  | D.....  | 02/07/2019..... | Cowen & Company LLC.....        |  |  | 25,000,000                | 1,904,087   | XXX        | 0                                       |
| G5960L                                                                                            | 10 | 3 | MEDTRONIC PLC.....                            |  |  | C.....  | 05/31/2019..... | Evercore ISI.....               |  |  | 3,000,000                 | 277,738     | XXX        | 0                                       |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded..... |    |   |                                               |  |  |         |                 |                                 |  |  |                           | 10,759,042  | XXX        | 0                                       |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other                                 |    |   |                                               |  |  |         |                 |                                 |  |  |                           |             |            |                                         |
| 31337#                                                                                            | 10 | 5 | FEDERAL HOME LN BKS CINCINNATI.....           |  |  |         | 04/08/2019..... | Direct.....                     |  |  | 9,019,000                 | 901,900     | XXX        | 0                                       |
| 9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....           |    |   |                                               |  |  |         |                 |                                 |  |  |                           | 901,900     | XXX        | 0                                       |
| Common Stocks - Mutual Funds                                                                      |    |   |                                               |  |  |         |                 |                                 |  |  |                           |             |            |                                         |
| 44134R                                                                                            | 86 | 7 | HOTCHKIS & WILEY SMALL CAP VALUE FUND I.....  |  |  |         | 05/06/2019..... | Direct.....                     |  |  | 180,277,628               | 10,000,000  | XXX        | 0                                       |
| 47103D                                                                                            | 72 | 8 | JANUS HENDERSON SMALL CAP VALUE FUND N.....   |  |  |         | 12/19/2019..... | Various.....                    |  |  | 788,722,944               | 17,212,516  | XXX        | 0                                       |
| 47103D                                                                                            | 79 | 3 | JANUS HENDERSON TRITON FUND N.....            |  |  |         | 12/17/2019..... | Reinvested Div.....             |  |  | 21,222,157                | 664,890     | XXX        | 0                                       |
| 55272P                                                                                            | 59 | 6 | MFS MID CAP VALUE FUND I.....                 |  |  |         | 12/12/2019..... | Various.....                    |  |  | 122,213,411               | 2,923,844   | XXX        | 0                                       |
| 66538B                                                                                            | 68 | 5 | NORTHERN LTS FD TR ALTEGRIS AACA OPPORTU..... |  |  |         | 12/17/2019..... | Reinvested Div.....             |  |  | 10,148,073                | 175,250     | XXX        | 0                                       |
| 779562                                                                                            | 10 | 7 | T ROWE PRICE NEW HORIZONS FUND.....           |  |  |         | 12/17/2019..... | Reinvested Div.....             |  |  | 95,835,118                | 5,656,189   | XXX        | 0                                       |
| 77957Q                                                                                            | 10 | 3 | T ROWE PRICE SMALL CAP VALUE.....             |  |  |         | 12/16/2019..... | Reinvested Div.....             |  |  | 37,024,128                | 1,745,317   | XXX        | 0                                       |
| 885215                                                                                            | 56 | 6 | THORNBURG INTL VALUE CL 1.....                |  |  |         | 12/20/2019..... | Reinvested Div.....             |  |  | 32,402,534                | 765,483     | XXX        | 0                                       |
| 949915                                                                                            | 48 | 2 | WELLS FARGO FDS SPEC MID CAP VALUE-INST.....  |  |  |         | 12/17/2019..... | Various.....                    |  |  | 86,925,479                | 3,418,517   | XXX        | 0                                       |
| 9499999. Total - Common Stocks - Mutual Funds.....                                                |    |   |                                               |  |  |         |                 |                                 |  |  |                           | 42,562,006  | XXX        | 0                                       |
| 9799997. Total - Common Stocks - Part 3.....                                                      |    |   |                                               |  |  |         |                 |                                 |  |  |                           | 54,222,948  | XXX        |                                         |

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 |
| 9799998.             | Total - Common Stocks - Summary Item from Part 5..... |         |               |                |                           | 580,400     | XXX       | 0                                       |
| 9799999.             | Total - Common Stocks.....                            |         |               |                |                           | 54,803,348  | XXX       | 0                                       |
| 9899999.             | Total - Preferred and Common Stocks.....              |         |               |                |                           | 54,803,348  | XXX       | 0                                       |
| 9999999.             | Total - Bonds, Preferred and Common Stocks.....       |         |               |                |                           | 119,759,364 | XXX       | 295,315                                 |

SCHEDULE D - PART 4

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

|                                                                      |    |             |                                               | 3                               |                  |                           |                              |                 |                 |                 |                                               |                                                   |                                                    |                                                                           | Change in Book/Adjusted Carrying Value     |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |  |  |  |  |  |  |  |
|----------------------------------------------------------------------|----|-------------|-----------------------------------------------|---------------------------------|------------------|---------------------------|------------------------------|-----------------|-----------------|-----------------|-----------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|--|--|--|--|--|--|--|
|                                                                      |    |             |                                               |                                 |                  |                           |                              |                 |                 |                 |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |  |  |  |  |  |  |  |
|                                                                      |    |             |                                               | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser         | Number of<br>Shares of Stock | Consideration   | Par Value       | Actual Cost     | Prior Year<br>Book/Adjusted<br>Carrying Value | 11                                                | 12                                                 | 13                                                                        | 14                                         | 15                                                  | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |  |  |  |  |  |  |  |
| CUSIP Identification                                                 |    | Description |                                               |                                 |                  |                           |                              |                 |                 |                 |                                               | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |                                                     |                                                   |                                        |                                     |                                                                     |                                           |  |  |  |  |  |  |  |
| Bonds - U.S. Government                                              |    |             |                                               |                                 |                  |                           |                              |                 |                 |                 |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |  |  |  |  |  |  |  |
| 36200R                                                               | YA | 4           | GNMA GTD PASS THRU POOL 570505.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....13,591     | .....13,591     | .....13,863     | .....13,805                                   | .....0                                            | .....(213)                                         | .....0                                                                    | .....(213)                                 | .....0                                              | .....13,591                                         | .....0                                            | .....0                                 | .....0                              | .....375                                                            | 12/15/2031.                               |  |  |  |  |  |  |  |
| 36200S                                                               | TX | 8           | GNMA GTD PASS THRU POOL 571266.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....805        | .....805        | .....805        | .....805                                      | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                              | .....805                                            | .....0                                            | .....0                                 | .....0                              | .....28                                                             | 10/15/2031.                               |  |  |  |  |  |  |  |
| 36202D                                                               | LF | 6           | GNMA GTD PASS THRU POOL 003026.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....4,194      | .....4,194      | .....4,251      | .....4,226                                    | .....0                                            | .....(32)                                          | .....0                                                                    | .....(32)                                  | .....0                                              | .....4,194                                          | .....0                                            | .....0                                 | .....0                              | .....147                                                            | 01/20/2031.                               |  |  |  |  |  |  |  |
| 36202E                                                               | CC | 1           | GNMA GTD PASS THRU POOL 003667.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....32,615     | .....32,615     | .....33,558     | .....33,298                                   | .....0                                            | .....(683)                                         | .....0                                                                    | .....(683)                                 | .....0                                              | .....32,615                                         | .....0                                            | .....0                                 | .....0                              | .....965                                                            | 01/20/2035.                               |  |  |  |  |  |  |  |
| 36202E                                                               | GS | 2           | GNMA GTD PASS THRU POOL 003809.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....41,058     | .....41,058     | .....42,194     | .....41,995                                   | .....0                                            | .....(937)                                         | .....0                                                                    | .....(937)                                 | .....0                                              | .....41,058                                         | .....0                                            | .....0                                 | .....0                              | .....1,410                                                          | 01/20/2036.                               |  |  |  |  |  |  |  |
| 36202E                                                               | JZ | 3           | GNMA GTD PASS THRU POOL 003880.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....40,130     | .....40,130     | .....41,108     | .....40,944                                   | .....0                                            | .....(814)                                         | .....0                                                                    | .....(814)                                 | .....0                                              | .....40,130                                         | .....0                                            | .....0                                 | .....0                              | .....1,446                                                          | 07/20/2036.                               |  |  |  |  |  |  |  |
| 36202E                                                               | KD | 0           | GNMA GTD PASS THRU POOL 003892.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....17,292     | .....17,292     | .....17,867     | .....17,814                                   | .....0                                            | .....(522)                                         | .....0                                                                    | .....(522)                                 | .....0                                              | .....17,292                                         | .....0                                            | .....0                                 | .....0                              | .....710                                                            | 08/20/2036.                               |  |  |  |  |  |  |  |
| 36202E                                                               | M3 | 0           | GNMA GTD PASS THRU POOL 003978.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....22,792     | .....22,792     | .....23,583     | .....23,477                                   | .....0                                            | .....(684)                                         | .....0                                                                    | .....(684)                                 | .....0                                              | .....22,792                                         | .....0                                            | .....0                                 | .....0                              | .....891                                                            | 04/20/2037.                               |  |  |  |  |  |  |  |
| 36202E                                                               | PC | 7           | GNMA GTD PASS THRU POOL 004019.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....50,786     | .....50,786     | .....52,611     | .....52,371                                   | .....0                                            | .....(1,585)                                       | .....0                                                                    | .....(1,585)                               | .....0                                              | .....50,786                                         | .....0                                            | .....0                                 | .....0                              | .....2,001                                                          | 08/20/2037.                               |  |  |  |  |  |  |  |
| 36202E                                                               | PN | 3           | GNMA GTD PASS THRU POOL 004029.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....22,979     | .....22,979     | .....23,532     | .....23,475                                   | .....0                                            | .....(496)                                         | .....0                                                                    | .....(496)                                 | .....0                                              | .....22,979                                         | .....0                                            | .....0                                 | .....0                              | .....876                                                            | 09/20/2037.                               |  |  |  |  |  |  |  |
| 36202E                                                               | PP | 8           | GNMA GTD PASS THRU POOL 004030.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....18,664     | .....18,664     | .....19,370     | .....19,234                                   | .....0                                            | .....(570)                                         | .....0                                                                    | .....(570)                                 | .....0                                              | .....18,664                                         | .....0                                            | .....0                                 | .....0                              | .....627                                                            | 09/20/2037.                               |  |  |  |  |  |  |  |
| 36202E                                                               | PZ | 6           | GNMA GTD PASS THRU POOL 004040.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....134,141    | .....134,141    | .....145,902    | .....144,436                                  | .....0                                            | .....(10,295)                                      | .....0                                                                    | .....(10,295)                              | .....0                                              | .....134,141                                        | .....0                                            | .....0                                 | .....0                              | .....4,661                                                          | 10/20/2037.                               |  |  |  |  |  |  |  |
| 36202E                                                               | RG | 6           | GNMA GTD PASS THRU POOL 004087.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....22,183     | .....22,183     | .....23,528     | .....23,351                                   | .....0                                            | .....(1,168)                                       | .....0                                                                    | .....(1,168)                               | .....0                                              | .....22,183                                         | .....0                                            | .....0                                 | .....0                              | .....1,002                                                          | 02/20/2038.                               |  |  |  |  |  |  |  |
| 36208V                                                               | 6T | 7           | GNMA GTD PASS THRU POOL 462682.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....55,819     | .....55,820     | .....58,044     | .....57,057                                   | .....0                                            | .....(1,238)                                       | .....0                                                                    | .....(1,238)                               | .....0                                              | .....55,820                                         | .....0                                            | .....0                                 | .....0                              | .....1,432                                                          | 04/15/2028.                               |  |  |  |  |  |  |  |
| 36224K                                                               | LH | 0           | GNMA GTD PASS THRU POOL 330728.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....12,819     | .....12,819     | .....11,970     | .....12,534                                   | .....0                                            | .....285                                           | .....0                                                                    | .....285                                   | .....0                                              | .....12,819                                         | .....0                                            | .....0                                 | .....0                              | .....274                                                            | 03/15/2023.                               |  |  |  |  |  |  |  |
| 36241K                                                               | FV | 5           | GNMA GTD PASS THRU POOL 781980.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....153,418    | .....153,418    | .....159,267    | .....158,117                                  | .....0                                            | .....(4,698)                                       | .....0                                                                    | .....(4,698)                               | .....0                                              | .....153,418                                        | .....0                                            | .....0                                 | .....0                              | .....5,837                                                          | 12/15/2034.                               |  |  |  |  |  |  |  |
| 36290U                                                               | F9 | 2           | GNMA GTD PASS THRU POOL 617692.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....15,224     | .....15,224     | .....15,689     | .....15,616                                   | .....0                                            | .....(392)                                         | .....0                                                                    | .....(392)                                 | .....0                                              | .....15,224                                         | .....0                                            | .....0                                 | .....0                              | .....812                                                            | 09/15/2037.                               |  |  |  |  |  |  |  |
| 36290U                                                               | GE | 0           | GNMA GTD PASS THRU POOL 617697.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....2,319      | .....2,319      | .....2,415      | .....2,406                                    | .....0                                            | .....(87)                                          | .....0                                                                    | .....(87)                                  | .....0                                              | .....2,319                                          | .....0                                            | .....0                                 | .....0                              | .....89                                                             | 09/15/2037.                               |  |  |  |  |  |  |  |
| 36290U                                                               | H4 | 1           | GNMA GTD PASS THRU POOL 617751.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....844        | .....844        | .....881        | .....879                                      | .....0                                            | .....(36)                                          | .....0                                                                    | .....(36)                                  | .....0                                              | .....844                                            | .....0                                            | .....0                                 | .....0                              | .....32                                                             | 10/15/2037.                               |  |  |  |  |  |  |  |
| 36291Y                                                               | LP | 0           | GNMA GTD PASS THRU POOL 642134.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....9,641      | .....9,641      | .....9,971      | .....9,899                                    | .....0                                            | .....(258)                                         | .....0                                                                    | .....(258)                                 | .....0                                              | .....9,641                                          | .....0                                            | .....0                                 | .....0                              | .....283                                                            | 08/15/2036.                               |  |  |  |  |  |  |  |
| 36294S                                                               | EF | 0           | GNMA GTD PASS THRU POOL 658134.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....2,937      | .....2,937      | .....3,036      | .....3,027                                    | .....0                                            | .....(89)                                          | .....0                                                                    | .....(89)                                  | .....0                                              | .....2,937                                          | .....0                                            | .....0                                 | .....0                              | .....112                                                            | 10/15/2036.                               |  |  |  |  |  |  |  |
| 36294T                                                               | 2P | 9           | GNMA GTD PASS THRU POOL 659682.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....2,780      | .....2,780      | .....2,872      | .....2,867                                    | .....0                                            | .....(87)                                          | .....0                                                                    | .....(87)                                  | .....0                                              | .....2,780                                          | .....0                                            | .....0                                 | .....0                              | .....106                                                            | 10/15/2036.                               |  |  |  |  |  |  |  |
| 36294T                                                               | YE | 9           | GNMA GTD PASS THRU POOL 659609.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....20,222     | .....20,222     | .....20,885     | .....20,789                                   | .....0                                            | .....(567)                                         | .....0                                                                    | .....(567)                                 | .....0                                              | .....20,222                                         | .....0                                            | .....0                                 | .....0                              | .....1,339                                                          | 08/15/2036.                               |  |  |  |  |  |  |  |
| 36295A                                                               | DH | 5           | GNMA GTD PASS THRU POOL 664404.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....12,479     | .....12,479     | .....13,028     | .....12,937                                   | .....0                                            | .....(459)                                         | .....0                                                                    | .....(459)                                 | .....0                                              | .....12,479                                         | .....0                                            | .....0                                 | .....0                              | .....447                                                            | 10/15/2037.                               |  |  |  |  |  |  |  |
| 36295H                                                               | R9 | 3           | GNMA GTD PASS THRU POOL 671112.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....8,215      | .....8,215      | .....8,480      | .....8,466                                    | .....0                                            | .....(252)                                         | .....0                                                                    | .....(252)                                 | .....0                                              | .....8,215                                          | .....0                                            | .....0                                 | .....0                              | .....452                                                            | 08/15/2037.                               |  |  |  |  |  |  |  |
| 36295Q                                                               | PH | 7           | GNMA GTD PASS THRU POOL 677324.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....8,144      | .....8,144      | .....8,434      | .....8,413                                    | .....0                                            | .....(270)                                         | .....0                                                                    | .....(270)                                 | .....0                                              | .....8,144                                          | .....0                                            | .....0                                 | .....0                              | .....418                                                            | 09/15/2038.                               |  |  |  |  |  |  |  |
| 36296Q                                                               | PX | 1           | GNMA GTD PASS THRU POOL 698038.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....30,090     | .....30,090     | .....31,754     | .....31,565                                   | .....0                                            | .....(1,476)                                       | .....0                                                                    | .....(1,476)                               | .....0                                              | .....30,090                                         | .....0                                            | .....0                                 | .....0                              | .....907                                                            | 01/15/2039.                               |  |  |  |  |  |  |  |
| 36296T                                                               | QN | 6           | GNMA GTD PASS THRU POOL 700761.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....10,193     | .....10,193     | .....10,580     | .....10,556                                   | .....0                                            | .....(363)                                         | .....0                                                                    | .....(363)                                 | .....0                                              | .....10,193                                         | .....0                                            | .....0                                 | .....0                              | .....246                                                            | 10/15/2038.                               |  |  |  |  |  |  |  |
| 36296U                                                               | NG | 1           | GNMA GTD PASS THRU POOL 701591.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....43,960     | .....43,960     | .....46,158     | .....46,039                                   | .....0                                            | .....(2,079)                                       | .....0                                                                    | .....(2,079)                               | .....0                                              | .....43,960                                         | .....0                                            | .....0                                 | .....0                              | .....2,706                                                          | 01/15/2039.                               |  |  |  |  |  |  |  |
| 36296X                                                               | EA | 2           | GNMA GTD PASS THRU POOL 704055.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....46,133     | .....46,133     | .....48,181     | .....48,033                                   | .....0                                            | .....(1,899)                                       | .....0                                                                    | .....(1,899)                               | .....0                                              | .....46,133                                         | .....0                                            | .....0                                 | .....0                              | .....551                                                            | 11/15/2038.                               |  |  |  |  |  |  |  |
| 36296X                                                               | GG | 3           | GNMA GTD PASS THRU POOL 704099.....           | ..                              | 12/01/2019.      | Paydown.....              |                              | .....14,797     | .....14,797     | .....15,513     | .....15,421                                   | .....0                                            | .....(624)                                         | .....0                                                                    | .....(624)                                 | .....0                                              | .....14,797                                         | .....0                                            | .....0                                 | .....0                              | .....235                                                            | 12/15/2038.                               |  |  |  |  |  |  |  |
| 383739                                                               | 2A | 6           | GNMA 01 24 PE.....                            | ..                              | 12/01/2019.      | Paydown.....              |                              | .....111,451    | .....111,451    | .....116,919    | .....114,897                                  | .....0                                            | .....(3,446)                                       | .....0                                                                    | .....(3,446)                               | .....0                                              | .....111,451                                        | .....0                                            | .....0                                 | .....0                              | .....4,277                                                          | 05/20/2031.                               |  |  |  |  |  |  |  |
| 0599999. Total - Bonds - U.S. Government.....                        |    |             |                                               |                                 |                  |                           |                              | .....982,715    | .....982,716    | .....1,026,249  | .....1,018,749                                | .....0                                            | .....(36,034)                                      | .....0                                                                    | .....(36,034)                              | .....0                                              | .....982,716                                        | .....0                                            | .....0                                 | .....0                              | .....35,694                                                         | XXX                                       |  |  |  |  |  |  |  |
| Bonds - U.S. States, Territories and Possessions                     |    |             |                                               |                                 |                  |                           |                              |                 |                 |                 |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |  |  |  |  |  |  |  |
| 34153P                                                               | NF | 1           | FLORIDA ST BRD ED PUB REF CAP OUTLAY SER..... | ..                              | 06/01/2019.      | Maturity.....             |                              | .....4,865,000  | .....4,865,000  | .....6,007,996  | .....4,947,492                                | .....0                                            | .....(82,492)                                      | .....0                                                                    | .....(82,492)                              | .....0                                              | .....4,865,000                                      | .....0                                            | .....0                                 | .....0                              | .....133,788                                                        | 06/01/2019.                               |  |  |  |  |  |  |  |
| 574192                                                               | W8 | 9           | MARYLAND ST ST & LOCAL FAC 2ND SER B GO.....  | ..                              | 08/15/2019.      | Maturity.....             |                              | .....5,500,000  | .....5,500,000  | .....6,877,200  | .....5,622,304                                | .....0                                            | .....(122,304)                                     | .....0                                                                    | .....(122,304)                             | .....0                                              | .....5,500,000                                      | .....0                                            | .....0                                 | .....0                              | .....288,750                                                        | 08/15/2019.                               |  |  |  |  |  |  |  |
| 677519                                                               | FZ | 8           | OHIO ST REF INFRASTRUCTURE IMPT GO.....       | ..                              | 03/18/2019.      | KeyBanc Capital Mkts..... |                              | .....5,157,400  | .....5,000,000  | .....6,000,500  | .....5,175,574                                | .....0                                            | .....(35,295)                                      | .....0                                                                    | .....(35,295)                              | .....0                                              | .....5,140,279                                      | .....0                                            | .....17,121                            | .....17,121                         | .....174,931                                                        | 02/01/2020.                               |  |  |  |  |  |  |  |
| 1799999. Total - Bonds - U.S. States, Territories & Possessions..... |    |             |                                               |                                 |                  |                           |                              | .....15,522,400 | .....15,365,000 | .....18,885,696 | .....15,745,370                               | .....0                                            | .....(240,091)                                     | .....0                                                                    | .....(240,091)                             | .....0                                              | .....15,505,279                                     | .....0                                            | .....17,121                            | .....17,121                         | .....597,469                                                        | XXX                                       |  |  |  |  |  |  |  |
| Bonds - U.S. Political Subdivisions of States                        |    |             |                                               |                                 |                  |                           |                              |                 |                 |                 |                                               |                                                   |                                                    |                                                                           |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                     |                                           |  |  |  |  |  |  |  |
| 199492                                                               | AX | 7           | COLUMBUS OH REF SER 2012 3 GO.....            | ..                              | 08/15/2019.      | Maturity.....             |                              | .....3,000,000  | .....3,000,000  | .....3,771,330  | .....3,072,575                                | .....0                                            | .....(72,575)                                      | .....0                                                                    | .....(72,575)                              | .....0                                              | .....3,000,000                                      | .....0                                            | .....0                                 | .....0                              | .....157,500                                                        | 08/15/2019.                               |  |  |  |  |  |  |  |
| 940157                                                               | RH | 5           | WASHINGTON SUBN SAN DIST MD TAXABLE BAB.....  | ..                              | 06/03/2019.      | Redemption 100.0000.....  |                              | .....5,500,000  | .....5,500,000  | .....5,981,140  | .....5,555,313                                | .....0                                            | .....(55,313)                                      | .....0                                                                    | .....(55,313)                              | .....0                                              | .....5,500,000                                      | .....0                                            | .....0                                 | .....0                              | .....137,500                                                        | 06/01/2029.                               |  |  |  |  |  |  |  |

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<br>o<br>r<br>e<br>i<br>g<br>n                            | Disposal<br>Date          | Name of Purchaser | Number of<br>Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | 11                                     | 12                                                | 13                                                 | 14                                                                        | 15                                         | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |                                                     |   |         |     |
| CUSIP Identification                                |    |   |                                             |                                                            |                           |                   |                              |               |           |             |                                               | Description                            | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) |                                                     |                                                   |                                        |                                     |                                                                     |                                           | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |   |         |     |
| 2499999                                             |    |   |                                             | Total - Bonds - U.S. Political Subdivisions of States..... |                           |                   |                              |               |           |             |                                               | 8,500,000                              | 8,500,000                                         | 9,752,470                                          | 8,627,888                                                                 | 0                                          | (127,888)                                           | 0                                                 | (127,888)                              | 0                                   | 8,500,000                                                           | 0                                         | 0                                                   | 0 | 295,000 | XXX |
| Bonds - U.S. Special Revenue and Special Assessment |    |   |                                             |                                                            |                           |                   |                              |               |           |             |                                               |                                        |                                                   |                                                    |                                                                           |                                            |                                                     |                                                   |                                        |                                     |                                                                     |                                           |                                                     |   |         |     |
| 19679H                                              | CW | 0 | COLORADO ST WTR RES & PWR DEV AUTH WSTWT .. | 05/22/2019                                                 | KeyBanc Capital Mkts..... |                   |                              | 3,209,957     | 2,955,000 | 3,638,107   | 3,204,518                                     | 0                                      | (36,269)                                          | 0                                                  | (36,269)                                                                  | 0                                          | 3,168,249                                           | 0                                                 | 41,708                                 | 41,708                              | 118,734                                                             | 09/01/2021.                               |                                                     |   |         |     |
| 240523                                              | WK | 2 | DE KALB CNTY GA WTR & SWR SER A REV.....    | 03/19/2019                                                 | RBC Dain Rauscher.....    |                   |                              | 4,668,476     | 4,330,000 | 5,098,315   | 4,602,790                                     | 0                                      | (21,121)                                          | 0                                                  | (21,121)                                                                  | 0                                          | 4,581,669                                           | 0                                                 | 86,807                                 | 86,807                              | 107,348                                                             | 10/01/2030.                               |                                                     |   |         |     |
| 31283H                                              | 5A | 9 | FHLMC 30 YR GOLD PC GRP POOL G01741.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 47,047        | 47,047    | 48,929      | 48,559                                        | 0                                      | (1,512)                                           | 0                                                  | (1,512)                                                                   | 0                                          | 47,047                                              | 0                                                 | 0                                      | 0                                   | 1,674                                                               | 10/01/2034.                               |                                                     |   |         |     |
| 31283H                                              | V2 | 8 | FHLMC 30 YR GOLD PC GRP POOL G01533.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 39,384        | 39,384    | 40,738      | 40,455                                        | 0                                      | (1,071)                                           | 0                                                  | (1,071)                                                                   | 0                                          | 39,384                                              | 0                                                 | 0                                      | 0                                   | 1,353                                                               | 03/01/2033.                               |                                                     |   |         |     |
| 31287N                                              | CF | 3 | FHLMC 30 YR GOLD PC GRP POOL C62770.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 27,335        | 27,335    | 28,847      | 28,641                                        | 0                                      | (1,306)                                           | 0                                                  | (1,306)                                                                   | 0                                          | 27,335                                              | 0                                                 | 0                                      | 0                                   | 1,290                                                               | 01/01/2032.                               |                                                     |   |         |     |
| 31287N                                              | UQ | 9 | FHLMC 30 YR GOLD PC GRP POOL C63291.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 31,686        | 31,686    | 32,468      | 32,233                                        | 0                                      | (547)                                             | 0                                                  | (547)                                                                     | 0                                          | 31,686                                              | 0                                                 | 0                                      | 0                                   | 854                                                                 | 01/01/2032.                               |                                                     |   |         |     |
| 3128K6                                              | L7 | 3 | FHLMC 30 YR GOLD PC GRP POOL A45750.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 36,867        | 36,867    | 38,733      | 38,537                                        | 0                                      | (1,670)                                           | 0                                                  | (1,670)                                                                   | 0                                          | 36,867                                              | 0                                                 | 0                                      | 0                                   | 1,415                                                               | 10/01/2031.                               |                                                     |   |         |     |
| 3128K9                                              | 6W | 9 | FHLMC 30 YR GOLD PC GRP POOL A48985.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 12,611        | 12,611    | 12,949      | 12,869                                        | 0                                      | (258)                                             | 0                                                  | (258)                                                                     | 0                                          | 12,611                                              | 0                                                 | 0                                      | 0                                   | 444                                                                 | 05/01/2036.                               |                                                     |   |         |     |
| 3128KM                                              | ZE | 8 | FHLMC 30 YR GOLD PC GRP POOL A58841.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 11,807        | 11,807    | 12,218      | 12,192                                        | 0                                      | (386)                                             | 0                                                  | (386)                                                                     | 0                                          | 11,807                                              | 0                                                 | 0                                      | 0                                   | 450                                                                 | 03/01/2037.                               |                                                     |   |         |     |
| 3128M4                                              | AX | 1 | FHLMC 30 YR GOLD PC GRP POOL G02422.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 20,358        | 20,358    | 21,688      | 21,519                                        | 0                                      | (1,161)                                           | 0                                                  | (1,161)                                                                   | 0                                          | 20,358                                              | 0                                                 | 0                                      | 0                                   | 608                                                                 | 12/01/2036.                               |                                                     |   |         |     |
| 3128M5                                              | DG | 2 | FHLMC 30 YR GOLD PC GRP POOL G03403.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 45,728        | 45,728    | 49,615      | 49,311                                        | 0                                      | (3,582)                                           | 0                                                  | (3,582)                                                                   | 0                                          | 45,728                                              | 0                                                 | 0                                      | 0                                   | 1,859                                                               | 10/01/2037.                               |                                                     |   |         |     |
| 3128M5                                              | KM | 1 | FHLMC 30 YR GOLD PC GRP POOL G03600.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 14,105        | 14,105    | 14,528      | 14,485                                        | 0                                      | (380)                                             | 0                                                  | (380)                                                                     | 0                                          | 14,105                                              | 0                                                 | 0                                      | 0                                   | 523                                                                 | 11/01/2037.                               |                                                     |   |         |     |
| 3128M7                                              | PD | 2 | FHLMC 30 YR GOLD PC GRP POOL G05520.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 47,357        | 47,357    | 51,205      | 50,612                                        | 0                                      | (3,255)                                           | 0                                                  | (3,255)                                                                   | 0                                          | 47,357                                              | 0                                                 | 0                                      | 0                                   | 1,330                                                               | 01/01/2039.                               |                                                     |   |         |     |
| 3128M7                                              | Q9 | 0 | FHLMC 30 YR GOLD PC GRP POOL G05580.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 34,480        | 34,480    | 36,953      | 36,811                                        | 0                                      | (2,332)                                           | 0                                                  | (2,332)                                                                   | 0                                          | 34,480                                              | 0                                                 | 0                                      | 0                                   | 1,505                                                               | 04/01/2039.                               |                                                     |   |         |     |
| 3128M9                                              | MP | 4 | FHLMC 30 YR GOLD PC GRP POOL G07266.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 486,387       | 486,387   | 517,015     | 515,249                                       | 0                                      | (28,862)                                          | 0                                                  | (28,862)                                                                  | 0                                          | 486,387                                             | 0                                                 | 0                                      | 0                                   | 9,648                                                               | 12/01/2042.                               |                                                     |   |         |     |
| 3128MJ                                              | 2M | 1 | FHLMC 30 YR GOLD PC GRP POOL G08779.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 4,295,380     | 4,295,380 | 4,320,520   | 4,319,581                                     | 0                                      | (24,201)                                          | 0                                                  | (24,201)                                                                  | 0                                          | 4,295,380                                           | 0                                                 | 0                                      | 0                                   | 101,503                                                             | 09/01/2047.                               |                                                     |   |         |     |
| 3128MJ                                              | 2S | 8 | FHLMC 30 YR GOLD PC GRP POOL G08784.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 1,091,334     | 1,091,334 | 1,107,513   | 1,107,070                                     | 0                                      | (15,736)                                          | 0                                                  | (15,736)                                                                  | 0                                          | 1,091,334                                           | 0                                                 | 0                                      | 0                                   | 25,912                                                              | 10/01/2047.                               |                                                     |   |         |     |
| 3128MJ                                              | 2Z | 2 | FHLMC 30 YR GOLD PC GRP POOL G08791.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 978,152       | 978,152   | 971,580     | 971,671                                       | 0                                      | 6,481                                             | 0                                                  | 6,481                                                                     | 0                                          | 978,152                                             | 0                                                 | 0                                      | 0                                   | 18,628                                                              | 12/01/2047.                               |                                                     |   |         |     |
| 3128MJ                                              | 3N | 8 | FHLMC 30 YR GOLD PC GRP POOL G08804.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 788,226       | 788,226   | 785,886     | 785,896                                       | 0                                      | 2,330                                             | 0                                                  | 2,330                                                                     | 0                                          | 788,226                                             | 0                                                 | 0                                      | 0                                   | 18,783                                                              | 03/01/2048.                               |                                                     |   |         |     |
| 3128MJ                                              | AM | 2 | FHLMC 30 YR GOLD PC GRP POOL G08011.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 36,188        | 36,188    | 37,370      | 37,084                                        | 0                                      | (895)                                             | 0                                                  | (895)                                                                     | 0                                          | 36,188                                              | 0                                                 | 0                                      | 0                                   | 1,287                                                               | 09/01/2034.                               |                                                     |   |         |     |
| 3128MJ                                              | S3 | 5 | FHLMC 30 YR GOLD PC GRP POOL G08537.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 678,643       | 678,643   | 661,359     | 662,663                                       | 0                                      | 15,980                                            | 0                                                  | 15,980                                                                    | 0                                          | 678,643                                             | 0                                                 | 0                                      | 0                                   | 12,088                                                              | 07/01/2043.                               |                                                     |   |         |     |
| 3128MJ                                              | S4 | 3 | FHLMC 30 YR GOLD PC GRP POOL G08538.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 643,193       | 643,193   | 636,560     | 636,952                                       | 0                                      | 6,241                                             | 0                                                  | 6,241                                                                     | 0                                          | 643,193                                             | 0                                                 | 0                                      | 0                                   | 13,210                                                              | 07/01/2043.                               |                                                     |   |         |     |
| 3128MJ                                              | SY | 7 | FHLMC 30 YR GOLD PC GRP POOL G08534.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 330,476       | 330,476   | 322,111     | 322,758                                       | 0                                      | 7,718                                             | 0                                                  | 7,718                                                                     | 0                                          | 330,476                                             | 0                                                 | 0                                      | 0                                   | 5,807                                                               | 06/01/2043.                               |                                                     |   |         |     |
| 3128MJ                                              | U3 | 2 | FHLMC 30 YR GOLD PC GRP POOL G08601.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 969,309       | 969,309   | 1,030,234   | 1,027,373                                     | 0                                      | (58,064)                                          | 0                                                  | (58,064)                                                                  | 0                                          | 969,309                                             | 0                                                 | 0                                      | 0                                   | 23,672                                                              | 08/01/2044.                               |                                                     |   |         |     |
| 3128MJ                                              | UM | 0 | FHLMC 30 YR GOLD PC GRP POOL G08587.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 251,201       | 251,201   | 271,925     | 271,376                                       | 0                                      | (20,174)                                          | 0                                                  | (20,174)                                                                  | 0                                          | 251,201                                             | 0                                                 | 0                                      | 0                                   | 7,255                                                               | 05/01/2044.                               |                                                     |   |         |     |
| 3128MJ                                              | US | 7 | FHLMC 30 YR GOLD PC GRP POOL G08592.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 769,427       | 769,427   | 814,150     | 811,737                                       | 0                                      | (42,309)                                          | 0                                                  | (42,309)                                                                  | 0                                          | 769,427                                             | 0                                                 | 0                                      | 0                                   | 19,302                                                              | 06/01/2044.                               |                                                     |   |         |     |
| 3128MJ                                              | UV | 0 | FHLMC 30 YR GOLD PC GRP POOL G08595.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 295,624       | 295,624   | 312,550     | 311,776                                       | 0                                      | (16,151)                                          | 0                                                  | (16,151)                                                                  | 0                                          | 295,624                                             | 0                                                 | 0                                      | 0                                   | 7,333                                                               | 07/01/2044.                               |                                                     |   |         |     |
| 3128MJ                                              | V7 | 2 | FHLMC 30 YR GOLD PC GRP POOL G08637.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 572,566       | 572,566   | 612,282     | 611,213                                       | 0                                      | (38,646)                                          | 0                                                  | (38,646)                                                                  | 0                                          | 572,566                                             | 0                                                 | 0                                      | 0                                   | 13,781                                                              | 04/01/2045.                               |                                                     |   |         |     |
| 3128MJ                                              | VB | 3 | FHLMC 30 YR GOLD PC GRP POOL G08609.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 394,508       | 394,508   | 411,819     | 410,934                                       | 0                                      | (16,425)                                          | 0                                                  | (16,425)                                                                  | 0                                          | 394,508                                             | 0                                                 | 0                                      | 0                                   | 8,780                                                               | 10/01/2044.                               |                                                     |   |         |     |
| 3128MJ                                              | VC | 1 | FHLMC 30 YR GOLD PC GRP POOL G08610.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 356,880       | 356,880   | 379,686     | 378,578                                       | 0                                      | (21,697)                                          | 0                                                  | (21,697)                                                                  | 0                                          | 356,880                                             | 0                                                 | 0                                      | 0                                   | 8,937                                                               | 10/01/2044.                               |                                                     |   |         |     |
| 3128MJ                                              | VV | 9 | FHLMC 30 YR GOLD PC GRP POOL G08627.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 196,194       | 196,194   | 205,084     | 204,670                                       | 0                                      | (8,475)                                           | 0                                                  | (8,475)                                                                   | 0                                          | 196,194                                             | 0                                                 | 0                                      | 0                                   | 4,269                                                               | 02/01/2045.                               |                                                     |   |         |     |
| 3128MJ                                              | WW | 6 | FHLMC 30 YR GOLD PC GRP POOL G08660.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 381,761       | 381,761   | 403,921     | 403,216                                       | 0                                      | (21,454)                                          | 0                                                  | (21,454)                                                                  | 0                                          | 381,761                                             | 0                                                 | 0                                      | 0                                   | 9,550                                                               | 08/01/2045.                               |                                                     |   |         |     |
| 3128MJ                                              | XK | 1 | FHLMC 30 YR GOLD PC GRP POOL G08681.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 795,851       | 795,851   | 817,220     | 816,562                                       | 0                                      | (20,712)                                          | 0                                                  | (20,712)                                                                  | 0                                          | 795,850                                             | 0                                                 | 0                                      | 0                                   | 17,583                                                              | 12/01/2045.                               |                                                     |   |         |     |
| 3128MJ                                              | XR | 6 | FHLMC 30 YR GOLD PC GRP POOL G08687.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 524,407       | 524,407   | 549,808     | 548,985                                       | 0                                      | (24,578)                                          | 0                                                  | (24,578)                                                                  | 0                                          | 524,406                                             | 0                                                 | 0                                      | 0                                   | 11,489                                                              | 01/01/2046.                               |                                                     |   |         |     |
| 3128MJ                                              | Y7 | 9 | FHLMC 30 YR GOLD PC GRP POOL G08733.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 800,078       | 800,078   | 796,453     | 796,474                                       | 0                                      | 3,604                                             | 0                                                  | 3,604                                                                     | 0                                          | 800,077                                             | 0                                                 | 0                                      | 0                                   | 17,330                                                              | 11/01/2046.                               |                                                     |   |         |     |
| 3128MJ                                              | YB | 0 | FHLMC 30 YR GOLD PC GRP POOL G08705.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 495,253       | 495,253   | 507,170     | 506,672                                       | 0                                      | (11,420)                                          | 0                                                  | (11,420)                                                                  | 0                                          | 495,252                                             | 0                                                 | 0                                      | 0                                   | 9,128                                                               | 05/01/2046.                               |                                                     |   |         |     |
| 3128MJ                                              | ZF | 0 | FHLMC 30 YR GOLD PC GRP POOL G08741.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 2,553,845     | 2,553,845 | 2,541,500   | 2,541,513                                     | 0                                      | 12,332                                            | 0                                                  | 12,332                                                                    | 0                                          | 2,553,845                                           | 0                                                 | 0                                      | 0                                   | 46,253                                                              | 01/01/2047.                               |                                                     |   |         |     |
| 3128P7                                              | 5H | 2 | FHLMC 30 YR GOLD PC GRP POOL C91748.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 791,845       | 791,845   | 818,879     | 814,682                                       | 0                                      | (22,837)                                          | 0                                                  | (22,837)                                                                  | 0                                          | 791,845                                             | 0                                                 | 0                                      | 0                                   | 15,423                                                              | 02/01/2034.                               |                                                     |   |         |     |
| 312910                                              | 3Q | 3 | FHLMC REMIC SER 1311 K PAC.....             | 12/01/2019                                                 | Paydown.....              |                   |                              | 87,251        | 87,251    | 90,741      | 88,167                                        | 0                                      | (916)                                             | 0                                                  | (916)                                                                     | 0                                          | 87,251                                              | 0                                                 | 0                                      | 0                                   | 3,290                                                               | 07/15/2022.                               |                                                     |   |         |     |
| 31292H                                              | MU | 5 | FHLMC 30 YR GOLD PC GRP POOL C01271.....    | 12/01/2019                                                 | Paydown.....              |                   |                              | 2,031         | 2,031     | 2,063       | 2,054                                         | 0                                      | (23)                                              | 0                                                  | (23)                                                                      | 0                                          | 2,031                                               | 0                                                 | 0                                      | 0                                   | 63                                                                  | 12/01/2031.                               |                                                     |   |         |     |

**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                                                  |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
|                      |             |   |                                 |                  |                   |                              |               |           |             |                                               | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP Identification | Description |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value |                                                   |                                                    |                                                                           |                                            |                                                     | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 31292K               | GP          | 6 |                                 | 12/01/2019       | Paydown.....      |                              | 22,764        | 22,764    | 23,436      | 23,394                                        | 0                                                 | (630)                                              | 0                                                                         | (630)                                      | 0                                                   | 22,764                                              | 0                                                 | 0                                      | 0                                   | 410                                                                 | 06/01/2037                                |
| 31292S               | AD          | 2 |                                 | 12/01/2019       | Paydown.....      |                              | 181,333       | 181,333   | 185,866     | 185,537                                       | 0                                                 | (4,204)                                            | 0                                                                         | (4,204)                                    | 0                                                   | 181,333                                             | 0                                                 | 0                                      | 0                                   | 3,823                                                               | 07/01/2042                                |
| 31292S               | B7          | 4 |                                 | 12/01/2019       | Paydown.....      |                              | 875,915       | 875,915   | 925,901     | 923,448                                       | 0                                                 | (47,533)                                           | 0                                                                         | (47,533)                                   | 0                                                   | 875,915                                             | 0                                                 | 0                                      | 0                                   | 21,480                                                              | 07/01/2044                                |
| 31292S               | CE          | 8 |                                 | 12/01/2019       | Paydown.....      |                              | 262,635       | 262,635   | 279,378     | 278,651                                       | 0                                                 | (16,016)                                           | 0                                                                         | (16,016)                                   | 0                                                   | 262,635                                             | 0                                                 | 0                                      | 0                                   | 6,638                                                               | 11/01/2044                                |
| 31297K               | V4          | 1 |                                 | 12/01/2019       | Paydown.....      |                              | 18,256        | 18,256    | 18,940      | 18,751                                        | 0                                                 | (496)                                              | 0                                                                         | (496)                                      | 0                                                   | 18,256                                              | 0                                                 | 0                                      | 0                                   | 601                                                                 | 07/01/2032                                |
| 3132GK               | V6          | 0 |                                 | 12/01/2019       | Paydown.....      |                              | 313,221       | 313,221   | 321,006     | 320,256                                       | 0                                                 | (7,035)                                            | 0                                                                         | (7,035)                                    | 0                                                   | 313,221                                             | 0                                                 | 0                                      | 0                                   | 6,249                                                               | 11/01/2041                                |
| 3132HN               | DM          | 8 |                                 | 12/01/2019       | Paydown.....      |                              | 216,365       | 216,365   | 222,112     | 221,936                                       | 0                                                 | (5,572)                                            | 0                                                                         | (5,572)                                    | 0                                                   | 216,365                                             | 0                                                 | 0                                      | 0                                   | 4,145                                                               | 10/01/2042                                |
| 3132M5               | 7D          | 8 |                                 | 12/01/2019       | Paydown.....      |                              | 155,173       | 155,173   | 163,465     | 162,878                                       | 0                                                 | (7,705)                                            | 0                                                                         | (7,705)                                    | 0                                                   | 155,173                                             | 0                                                 | 0                                      | 0                                   | 4,056                                                               | 04/01/2044                                |
| 31339N               | PT          | 7 |                                 | 12/01/2019       | Paydown.....      |                              | 89,255        | 89,255    | 94,192      | 90,623                                        | 0                                                 | (1,368)                                            | 0                                                                         | (1,368)                                    | 0                                                   | 89,255                                              | 0                                                 | 0                                      | 0                                   | 3,174                                                               | 12/15/2023                                |
| 3133TL               | V5          | 4 |                                 | 12/16/2019       | Paydown.....      |                              | 118           | 118       | 118         | 118                                           | 0                                                 | 0                                                  | 0                                                                         | 0                                          | 0                                                   | 118                                                 | 0                                                 | 0                                      | 0                                   | 3                                                                   | 08/15/2029                                |
| 31358P               | UA          | 3 |                                 | 12/26/2019       | Paydown.....      |                              | 6,686         | 6,686     | 6,506       | 6,630                                         | 0                                                 | 56                                                 | 0                                                                         | 56                                         | 0                                                   | 6,686                                               | 0                                                 | 0                                      | 0                                   | 364                                                                 | 08/25/2022                                |
| 31368H               | NG          | 4 |                                 | 12/01/2019       | Paydown.....      |                              | 31,723        | 31,723    | 34,083      | 33,827                                        | 0                                                 | (2,104)                                            | 0                                                                         | (2,104)                                    | 0                                                   | 31,723                                              | 0                                                 | 0                                      | 0                                   | 1,030                                                               | 09/01/2038                                |
| 31371L               | 4S          | 5 |                                 | 12/01/2019       | Paydown.....      |                              | 19,426        | 19,426    | 20,203      | 20,090                                        | 0                                                 | (664)                                              | 0                                                                         | (664)                                      | 0                                                   | 19,426                                              | 0                                                 | 0                                      | 0                                   | 496                                                                 | 01/01/2035                                |
| 31371L               | VE          | 6 |                                 | 12/01/2019       | Paydown.....      |                              | 79,620        | 79,620    | 82,295      | 81,682                                        | 0                                                 | (2,062)                                            | 0                                                                         | (2,062)                                    | 0                                                   | 79,620                                              | 0                                                 | 0                                      | 0                                   | 2,813                                                               | 10/01/2034                                |
| 31371M               | 3Y          | 1 |                                 | 12/01/2019       | Paydown.....      |                              | 38,735        | 38,735    | 39,534      | 39,464                                        | 0                                                 | (728)                                              | 0                                                                         | (728)                                      | 0                                                   | 38,735                                              | 0                                                 | 0                                      | 0                                   | 1,672                                                               | 12/01/2036                                |
| 31371M               | 5P          | 8 |                                 | 12/01/2019       | Paydown.....      |                              | 12,967        | 12,967    | 13,238      | 13,181                                        | 0                                                 | (215)                                              | 0                                                                         | (215)                                      | 0                                                   | 12,967                                              | 0                                                 | 0                                      | 0                                   | 359                                                                 | 01/01/2037                                |
| 31371M               | WV          | 5 |                                 | 12/01/2019       | Paydown.....      |                              | 17,656        | 17,656    | 18,147      | 18,085                                        | 0                                                 | (429)                                              | 0                                                                         | (429)                                      | 0                                                   | 17,656                                              | 0                                                 | 0                                      | 0                                   | 568                                                                 | 08/01/2036                                |
| 3137BR               | 7J          | 8 |                                 | 12/01/2019       | Paydown.....      |                              | 987,282       | 987,282   | 1,034,842   | 1,025,386                                     | 0                                                 | (38,105)                                           | 0                                                                         | (38,105)                                   | 0                                                   | 987,282                                             | 0                                                 | 0                                      | 0                                   | 19,199                                                              | 01/15/2055                                |
| 3137BR               | RS          | 6 |                                 | 12/01/2019       | Paydown.....      |                              | 125,529       | 125,529   | 130,687     | 129,807                                       | 0                                                 | (4,278)                                            | 0                                                                         | (4,278)                                    | 0                                                   | 125,529                                             | 0                                                 | 0                                      | 0                                   | 2,418                                                               | 01/15/2055                                |
| 31385W               | 2S          | 7 |                                 | 12/01/2019       | Paydown.....      |                              | 18,068        | 18,068    | 18,359      | 18,288                                        | 0                                                 | (220)                                              | 0                                                                         | (220)                                      | 0                                                   | 18,068                                              | 0                                                 | 0                                      | 0                                   | 565                                                                 | 03/01/2033                                |
| 3138E1               | M5          | 3 |                                 | 12/01/2019       | Paydown.....      |                              | 153,791       | 153,791   | 162,946     | 162,414                                       | 0                                                 | (8,623)                                            | 0                                                                         | (8,623)                                    | 0                                                   | 153,791                                             | 0                                                 | 0                                      | 0                                   | 3,824                                                               | 12/01/2041                                |
| 3138EE               | RL          | 5 |                                 | 12/01/2019       | Paydown.....      |                              | 272,927       | 272,927   | 287,938     | 286,759                                       | 0                                                 | (13,832)                                           | 0                                                                         | (13,832)                                   | 0                                                   | 272,927                                             | 0                                                 | 0                                      | 0                                   | 6,439                                                               | 04/01/2042                                |
| 3138WM               | L5          | 8 |                                 | 12/01/2019       | Paydown.....      |                              | 248,090       | 248,090   | 249,951     | 249,775                                       | 0                                                 | (1,685)                                            | 0                                                                         | (1,685)                                    | 0                                                   | 248,090                                             | 0                                                 | 0                                      | 0                                   | 5,097                                                               | 05/01/2043                                |
| 3138Y9               | M4          | 7 |                                 | 12/01/2019       | Paydown.....      |                              | 297,739       | 297,739   | 306,665     | 306,178                                       | 0                                                 | (8,438)                                            | 0                                                                         | (8,438)                                    | 0                                                   | 297,739                                             | 0                                                 | 0                                      | 0                                   | 5,569                                                               | 01/01/2045                                |
| 31390P               | GJ          | 0 |                                 | 12/01/2019       | Paydown.....      |                              | 23,650        | 23,650    | 24,341      | 24,133                                        | 0                                                 | (484)                                              | 0                                                                         | (484)                                      | 0                                                   | 23,650                                              | 0                                                 | 0                                      | 0                                   | 800                                                                 | 08/01/2032                                |
| 31396H               | UD          | 9 |                                 | 12/15/2019       | Paydown.....      |                              | 69,726        | 69,726    | 70,380      | 70,194                                        | 0                                                 | (468)                                              | 0                                                                         | (468)                                      | 0                                                   | 69,726                                              | 0                                                 | 0                                      | 0                                   | 2,363                                                               | 02/15/2036                                |
| 31396N               | J9          | 8 |                                 | 12/15/2019       | Paydown.....      |                              | 735           | 735       | 741         | 739                                           | 0                                                 | (4)                                                | 0                                                                         | (4)                                        | 0                                                   | 735                                                 | 0                                                 | 0                                      | 0                                   | 28                                                                  | 04/15/2036                                |
| 31401M               | FA          | 4 |                                 | 12/01/2019       | Paydown.....      |                              | 91,521        | 91,521    | 94,367      | 93,796                                        | 0                                                 | (2,275)                                            | 0                                                                         | (2,275)                                    | 0                                                   | 91,521                                              | 0                                                 | 0                                      | 0                                   | 1,918                                                               | 08/01/2033                                |
| 31402C               | TT          | 9 |                                 | 12/01/2019       | Paydown.....      |                              | 26,541        | 26,541    | 27,432      | 27,234                                        | 0                                                 | (693)                                              | 0                                                                         | (693)                                      | 0                                                   | 26,541                                              | 0                                                 | 0                                      | 0                                   | 837                                                                 | 02/01/2034                                |
| 31403D               | VZ          | 9 |                                 | 12/01/2019       | Paydown.....      |                              | 26,534        | 26,534    | 27,255      | 27,165                                        | 0                                                 | (631)                                              | 0                                                                         | (631)                                      | 0                                                   | 26,534                                              | 0                                                 | 0                                      | 0                                   | 902                                                                 | 11/01/2036                                |
| 31404Q               | D8          | 9 |                                 | 05/01/2019       | Paydown.....      |                              | 71,812        | 71,812    | 73,158      | 72,698                                        | 0                                                 | (886)                                              | 0                                                                         | (886)                                      | 0                                                   | 71,812                                              | 0                                                 | 0                                      | 0                                   | 1,781                                                               | 05/01/2034                                |
| 31404U               | MR          | 8 |                                 | 12/01/2019       | Paydown.....      |                              | 54,747        | 54,747    | 55,722      | 55,389                                        | 0                                                 | (642)                                              | 0                                                                         | (642)                                      | 0                                                   | 54,747                                              | 0                                                 | 0                                      | 0                                   | 2,874                                                               | 06/01/2034                                |
| 31404U               | UK          | 4 |                                 | 12/01/2019       | Paydown.....      |                              | 1,960         | 1,960     | 1,991       | 1,985                                         | 0                                                 | (26)                                               | 0                                                                         | (26)                                       | 0                                                   | 1,960                                               | 0                                                 | 0                                      | 0                                   | 64                                                                  | 06/01/2034                                |
| 31405M               | KC          | 0 |                                 | 12/01/2019       | Paydown.....      |                              | 18,569        | 18,569    | 19,521      | 19,253                                        | 0                                                 | (683)                                              | 0                                                                         | (683)                                      | 0                                                   | 18,569                                              | 0                                                 | 0                                      | 0                                   | 678                                                                 | 01/01/2032                                |
| 31405M               | MK          | 0 |                                 | 12/01/2019       | Paydown.....      |                              | 18,569        | 18,569    | 19,051      | 18,897                                        | 0                                                 | (328)                                              | 0                                                                         | (328)                                      | 0                                                   | 18,569                                              | 0                                                 | 0                                      | 0                                   | 609                                                                 | 08/01/2034                                |
| 31406Y               | E3          | 0 |                                 | 12/01/2019       | Paydown.....      |                              | 14,062        | 14,062    | 14,875      | 14,706                                        | 0                                                 | (644)                                              | 0                                                                         | (644)                                      | 0                                                   | 14,062                                              | 0                                                 | 0                                      | 0                                   | 528                                                                 | 09/01/2031                                |
| 31408E               | BH          | 4 |                                 | 12/01/2019       | Paydown.....      |                              | 7,878         | 7,878     | 8,062       | 8,062                                         | 0                                                 | (184)                                              | 0                                                                         | (184)                                      | 0                                                   | 7,878                                               | 0                                                 | 0                                      | 0                                   | 297                                                                 | 01/01/2036                                |
| 31410B               | EL          | 4 |                                 | 12/01/2019       | Paydown.....      |                              | 65,307        | 65,307    | 67,909      | 67,610                                        | 0                                                 | (2,304)                                            | 0                                                                         | (2,304)                                    | 0                                                   | 65,307                                              | 0                                                 | 0                                      | 0                                   | 3,973                                                               | 05/01/2036                                |
| 31410G               | RK          | 1 |                                 | 12/01/2019       | Paydown.....      |                              | 49,747        | 49,747    | 54,597      | 54,222                                        | 0                                                 | (4,475)                                            | 0                                                                         | (4,475)                                    | 0                                                   | 49,747                                              | 0                                                 | 0                                      | 0                                   | 1,760                                                               | 10/01/2037                                |
| 31410G               | W9          | 0 |                                 | 12/01/2019       | Paydown.....      |                              | 65,381        | 65,381    | 71,715      | 71,156                                        | 0                                                 | (5,775)                                            | 0                                                                         | (5,775)                                    | 0                                                   | 65,381                                              | 0                                                 | 0                                      | 0                                   | 2,244                                                               | 12/01/2037                                |
| 31410K               | CX          | 0 |                                 | 12/01/2019       | Paydown.....      |                              | 37,990        | 37,990    | 41,166      | 40,842                                        | 0                                                 | (2,852)                                            | 0                                                                         | (2,852)                                    | 0                                                   | 37,990                                              | 0                                                 | 0                                      | 0                                   | 1,078                                                               | 03/01/2038                                |
| 31410K               | DK          | 7 |                                 | 12/01/2019       | Paydown.....      |                              | 33,854        | 33,854    | 36,170      | 35,927                                        | 0                                                 | (2,074)                                            | 0                                                                         | (2,074)                                    | 0                                                   | 33,854                                              | 0                                                 | 0                                      | 0                                   | 824                                                                 | 04/01/2038                                |

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<br>o<br>r<br>e<br>i<br>g<br>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 |
| 31410K JY 1                                                                 | FNMA PASS THRU POOL 889579.....                                   |  |  | ..                              | 12/01/2019.   | Paydown.....              | .....                     | 89,697        | 89,697      | 97,732      | 97,060                                  | .....0                                   | (7,362)                                   | .....0                                                    | (7,362)                              | .....0                                     | 89,697                                        | .....0                                   | .....0                           | .....0                        | 2,871                                                | 05/01/2038.                      |
| 31410S 2P 1                                                                 | FNMA PASS THRU POOL 896382.....                                   |  |  | ..                              | 12/01/2019.   | Paydown.....              | .....                     | 45,412        | 45,412      | 46,590      | 46,453                                  | .....0                                   | (1,041)                                   | .....0                                                    | (1,041)                              | .....0                                     | 45,412                                        | .....0                                   | .....0                           | .....0                        | 904                                                  | 06/01/2036.                      |
| 31410S PW 1                                                                 | FNMA PASS THRU POOL 896037.....                                   |  |  | ..                              | 12/01/2019.   | Paydown.....              | .....                     | 44,695        | 44,695      | 46,099      | 46,025                                  | .....0                                   | (1,330)                                   | .....0                                                    | (1,330)                              | .....0                                     | 44,695                                        | .....0                                   | .....0                           | .....0                        | 2,588                                                | 08/01/2036.                      |
| 31410W QY 7                                                                 | FNMA PASS THRU POOL 899671.....                                   |  |  | ..                              | 12/01/2019.   | Paydown.....              | .....                     | 19,344        | 19,344      | 20,761      | 20,681                                  | .....0                                   | (1,337)                                   | .....0                                                    | (1,337)                              | .....0                                     | 19,344                                        | .....0                                   | .....0                           | .....0                        | 961                                                  | 08/01/2037.                      |
| 31411F FC 3                                                                 | FNMA PASS THRU POOL 906563.....                                   |  |  | ..                              | 12/01/2019.   | Paydown.....              | .....                     | 11,816        | 11,816      | 12,192      | 12,111                                  | .....0                                   | (295)                                     | .....0                                                    | (295)                                | .....0                                     | 11,816                                        | .....0                                   | .....0                           | .....0                        | 296                                                  | 01/01/2037.                      |
| 31412F H4 8                                                                 | FNMA PASS THRU POOL 923751.....                                   |  |  | ..                              | 12/01/2019.   | Paydown.....              | .....                     | 21,667        | 21,667      | 22,233      | 22,105                                  | .....0                                   | (438)                                     | .....0                                                    | (438)                                | .....0                                     | 21,667                                        | .....0                                   | .....0                           | .....0                        | 688                                                  | 04/01/2037.                      |
| 31413Y KQ 3                                                                 | FNMA PASS THRU POOL 959403.....                                   |  |  | ..                              | 12/01/2019.   | Paydown.....              | .....                     | 35,720        | 35,720      | 36,702      | 36,635                                  | .....0                                   | (914)                                     | .....0                                                    | (914)                                | .....0                                     | 35,720                                        | .....0                                   | .....0                           | .....0                        | 1,757                                                | 12/01/2037.                      |
| 31416B RR 1                                                                 | FNMA PASS THRU POOL 995196.....                                   |  |  | ..                              | 12/01/2019.   | Paydown.....              | .....                     | 96,615        | 96,615      | 106,789     | 105,766                                 | .....0                                   | (9,152)                                   | .....0                                                    | (9,152)                              | .....0                                     | 96,615                                        | .....0                                   | .....0                           | .....0                        | 3,177                                                | 07/01/2038.                      |
| 31416B ST 6                                                                 | FNMA PASS THRU POOL 995230.....                                   |  |  | ..                              | 12/01/2019.   | Paydown.....              | .....                     | 45,638        | 45,638      | 49,859      | 49,448                                  | .....0                                   | (3,810)                                   | .....0                                                    | (3,810)                              | .....0                                     | 45,638                                        | .....0                                   | .....0                           | .....0                        | 1,393                                                | 01/01/2039.                      |
| 31416B SU 3                                                                 | FNMA PASS THRU POOL 995231.....                                   |  |  | ..                              | 12/01/2019.   | Paydown.....              | .....                     | 28,040        | 28,040      | 30,279      | 30,001                                  | .....0                                   | (1,961)                                   | .....0                                                    | (1,961)                              | .....0                                     | 28,040                                        | .....0                                   | .....0                           | .....0                        | 887                                                  | 01/01/2039.                      |
| 31418A UP 1                                                                 | FNMA PASS THRU POOL MA1489.....                                   |  |  | ..                              | 12/01/2019.   | Paydown.....              | .....                     | 329,706       | 329,706     | 322,597     | 323,085                                 | .....0                                   | 6,621                                     | .....0                                                    | 6,621                                | .....0                                     | 329,706                                       | .....0                                   | .....0                           | .....0                        | 5,912                                                | 07/01/2043.                      |
| 31418B E8 5                                                                 | FNMA PASS THRU POOL MA1958.....                                   |  |  | ..                              | 12/01/2019.   | Paydown.....              | .....                     | 63,519        | 63,519      | 67,211      | 67,022                                  | .....0                                   | (3,503)                                   | .....0                                                    | (3,503)                              | .....0                                     | 63,519                                        | .....0                                   | .....0                           | .....0                        | 1,545                                                | 07/01/2044.                      |
| 31418C DT 8                                                                 | FNMA PASS THRU POOL MA2813.....                                   |  |  | ..                              | 12/01/2019.   | Paydown.....              | .....                     | 380,133       | 380,133     | 388,924     | 388,201                                 | .....0                                   | (8,067)                                   | .....0                                                    | (8,067)                              | .....0                                     | 380,133                                       | .....0                                   | .....0                           | .....0                        | 6,353                                                | 11/01/2031.                      |
| 31418C P9 9                                                                 | FNMA PASS THRU POOL MA3147.....                                   |  |  | ..                              | 12/01/2019.   | Paydown.....              | .....                     | 1,003,624     | 1,003,624   | 1,005,819   | 1,005,725                               | .....0                                   | (2,102)                                   | .....0                                                    | (2,102)                              | .....0                                     | 1,003,624                                     | .....0                                   | .....0                           | .....0                        | 19,391                                               | 10/01/2047.                      |
| 31418C R7 1                                                                 | FNMA PASS THRU POOL MA3209.....                                   |  |  | ..                              | 12/01/2019.   | Paydown.....              | .....                     | 990,518       | 990,518     | 989,048     | 989,037                                 | .....0                                   | 1,481                                     | .....0                                                    | 1,481                                | .....0                                     | 990,518                                       | .....0                                   | .....0                           | .....0                        | 19,296                                               | 12/01/2047.                      |
| 31418C RE 6                                                                 | FNMA PASS THRU POOL MA3184.....                                   |  |  | ..                              | 12/01/2019.   | Paydown.....              | .....                     | 1,869,073     | 1,869,073   | 1,983,845   | 1,982,756                               | .....0                                   | (113,684)                                 | .....0                                                    | (113,684)                            | .....0                                     | 1,869,073                                     | .....0                                   | .....0                           | .....0                        | 51,691                                               | 11/01/2047.                      |
| 31419G B9 4                                                                 | FNMA PASS THRU POOL AE5463.....                                   |  |  | ..                              | 12/01/2019.   | Paydown.....              | .....                     | 300,204       | 300,204     | 317,512     | 316,338                                 | .....0                                   | (16,134)                                  | .....0                                                    | (16,134)                             | .....0                                     | 300,204                                       | .....0                                   | .....0                           | .....0                        | 6,840                                                | 10/01/2040.                      |
| 584730 AE 5                                                                 | MEDINA CNTY OH PORT AUTH DEV FIBER NETWO.....                     |  |  | ..                              | 12/02/2019.   | Redemption 100.0000.....  | .....                     | 210,000       | 210,000     | 207,980     | 209,513                                 | .....0                                   | 171                                       | .....0                                                    | 171                                  | .....0                                     | 209,684                                       | .....0                                   | 316                              | 316                           | 8,072                                                | 12/01/2020.                      |
| 64990E Y3 5                                                                 | NEW YORK ST DORM AUTH PERSONAL INCOME TA.....                     |  |  | ..                              | 10/15/2019.   | Tax Free Exchange.....    | .....                     | 5,639,409     | 5,000,000   | 5,923,400   | 5,717,313                               | .....0                                   | (77,903)                                  | .....0                                                    | (77,903)                             | .....0                                     | 5,639,409                                     | .....0                                   | .....0                           | .....0                        | 270,833                                              | 03/15/2036.                      |
| 662903 MS 9                                                                 | N TEXAS ST MUNI WTR DIST REF & IMPT REV.....                      |  |  | ..                              | 09/01/2019.   | Maturity.....             | .....                     | 1,875,000     | 1,875,000   | 2,372,231   | 1,923,785                               | .....0                                   | (48,785)                                  | .....0                                                    | (48,785)                             | .....0                                     | 1,875,000                                     | .....0                                   | .....0                           | .....0                        | 98,438                                               | 09/01/2019.                      |
| 677659 ET 7                                                                 | OHIO ST WTR DEV AUTH REV.....                                     |  |  | ..                              | 04/08/2019.   | Stifel Nicolaus.....      | .....                     | 1,947,981     | 1,835,000   | 2,239,471   | 1,951,569                               | .....0                                   | (16,462)                                  | .....0                                                    | (16,462)                             | .....0                                     | 1,935,108                                     | .....0                                   | 12,873                           | 12,873                        | 36,165                                               | 12/01/2020.                      |
| 67766W GV 8                                                                 | OHIO ST WTR DEV AUTH REF LN FD WTR QUALI.....                     |  |  | ..                              | 04/08/2019.   | Stifel Nicolaus.....      | .....                     | 2,783,391     | 2,675,000   | 3,216,714   | 2,799,242                               | .....0                                   | (23,887)                                  | .....0                                                    | (23,887)                             | .....0                                     | 2,775,355                                     | .....0                                   | 8,036                            | 8,036                         | 50,323                                               | 06/01/2020.                      |
| 875128 HP 8                                                                 | TAMPA BAY WTR FL UTIL SYS REF & IMPT REV.....                     |  |  | ..                              | 06/12/2019.   | Wells Fargo.....          | .....                     | 5,453,500     | 5,000,000   | 6,159,600   | 5,437,775                               | .....0                                   | (70,302)                                  | .....0                                                    | (70,302)                             | .....0                                     | 5,367,473                                     | .....0                                   | 86,027                           | 86,027                        | 193,264                                              | 10/01/2021.                      |
| 92817L FB 4                                                                 | VIRGINIA ST RESOURCES AUTH CLEAN WTR REF.....                     |  |  | ..                              | 04/17/2019.   | KeyBanc Capital Mkts..... | .....                     | 2,902,625     | 2,750,000   | 3,597,020   | 2,937,110                               | .....0                                   | (32,573)                                  | .....0                                                    | (32,573)                             | .....0                                     | 2,904,537                                     | .....0                                   | (1,912)                          | (1,912)                       | 84,448                                               | 10/01/2020.                      |
| 3199999.                                                                    | Total - Bonds - U.S. Special Revenue and Special Assessments..... |  |  |                                 |               |                           |                           | 59,124,392    | 57,064,053  | 63,659,589  | 59,934,360                              | .....0                                   | (1,043,822)                               | .....0                                                    | (1,043,822)                          | .....0                                     | 58,890,533                                    | .....0                                   | 233,855                          | 233,855                       | 1,662,334                                            | XXX                              |
| Bonds - Industrial and Miscellaneous                                        |                                                                   |  |  |                                 |               |                           |                           |               |             |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 38141E A2 5                                                                 | GOLDMAN SACHS GROUP INC.....                                      |  |  | ..                              | 02/15/2019.   | Maturity.....             | .....                     | 1,500,000     | 1,500,000   | 1,755,540   | 1,504,155                               | .....0                                   | (4,155)                                   | .....0                                                    | (4,155)                              | .....0                                     | 1,500,000                                     | .....0                                   | .....0                           | .....0                        | 56,250                                               | 02/15/2019.                      |
| 459200 AG 6                                                                 | INTERNATL BUSINESS MACHS CORP.....                                |  |  | ..                              | 11/01/2019.   | Maturity.....             | .....                     | 5,000,000     | 5,000,000   | 5,694,650   | 5,063,883                               | .....0                                   | (63,883)                                  | .....0                                                    | (63,883)                             | .....0                                     | 5,000,000                                     | .....0                                   | .....0                           | .....0                        | 418,750                                              | 11/01/2019.                      |
| 73651E AB 4                                                                 | PORTLAND GENERAL ELEC 144A.....                                   |  |  | ..                              | 10/28/2019.   | Redemption 117.5320.....  | .....                     | 2,350,640     | 2,000,000   | 2,455,740   | 2,233,837                               | .....0                                   | (39,156)                                  | .....0                                                    | (39,156)                             | .....0                                     | 2,194,682                                     | .....0                                   | 155,958                          | 155,958                       | 135,000                                              | 08/01/2023.                      |
| 913017 AR 0                                                                 | UNITED TECHNOLOGIES CORP DEB.....                                 |  |  | ..                              | 11/15/2019.   | Maturity.....             | .....                     | 2,000,000     | 2,000,000   | 1,945,940   | 1,995,274                               | .....0                                   | 4,726                                     | .....0                                                    | 4,726                                | .....0                                     | 2,000,000                                     | .....0                                   | .....0                           | .....0                        | 177,500                                              | 11/15/2019.                      |
| 055451 AH 1                                                                 | BHP BILLITON FIN USA LTD.....                                     |  |  | C                               | 04/01/2019.   | Maturity.....             | .....                     | 4,300,000     | 4,300,000   | 5,061,960   | 4,336,681                               | .....0                                   | (36,681)                                  | .....0                                                    | (36,681)                             | .....0                                     | 4,300,000                                     | .....0                                   | .....0                           | .....0                        | 139,750                                              | 04/01/2019.                      |
| 3899999.                                                                    | Total - Bonds - Industrial and Miscellaneous.....                 |  |  |                                 |               |                           |                           | 15,150,640    | 14,800,000  | 16,913,830  | 15,133,830                              | .....0                                   | (139,149)                                 | .....0                                                    | (139,149)                            | .....0                                     | 14,994,682                                    | .....0                                   | 155,958                          | 155,958                       | 927,250                                              | XXX                              |
| Bonds - Unaffiliated Bank Loans                                             |                                                                   |  |  |                                 |               |                           |                           |               |             |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 47025# AA 6                                                                 | JAMES B OSWALD CO JBO HLDG CO INC.....                            |  |  | ..                              | 12/01/2019.   | Paydown.....              | .....                     | 889,230       | 889,230     | 889,230     | 889,230                                 | .....0                                   | 0                                         | .....0                                                    | 0                                    | .....0                                     | 889,230                                       | .....0                                   | .....0                           | .....0                        | .....0                                               | 06/01/2021.                      |
| 8299999.                                                                    | Total - Bonds - Unaffiliated Bank Loans.....                      |  |  |                                 |               |                           |                           | 889,230       | 889,230     | 889,230     | 889,230                                 | .....0                                   | 0                                         | .....0                                                    | 0                                    | .....0                                     | 889,230                                       | .....0                                   | .....0                           | .....0                        | .....0                                               | XXX                              |
| 8399997.                                                                    | Total - Bonds - Part 4.....                                       |  |  |                                 |               |                           |                           | 100,169,377   | 97,600,999  | 111,127,064 | 101,349,427                             | .....0                                   | (1,586,984)                               | .....0                                                    | (1,586,984)                          | .....0                                     | 99,762,440                                    | .....0                                   | 406,934                          | 406,934                       | 3,517,747                                            | XXX                              |
| 8399998.                                                                    | Total - Bonds - Summary Item from Part 5.....                     |  |  |                                 |               |                           |                           | 4,774,206     | 4,774,206   | 4,766,360   | .....0                                  | 694                                      | .....0                                    | 694                                                       | .....0                               | 4,767,053                                  | .....0                                        | 7,152                                    | 7,152                            | 73,788                        | XXX                                                  |                                  |
| 8399999.                                                                    | Total - Bonds.....                                                |  |  |                                 |               |                           |                           | 104,943,583   | 102,375,205 | 115,893,424 | 101,349,427                             | .....0                                   | (1,586,290)                               | .....0                                                    | (1,586,290)                          | .....0                                     | 104,529,493                                   | .....0                                   | 414,086                          | 414,086                       | 3,591,535                                            | XXX                              |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded |                                                                   |  |  |                                 |               |                           |                           |               |             |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 00206R 10 2                                                                 | AT&T INC.....                                                     |  |  | ..                              | 07/25/2019.   | Various.....              | 88,200,000                | 2,845,707     | XXX         | 2,352,811   | 2,517,228                               | (164,417)                                | 0                                         | .....0                                                    | (164,417)                            | .....0                                     | 2,352,811                                     | .....0                                   | 492,897                          | 492,897                       | 81,906                                               | XXX                              |
| 00287Y 10 9                                                                 | ABBVIE INC COM.....                                               |  |  | ..                              | 12/05/2019.   | KeyBanc Capital Mkts..... | 12,300,000                | 1,065,485     | XXX         | 302,445     | 1,133,937                               | (831,492)                                | 0                                         | .....0                                                    | (831,492)                            | .....0                                     | 302,445                                       | .....0                                   | 763,040                          | 763,040                       | 52,644                                               | 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                               |
|------------------------------|------------------------------------------------------------------------------------------|----|---------------------------------|----------------------------------|-------------------|---------------------------|---------------|-------------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                              |                                                                                          |    | F<br>o<br>r<br>e<br>i<br>g<br>n |                                  |                   |                           |               |             |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification         |                                                                                          |    |                                 | 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 |
| 031162 10 0                  | AMGEN INC.....                                                                           | .. | 12/05/2019                      | Various.....                     | 22,300,000        | 4,475,794                 | XXX           | 3,129,705   | 4,341,141   | ..(1,211,437)                           | .....0                                   | .....0                                    | .....(1,211,437)                                          | .....0                               | 3,129,705                                  | .....0                                        | 1,346,090                                | 1,346,090                        | 93,670                        | XXX                                                  |                                  |
| 054937 10 7                  | BB&T CORP.....                                                                           | .. | 12/06/2019                      | Tax Free Exchange.....           | 125,000,000       | 4,260,748                 | XXX           | 4,260,748   | 5,415,000   | ..(1,154,252)                           | .....0                                   | .....0                                    | .....(1,154,252)                                          | .....0                               | 4,260,748                                  | .....0                                        | .....0                                   | .....0                           | 213,750                       | XXX                                                  |                                  |
| 17275R 10 2                  | CISCO SYSTEMS INC.....                                                                   | .. | 12/04/2019                      | MKM Partners LLC.....            | 80,000,000        | 3,551,174                 | XXX           | 1,134,594   | 3,466,400   | ..(2,331,806)                           | .....0                                   | .....0                                    | ..(2,331,806)                                             | .....0                               | 1,134,594                                  | .....0                                        | 2,416,581                                | 2,416,581                        | 110,400                       | XXX                                                  |                                  |
| 291011 10 4                  | EMERSON ELECTRIC CO.....                                                                 | .. | 12/05/2019                      | Cowen & Company LLC.....         | 36,000,000        | 2,648,699                 | XXX           | 1,529,870   | 2,151,000   | ..(621,130)                             | .....0                                   | .....0                                    | .....(621,130)                                            | .....0                               | 1,529,870                                  | .....0                                        | 1,118,829                                | 1,118,829                        | 70,920                        | XXX                                                  |                                  |
| 458140 10 0                  | INTEL CORP.....                                                                          | .. | 02/14/2019                      | Various.....                     | 111,000,000       | 5,523,236                 | XXX           | 2,317,919   | 5,209,230   | ..(2,891,311)                           | .....0                                   | .....0                                    | ..(2,891,311)                                             | .....0                               | 2,317,919                                  | .....0                                        | 3,205,317                                | 3,205,317                        | 17,955                        | XXX                                                  |                                  |
| 464287 23 4                  | ISHARES MSCI EMERGING MKT IDX FD.....                                                    | .. | 12/04/2019                      | Various.....                     | 150,000,000       | 6,384,267                 | XXX           | 4,114,133   | 5,859,000   | ..(1,744,868)                           | .....0                                   | .....0                                    | .....(1,744,868)                                          | .....0                               | 4,114,133                                  | .....0                                        | 2,270,134                                | 2,270,134                        | 46,716                        | XXX                                                  |                                  |
| 464287 46 5                  | ISHARES MSCI EAFE IDX FD.....                                                            | .. | 12/04/2019                      | Various.....                     | 130,000,000       | 8,771,326                 | XXX           | 5,792,380   | 7,641,400   | ..(1,849,021)                           | .....0                                   | .....0                                    | .....(1,849,021)                                          | .....0                               | 5,792,380                                  | .....0                                        | 2,978,947                                | 2,978,947                        | 178,896                       | XXX                                                  |                                  |
| 580135 10 1                  | MCDONALDS CORP.....                                                                      | .. | 12/05/2019                      | KeyBanc Capital Mkts.....        | 24,000,000        | 4,649,354                 | XXX           | 369,864     | 4,261,680   | ..(3,891,816)                           | .....0                                   | .....0                                    | ..(3,891,816)                                             | .....0                               | 369,864                                    | .....0                                        | 4,279,490                                | 4,279,490                        | 113,520                       | XXX                                                  |                                  |
| 58933Y 10 5                  | MERCK & CO INC.....                                                                      | .. | 12/04/2019                      | Wells Fargo.....                 | 50,000,000        | 4,422,981                 | XXX           | 1,834,929   | 3,820,500   | ..(1,985,572)                           | .....0                                   | .....0                                    | ..(1,985,572)                                             | .....0                               | 1,834,929                                  | .....0                                        | 2,588,052                                | 2,588,052                        | 110,000                       | XXX                                                  |                                  |
| 594918 10 4                  | MICROSOFT CORP.....                                                                      | .. | 12/05/2019                      | Various.....                     | 50,000,000        | 7,278,430                 | XXX           | 1,242,805   | 5,078,500   | ..(3,835,695)                           | .....0                                   | .....0                                    | ..(3,835,695)                                             | .....0                               | 1,242,805                                  | .....0                                        | 6,035,625                                | 6,035,625                        | 75,100                        | XXX                                                  |                                  |
| 674599 10 5                  | OCCIDENTAL PETE CORP.....                                                                | .. | 09/26/2019                      | Various.....                     | 88,000,000        | 3,980,798                 | XXX           | 4,424,640   | 5,401,440   | ..(132,880)                             | .....0                                   | 843,920                                   | .....(976,800)                                            | .....0                               | 4,424,640                                  | .....0                                        | 443,842                                  | 443,842                          | 275,440                       | XXX                                                  |                                  |
| 717081 10 3                  | PFIZER INC.....                                                                          | .. | 12/05/2019                      | Strategas Research Partners..... | 50,000,000        | 1,894,876                 | XXX           | 875,795     | 2,182,500   | ..(1,306,705)                           | .....0                                   | .....0                                    | .....(1,306,705)                                          | .....0                               | 875,795                                    | .....0                                        | 1,019,081                                | 1,019,081                        | 72,000                        | XXX                                                  |                                  |
| 747525 10 3                  | QUALCOMM INC.....                                                                        | .. | 12/05/2019                      | KeyBanc Capital Mkts.....        | 60,000,000        | 4,964,555                 | XXX           | 3,076,801   | 3,414,600   | ..(337,799)                             | .....0                                   | .....0                                    | .....(337,799)                                            | .....0                               | 3,076,801                                  | .....0                                        | 1,887,754                                | 1,887,754                        | 148,800                       | XXX                                                  |                                  |
| 755111 50 7                  | RAYTHEON CO.....                                                                         | .. | 12/05/2019                      | KeyBanc Capital Mkts.....        | 10,000,000        | 2,168,231                 | XXX           | 390,330     | 1,533,500   | ..(1,143,170)                           | .....0                                   | .....0                                    | .....(1,143,170)                                          | .....0                               | 390,330                                    | .....0                                        | 1,777,901                                | 1,777,901                        | 36,950                        | XXX                                                  |                                  |
| 78467Y 10 7                  | SPDR S&P MIDCAP 400 ETF TR.....                                                          | .. | 12/05/2019                      | Morgan Stanley Dean Witter.....  | 22,000,000        | 7,897,885                 | XXX           | 1,906,080   | 6,658,740   | ..(4,752,660)                           | .....0                                   | .....0                                    | ..(4,752,660)                                             | .....0                               | 1,906,080                                  | .....0                                        | 5,991,805                                | 5,991,805                        | 90,696                        | XXX                                                  |                                  |
| 88579Y 10 1                  | 3M CO.....                                                                               | .. | 10/03/2019                      | Various.....                     | 64,000,000        | 10,412,904                | XXX           | 3,321,858   | 12,194,560  | ..(8,872,702)                           | .....0                                   | .....0                                    | ..(8,872,702)                                             | .....0                               | 3,321,858                                  | .....0                                        | 7,091,045                                | 7,091,045                        | 263,520                       | XXX                                                  |                                  |
| 902973 30 4                  | US BANCORP DEL.....                                                                      | .. | 12/04/2019                      | William Blair & Co.....          | 40,000,000        | 2,377,419                 | XXX           | 1,259,730   | 1,828,000   | ..(568,270)                             | .....0                                   | .....0                                    | .....(568,270)                                            | .....0                               | 1,259,730                                  | .....0                                        | 1,117,689                                | 1,117,689                        | 61,200                        | XXX                                                  |                                  |
| 913017 10 9                  | UNITED TECHNOLOGIES CORP COM.....                                                        | .. | 12/05/2019                      | KeyBanc Capital Mkts.....        | 32,000,000        | 4,637,130                 | XXX           | 2,829,172   | 3,407,360   | ..(578,188)                             | .....0                                   | .....0                                    | .....(578,188)                                            | .....0                               | 2,829,172                                  | .....0                                        | 1,807,958                                | 1,807,958                        | 94,080                        | XXX                                                  |                                  |
| 931427 10 8                  | WALGREENS BOOTS ALLIANCE INC.....                                                        | .. | 12/04/2019                      | William Blair & Co.....          | 150,000,000       | 8,826,462                 | XXX           | 4,437,000   | 10,249,500  | ..(5,812,500)                           | .....0                                   | .....0                                    | .....(5,812,500)                                          | .....0                               | 4,437,000                                  | .....0                                        | 4,389,462                                | 4,389,462                        | 269,250                       | XXX                                                  |                                  |
| 806857 10 8                  | SCHLUMBERGER LTD.....                                                                    | C  | 12/05/2019                      | Various.....                     | 93,750,000        | 3,497,563                 | XXX           | 3,382,500   | 3,382,500   | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | 3,382,500                                  | .....0                                        | 115,063                                  | 115,063                          | 171,250                       | XXX                                                  |                                  |
| G1151C 10 1                  | ACCENTURE PLC IRELAND PLC SHS.....                                                       | C  | 12/05/2019                      | Morgan Stanley Dean Witter.....  | 23,000,000        | 4,258,054                 | XXX           | 1,109,785   | 3,243,230   | ..(2,133,445)                           | .....0                                   | .....0                                    | ..(2,133,445)                                             | .....0                               | 1,109,785                                  | .....0                                        | 3,148,269                                | 3,148,269                        | 29,380                        | XXX                                                  |                                  |
| G29183 10 3                  | EATON CORP PLC.....                                                                      | C  | 12/05/2019                      | Strategas Research Partners..... | 20,000,000        | 1,826,820                 | XXX           | 1,023,341   | 1,373,200   | ..(349,859)                             | .....0                                   | .....0                                    | .....(349,859)                                            | .....0                               | 1,023,341                                  | .....0                                        | 803,480                                  | 803,480                          | 56,800                        | XXX                                                  |                                  |
| 9099999.                     | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded..... |    |                                 |                                  |                   | 112,619,898               | XXX           | 56,419,235  | 105,764,146 | (48,500,995)                            | .....0                                   | 843,920                                   | ..(49,344,915)                                            | .....0                               | 56,419,235                                 | .....0                                        | 56,200,667                               | 56,200,667                       | 2,734,843                     | XXX                                                  |                                  |
| Common Stocks - Mutual Funds |                                                                                          |    |                                 |                                  |                   |                           |               |             |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 779562 10 7                  | T ROWE PRICE NEW HORIZONS FUND.....                                                      | .. | 05/02/2019                      | Redeemed Shr.....                | 369,313.413       | 22,000,000                | XXX           | 16,859,902  | 17,800,907  | ..(941,005)                             | .....0                                   | .....0                                    | .....(941,005)                                            | .....0                               | 16,859,902                                 | .....0                                        | 5,140,098                                | 5,140,098                        | .....0                        | XXX                                                  |                                  |
| 77957Q 10 3                  | T ROWE PRICE SMALL CAP VALUE.....                                                        | .. | 05/02/2019                      | Redeemed Shr.....                | 213,037.921       | 10,000,000                | XXX           | 9,552,764   | 8,489,561   | ....1,063,203                           | .....0                                   | .....0                                    | .....1,063,203                                            | .....0                               | 9,552,764                                  | .....0                                        | 447,236                                  | 447,236                          | .....0                        | XXX                                                  |                                  |
| 9499999.                     | Total - Common Stocks - Mutual Funds.....                                                |    |                                 |                                  |                   | 32,000,000                | XXX           | 26,412,666  | 26,290,468  | 122,198                                 | .....0                                   | .....0                                    | 122,198                                                   | .....0                               | 26,412,666                                 | .....0                                        | 5,587,334                                | 5,587,334                        | .....0                        | XXX                                                  |                                  |
| 9799997.                     | Total - Common Stocks - Part 4.....                                                      |    |                                 |                                  |                   | 144,619,898               | XXX           | 82,831,901  | 132,054,614 | (48,378,797)                            | .....0                                   | 843,920                                   | ..(49,222,717)                                            | .....0                               | 82,831,901                                 | .....0                                        | 61,788,001                               | 61,788,001                       | 2,734,843                     | XXX                                                  |                                  |
| 9799998                      | Total - Common Stocks - Summary Item from Part 5.....                                    |    |                                 |                                  |                   | 580,820                   | XXX           | 580,400     | .....0      | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | 580,400                                    | .....0                                        | 420                                      | 420                              | .....0                        | XXX                                                  |                                  |
| 9799999.                     | Total - Common Stocks.....                                                               |    |                                 |                                  |                   | 145,200,718               | XXX           | 83,412,301  | 132,054,614 | (48,378,797)                            | .....0                                   | 843,920                                   | ..(49,222,717)                                            | .....0                               | 83,412,301                                 | .....0                                        | 61,788,421                               | 61,788,421                       | 2,734,843                     | XXX                                                  |                                  |
| 9899999.                     | Total - Preferred and Common Stocks.....                                                 |    |                                 |                                  |                   | 145,200,718               | XXX           | 83,412,301  | 132,054,614 | (48,378,797)                            | .....0                                   | 843,920                                   | ..(49,222,717)                                            | .....0                               | 83,412,301                                 | .....0                                        | 61,788,421                               | 61,788,421                       | 2,734,843                     | XXX                                                  |                                  |
| 9999999.                     | Total - Bonds, Preferred and Common Stocks.....                                          |    |                                 |                                  |                   | 250,144,301               | XXX           | 199,305,725 | 233,404,041 | (48,378,797)                            | ..(1,586,290)                            | 843,920                                   | ..(50,809,007)                                            | .....0                               | 187,941,794                                | .....0                                        | 62,202,507                               | 62,202,507                       | 6,326,378                     | 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<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor            | Disposal<br>Date | Name of Purchaser                | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost    | Consideration  | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| Bonds - U.S. Special Revenue and Special Assessment                         |                                                                                          |   |                                       |                                 |                  |                           |                  |                                  |                                                        |                |                |                                                |                                                   |                                                    |                                                                           |                                            |                                                        |                                                      |                                        |                                     |                                                            |                                                     |
| 3128MJ                                                                      | 4H                                                                                       | 0 | FHLMC 30 YR GOLD PC GRP POOL G08823.. | ..                              | 01/29/2019       | Cantor Fitzgerald.....    | 12/01/2019       | Paydown.....                     | .....1,174,206                                         | .....1,173,560 | .....1,174,206 | .....1,174,206                                 | .....0                                            | .....646                                           | .....0                                                                    | .....646                                   | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....26,338                                                | .....3,311                                          |
| 3130AG                                                                      | 5F                                                                                       | 8 | FEDERAL HOME LN BKS.....              | ..                              | 04/17/2019       | KeyBanc Capital Mkts..... | 08/13/2019       | Redemption 100.0000.....         | .....3,600,000                                         | .....3,592,800 | .....3,600,000 | .....3,592,848                                 | .....0                                            | .....48                                            | .....0                                                                    | .....48                                    | .....0                                                 | .....0                                               | .....7,152                             | .....7,152                          | .....47,450                                                | .....6,935                                          |
| 3199999.                                                                    | Total - Bonds - U.S. Special Revenue and Special Assessments.....                        |   |                                       |                                 |                  |                           |                  |                                  | .....4,774,206                                         | .....4,766,360 | .....4,774,206 | .....4,767,054                                 | .....0                                            | .....694                                           | .....0                                                                    | .....694                                   | .....0                                                 | .....0                                               | .....7,152                             | .....7,152                          | .....73,788                                                | .....10,246                                         |
| 8399998.                                                                    | Total - Bonds.....                                                                       |   |                                       |                                 |                  |                           |                  |                                  | .....4,774,206                                         | .....4,766,360 | .....4,774,206 | .....4,767,054                                 | .....0                                            | .....694                                           | .....0                                                                    | .....694                                   | .....0                                                 | .....0                                               | .....7,152                             | .....7,152                          | .....73,788                                                | .....10,246                                         |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded |                                                                                          |   |                                       |                                 |                  |                           |                  |                                  |                                                        |                |                |                                                |                                                   |                                                    |                                                                           |                                            |                                                        |                                                      |                                        |                                     |                                                            |                                                     |
| 66987V                                                                      | 10                                                                                       | 9 | NOVARTIS AG ADR.....                  | D                               | 02/07/2019       | Cowen & Company LLC.....  | 04/09/2019       | Spin Off.....                    | .....0.000                                             | .....290,200   | .....290,200   | .....290,200                                   | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....0                                                     | .....0                                              |
| H01301                                                                      | 12                                                                                       | 8 | ALCON INC.....                        | C                               | 04/09/2019       | Spin Off.....             | 05/29/2019       | Strategas Research Partners..... | .....5,000.000                                         | .....290,200   | .....290,620   | .....290,200                                   | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....420                               | .....420                            | .....0                                                     | .....0                                              |
| 9099999.                                                                    | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded..... |   |                                       |                                 |                  |                           |                  |                                  |                                                        | .....580,400   | .....580,820   | .....580,400                                   | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....420                               | .....420                            | .....0                                                     | .....0                                              |
| 9799998.                                                                    | Total - Common Stocks.....                                                               |   |                                       |                                 |                  |                           |                  |                                  |                                                        | .....580,400   | .....580,820   | .....580,400                                   | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....420                               | .....420                            | .....0                                                     | .....0                                              |
| 9899999.                                                                    | Total - Preferred and Common Stocks.....                                                 |   |                                       |                                 |                  |                           |                  |                                  |                                                        | .....580,400   | .....580,820   | .....580,400                                   | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....420                               | .....420                            | .....0                                                     | .....0                                              |
| 9999999.                                                                    | Total - Bonds, Preferred and Common Stocks.....                                          |   |                                       |                                 |                  |                           |                  |                                  |                                                        | .....5,346,760 | .....5,355,026 | .....5,347,454                                 | .....0                                            | .....694                                           | .....0                                                                    | .....694                                   | .....0                                                 | .....0                                               | .....7,572                             | .....7,572                          | .....73,788                                                | .....10,246                                         |

**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. DB - Pt. E**  
**NONE**

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

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

SCHEDULE E - PART 1 - CASH

| 1                                                 | 2    | 3                | 4                                       | 5                                                      | 6             | 7   |
|---------------------------------------------------|------|------------------|-----------------------------------------|--------------------------------------------------------|---------------|-----|
| Depository                                        | Code | Rate of Interest | Amount of Interest Received During Year | Amount of Interest Accrued December 31 of Current Year | Balance       | *   |
| Open Depositories                                 |      |                  |                                         |                                                        |               |     |
| REGIONS..... BIRMINGHAM, AL.....                  |      | .....0.00        | .....0                                  | .....0                                                 | .....6,126    | XXX |
| FEDERAL HOME LN BANK..... CINCINNATI, OH.....     |      | .....1.39        | .....20,461                             | .....0                                                 | .....911,674  | XXX |
| WESTFIELD BANK FSB..... WESTFIELD CENTER, OH..... |      | .....0.00        | .....0                                  | .....0                                                 | .....(20,947) | XXX |
| 0199999. Total - Open Depositories.....           | XXX  | XXX              | .....20,461                             | .....0                                                 | .....896,853  | XXX |
| 0399999. Total Cash on Deposit.....               | XXX  | XXX              | .....20,461                             | .....0                                                 | .....896,853  | XXX |
| 0599999. Total Cash.....                          | XXX  | XXX              | .....20,461                             | .....0                                                 | .....896,853  | XXX |

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

|                  |                |               |                |                   |                |                   |                |
|------------------|----------------|---------------|----------------|-------------------|----------------|-------------------|----------------|
| 1. January.....  | .....1,094,581 | 4. April..... | .....1,286,334 | 7. July.....      | .....104,219   | 10. October.....  | .....1,169,936 |
| 2. February..... | .....1,070,511 | 5. May.....   | .....1,340,062 | 8. August.....    | .....827,786   | 11. November..... | .....514,860   |
| 3. March.....    | .....194,225   | 6. June.....  | .....1,236,663 | 9. September..... | .....1,165,966 | 12. December..... | .....896,852   |

**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.....                                     |   |                                           |  |      | 11/04/2019..... | .....1.54        | 12/03/2019..... | .....0                       | .....0                           | .....9,458                  |
| 0199999.                                                               | U.S. Government Bonds - Issuer Obligations.....                        |   |                                           |  |      |                 |                  |                 | .....0                       | .....0                           | .....9,458                  |
| 0599999.                                                               | Total - U.S. Government Bonds.....                                     |   |                                           |  |      |                 |                  |                 | .....0                       | .....0                           | .....9,458                  |
| Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations |                                                                        |   |                                           |  |      |                 |                  |                 |                              |                                  |                             |
|                                                                        | EXXON MOBIL CORP CP S/T.....                                           |   |                                           |  |      | 10/17/2019..... | .....1.88        | 12/03/2019..... | .....0                       | .....0                           | .....5,305                  |
|                                                                        | EXXON MOBIL CORP CP S/T.....                                           |   |                                           |  |      | 10/03/2019..... | .....1.95        | 12/04/2019..... | .....0                       | .....0                           | .....11,383                 |
| 3299999.                                                               | Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....    |   |                                           |  |      |                 |                  |                 | .....0                       | .....0                           | .....16,688                 |
| 3899999.                                                               | Total - Industrial & Miscellaneous (Unaffiliated).....                 |   |                                           |  |      |                 |                  |                 | .....0                       | .....0                           | .....16,688                 |
| Total Bonds                                                            |                                                                        |   |                                           |  |      |                 |                  |                 |                              |                                  |                             |
| 7699999.                                                               | Subtotals - Issuer Obligations.....                                    |   |                                           |  |      |                 |                  |                 | .....0                       | .....0                           | .....26,146                 |
| 8399999.                                                               | Subtotals - Bonds.....                                                 |   |                                           |  |      |                 |                  |                 | .....0                       | .....0                           | .....26,146                 |
| Exempt Money Market Mutual Funds as Identified by the SVO              |                                                                        |   |                                           |  |      |                 |                  |                 |                              |                                  |                             |
| 31846V                                                                 | 41                                                                     | 9 | FIRST AMER TREAS OBLIG CL.....            |  |      | 12/31/2019..... | .....1.380       |                 | .....1                       | .....0                           | .....4                      |
| 61747C                                                                 | 58                                                                     | 2 | MORGAN STANLEY INSTL LIQUIDITY TREAS..... |  |      | 12/31/2019..... | .....1.520       |                 | 4,437,480                    | .....0                           | 161,160                     |
| 94975H                                                                 | 29                                                                     | 6 | WELLS FARGO ADV TR PL MM INS.....         |  |      | 12/31/2019..... | .....1.460       |                 | .....1                       | .....0                           | .....3                      |
| 8599999.                                                               | Total - Exempt Money Market Mutual Funds as Identified by the SVO..... |   |                                           |  |      |                 |                  |                 | 4,437,482                    | .....0                           | 161,167                     |
| 8899999.                                                               | Total - Cash Equivalents.....                                          |   |                                           |  |      |                 |                  |                 | 4,437,482                    | .....0                           | 187,313                     |

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

|                      |                                                                       | 1                  | 2                      | Deposits for the<br>Benefit of All Policyholders |                | All Other Special Deposits       |                |
|----------------------|-----------------------------------------------------------------------|--------------------|------------------------|--------------------------------------------------|----------------|----------------------------------|----------------|
|                      |                                                                       |                    |                        | 3                                                | 4              | 5                                | 6              |
| States, Etc.         |                                                                       | Type of<br>Deposit | Purpose of Deposit     | Book/Adjusting<br>Carrying Value                 | Fair Value     | Book/Adjusting<br>Carrying Value | Fair Value     |
| 1.                   | Alabama.....AL                                                        |                    |                        | .....0                                           | .....0         | .....0                           | .....0         |
| 2.                   | Alaska.....AK                                                         |                    |                        | .....0                                           | .....0         | .....0                           | .....0         |
| 3.                   | Arizona.....AZ                                                        |                    |                        | .....0                                           | .....0         | .....0                           | .....0         |
| 4.                   | Arkansas.....AR                                                       | .....B....         | Multiple Purposes..... | .....0                                           | .....0         | .....113,283                     | .....131,434   |
| 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         | .....113,283                     | .....131,434   |
| 9.                   | District of Columbia.....DC                                           | .....B....         | Workers Comp.....      | .....0                                           | .....0         | .....226,566                     | .....262,868   |
| 10.                  | Florida.....FL                                                        |                    |                        | .....0                                           | .....0         | .....0                           | .....0         |
| 11.                  | Georgia.....GA                                                        | .....B....         | Workers Comp.....      | .....0                                           | .....0         | .....226,566                     | .....262,868   |
| 12.                  | Hawaii.....HI                                                         |                    |                        | .....0                                           | .....0         | .....0                           | .....0         |
| 13.                  | Idaho.....ID                                                          | .....B....         | Workers Comp.....      | .....0                                           | .....0         | .....285,808                     | .....307,845   |
| 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         | .....28,321                      | .....32,859    |
| 28.                  | Nebraska.....NE                                                       |                    |                        | .....0                                           | .....0         | .....0                           | .....0         |
| 29.                  | Nevada.....NV                                                         | .....B....         | Multiple Purposes..... | .....0                                           | .....0         | .....341,318                     | .....373,548   |
| 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         | .....368,170                     | .....427,161   |
| 33.                  | New York.....NY                                                       |                    |                        | .....0                                           | .....0         | .....0                           | .....0         |
| 34.                  | North Carolina.....NC                                                 | .....B....         | Multiple Purposes..... | .....0                                           | .....0         | .....339,849                     | .....394,302   |
| 35.                  | North Dakota.....ND                                                   |                    |                        | .....0                                           | .....0         | .....0                           | .....0         |
| 36.                  | Ohio.....OH                                                           | .....B....         | Multiple Purposes..... | .....4,701,244                                   | .....5,454,511 | .....0                           | .....0         |
| 37.                  | Oklahoma.....OK                                                       |                    |                        | .....0                                           | .....0         | .....0                           | .....0         |
| 38.                  | Oregon.....OR                                                         | .....B....         | Multiple Purposes..... | .....0                                           | .....0         | .....294,536                     | .....341,728   |
| 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                    | .....4,701,244                                   | .....5,454,511 | .....2,337,700                   | .....2,666,047 |
| 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<br>line 58 from overflow page..... | XXX                | XXX                    | .....0                                           | .....0         | .....0                           | .....0         |
| 5899.                | Total (Lines 5801 thru 5803+5898)<br>(Line 58 above).....             | XXX                | XXX                    | .....0                                           | .....0         | .....0                           | .....0         |

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