



# ANNUAL STATEMENT

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

## AFFILIATED FM INSURANCE COMPANY

NAIC Group Code.....	0065, 0065 (Current Period) (Prior Period)	NAIC Company Code.....	10014	Employer's ID Number.....	05-0254496
Organized under the Laws of RI		State of Domicile or Port of Entry	RI	Country of Domicile	US
Incorporated/Organized.....	May 6, 1949	Commenced Business.....	June 1, 1950		
Statutory Home Office	270 Central Avenue .. Johnston .. RI .. US .. 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>				
Main Administrative Office	270 Central Avenue .. Johnston .. RI .. US .. 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>			401-275-3000 <i>(Area Code) (Telephone Number)</i>	
Mail Address	P.O. Box 7500 .. Johnston .. RI .. US .. 02919-0750 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>				
Primary Location of Books and Records	270 Central Avenue .. Johnston .. RI .. US .. 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>			401-275-3000 <i>(Area Code) (Telephone Number)</i>	
Internet Web Site Address	www.fmglobal.com				
Statutory Statement Contact	Jeffrey Black <i>(Name)</i>			401-415-1559 <i>(Area Code) (Telephone Number)</i> <i>(Extension)</i>	
	jeffrey.black@fmglobal.com <i>(E-Mail Address)</i>			401-946-8306 <i>(Fax Number)</i>	

### OFFICERS

Name	Title	Name	Title
1. Thomas Alan Lawson #	Chairman & Chief Executive Officer	2. Jonathan Irving Mishara	Senior Vice President & Secretary
3. Theresa Ann Molloy	Vice President & Controller	4. Denise Anastasia Hebert #	Vice President & Treasurer

### OTHER

Bret Nils Ahnell	Executive Vice President	Kevin Scott Ingram #	Executive Vice President
Malcolm Craig Roberts #	Executive Vice President	Christopher Johnson	Executive Vice President
Sanjay Chawla #	Senior Vice President	Jonathan Irving Mishara	Senior Vice President
Enzo Rebula	Senior Vice President	Michael Robert Turner	Executive Vice President
Deanna Ruth Fidler #	Senior Vice President		

### DIRECTORS OR TRUSTEES

Frank Thomas Connor	Colin Richard Day	Daniel Lee Knotts	Thomas Alan Lawson
John Anderson Luke Jr	Gracia Catherine Martore	Christine Mary McCarthy	Stuart Blain Parker
Israel Ruiz	Michel Giannuzzi	Glenn Rodney Landau	David Thomas Walton #

State of..... Rhode Island  
County of..... Providence

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) Thomas Alan Lawson #	_____ (Signature) Jonathan Irving Mishara	_____ (Signature) Theresa Ann Molloy
_____ 1. (Printed Name) Chairman & Chief Executive Officer	_____ 2. (Printed Name) Senior Vice President & Secretary	_____ 3. (Printed Name) Vice President & Controller
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me  
This 22nd day of February 2019  
John A. Soares III Notary Public  
Expires July 5, 2021

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 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	197,211,245	6.4	197,211,245		197,211,245	6.4
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	277,746,371	9.1	277,746,371		277,746,371	9.1
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	8,631,839	0.3	8,631,839		8,631,839	0.3
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	12,699,714	0.4	12,699,714		12,699,714	0.4
1.43 Revenue and assessment obligations.....	180,869,007	5.9	180,869,007		180,869,007	5.9
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	20,637	0.0	20,637		20,637	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	186,138,442	6.1	186,138,442		186,138,442	6.1
1.513 All other.....	314,841,371	10.3	314,841,371		314,841,371	10.3
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	316,290,503	10.3	316,290,503		316,290,503	10.3
2.2 Unaffiliated non-U.S. securities (including Canada).....	134,814,758	4.4	134,814,758		134,814,758	4.4
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	87,357,600	2.8	87,357,600		87,357,600	2.9
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	980,301,242	31.9	980,301,242		980,301,242	32.1
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....	16,999	0.0	16,999		16,999	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	38,740,220	1.3	38,740,220	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	332,646,328	10.8	322,646,328	38,740,220	361,386,548	11.8
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	3,068,326,276	100.0	3,058,326,276	38,740,220	3,058,326,276	100.0

## SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....	<b>NONE</b>	
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		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.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

## SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....	<b>NONE</b>	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		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.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		0

## SCHEDULE BA - VERIFICATION BETWEEN YEARS

### Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	<b>NONE</b>	
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

## SCHEDULE D - VERIFICATION BETWEEN YEARS

### Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		2,725,461,474
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		961,616,696
3.	Accrual of discount.....		1,457,599
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	124,935	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	(70,683,628)	
4.4	Part 4, Column 11.....	(181,839,061)	(252,397,754)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		210,672,533
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		916,315,726
7.	Deduct amortization of premium.....		6,767,864
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	23,882,962	
9.4	Part 4, Column 13.....	3,048,780	26,931,742
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2).....		127,514
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		2,696,922,729
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		2,696,922,729

**SCHEDULE D - SUMMARY BY COUNTRY**

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b> Governments (Including all obligations guaranteed by governments)	1. United States.....	197,231,882	193,803,833	196,564,965	200,300,716
	2. Canada.....	277,746,371	279,228,564	278,543,574	277,850,000
	3. Other Countries.....				
	4. Totals.....	474,978,253	473,032,397	475,108,539	478,150,716
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	8,631,839	8,708,223	9,069,483	7,575,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	12,699,714	12,873,275	13,576,486	11,465,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	367,007,449	368,302,379	375,472,985	346,239,133
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	625,131,870	620,091,214	625,810,964	623,580,825
	9. Canada.....	129,995,555	128,611,274	130,371,576	130,175,994
	10. Other Countries.....	10,819,207	10,621,031	10,817,296	10,875,000
	11. Totals.....	765,946,632	759,323,519	766,999,836	764,631,819
Parent, Subsidiaries and Affiliates	12. Totals.....				
	<b>13. Total Bonds.....</b>	<b>1,629,263,887</b>	<b>1,622,239,793</b>	<b>1,640,227,329</b>	<b>1,608,061,668</b>
<b>PREFERRED STOCKS</b> Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....				
	<b>19. Total Preferred Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>COMMON STOCKS</b> Industrial and Miscellaneous (Unaffiliated)	20. United States.....	1,029,987,366	1,029,987,366	769,563,313	
	21. Canada.....	2,650,176	2,650,176	4,436,657	
	22. Other Countries.....	35,021,300	35,021,300	9,957,607	
	23. Totals.....	1,067,658,842	1,067,658,842	783,957,577	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	<b>25. Total Common Stocks.....</b>	<b>1,067,658,842</b>	<b>1,067,658,842</b>	<b>783,957,577</b>	
	<b>26. Total Stocks.....</b>	<b>1,067,658,842</b>	<b>1,067,658,842</b>	<b>783,957,577</b>	
	<b>27. Total Bonds and Stocks.....</b>	<b>2,696,922,729</b>	<b>2,689,898,635</b>	<b>2,424,184,906</b>	

**SCHEDULE D - PART 1A - SECTION 1**

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>												
1.1 NAIC 1.....		26,269,964	170,941,280	20,637		XXX	197,231,881	12.1	185,889,354	13.6	197,231,881	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	0	26,269,964	170,941,280	20,637	0	XXX	197,231,881	12.1	185,889,354	13.6	197,231,881	0
<b>2. All Other Governments</b>												
2.1 NAIC 1.....	1,996,990	214,707,039	61,042,342			XXX	277,746,371	17.0	159,998,978	11.7	277,746,371	
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	1,996,990	214,707,039	61,042,342	0	0	XXX	277,746,371	17.0	159,998,978	11.7	277,746,371	0
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>												
3.1 NAIC 1.....		2,192,505	2,903,894	3,535,440		XXX	8,631,839	0.5	10,275,603	0.8	8,631,839	
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	0	2,192,505	2,903,894	3,535,440	0	XXX	8,631,839	0.5	10,275,603	0.8	8,631,839	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1.....	644,037	4,976,266	7,079,412			XXX	12,699,715	0.8	12,277,513	0.9	12,699,715	
4.2 NAIC 2.....						XXX	0	0.0		0.0		
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	644,037	4,976,266	7,079,412	0	0	XXX	12,699,715	0.8	12,277,513	0.9	12,699,715	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1.....	3,061,194	59,450,219	101,636,826	60,712,134	130,105,425	XXX	354,965,798	21.8	326,172,165	23.8	354,965,798	
5.2 NAIC 2.....		4,098,834	6,911,818	157,105		XXX	11,167,757	0.7	11,918,250	0.9	11,167,757	
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....				873,894		XXX	873,894	0.1	751,375	0.1	873,894	
5.7 Totals.....	3,061,194	63,549,053	108,548,644	61,743,133	130,105,425	XXX	367,007,449	22.5	338,841,790	24.8	367,007,449	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 NAIC 1.....	19,600,867	256,495,722	227,520,120	5,159,457	99,540,101	.XXX	608,316,267	37.3	529,925,166	38.7	591,012,644	17,303,623
6.2 NAIC 2.....	7,368,791	75,036,897	73,009,328	1,465,471		.XXX	156,880,487	9.6	130,207,847	9.5	143,091,371	13,789,116
6.3 NAIC 3.....		749,878				.XXX	749,878	0.0	749,782	0.1		749,878
6.4 NAIC 4.....						.XXX	0	0.0		0.0		
6.5 NAIC 5.....						.XXX	0	0.0		0.0		
6.6 NAIC 6.....						.XXX	0	0.0		0.0		
6.7 Totals.....	26,969,658	332,282,497	300,529,448	6,624,928	99,540,101	.XXX	765,946,632	47.0	660,882,795	48.3	734,104,015	31,842,617
<b>7. Hybrid Securities</b>												
7.1 NAIC 1.....						.XXX	0	0.0		0.0		
7.2 NAIC 2.....						.XXX	0	0.0		0.0		
7.3 NAIC 3.....						.XXX	0	0.0		0.0		
7.4 NAIC 4.....						.XXX	0	0.0		0.0		
7.5 NAIC 5.....						.XXX	0	0.0		0.0		
7.6 NAIC 6.....						.XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1.....						.XXX	0	0.0		0.0		
8.2 NAIC 2.....						.XXX	0	0.0		0.0		
8.3 NAIC 3.....						.XXX	0	0.0		0.0		
8.4 NAIC 4.....						.XXX	0	0.0		0.0		
8.5 NAIC 5.....						.XXX	0	0.0		0.0		
8.6 NAIC 6.....						.XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
<b>9. SVO Identified Funds</b>												
9.1 NAIC 1.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.2 NAIC 2.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.3 NAIC 3.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.4 NAIC 4.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.5 NAIC 5.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.6 NAIC 6.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.7 Totals.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	0	0.0	0	0
<b>10. Bank Loans</b>												
10.1 NAIC 1.....						.XXX	0	0.0	.XXX	.XXX		
10.2 NAIC 2.....						.XXX	0	0.0	.XXX	.XXX		
10.3 NAIC 3.....						.XXX	0	0.0	.XXX	.XXX		
10.4 NAIC 4.....						.XXX	0	0.0	.XXX	.XXX		
10.5 NAIC 5.....						.XXX	0	0.0	.XXX	.XXX		
10.6 NAIC 6.....						.XXX	0	0.0	.XXX	.XXX		
10.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	.XXX	.XXX	0	0

901S

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>11. Total Bonds Current Year</b>												
11.1 NAIC 1.....	(d).....25,303,088	.....564,091,715	.....571,123,874	.....69,427,668	.....229,645,526	.....0	.....1,459,591,871	.....89.6	.....XXX	.....XXX	.....1,442,288,248	.....17,303,623
11.2 NAIC 2.....	(d).....7,368,791	.....79,135,731	.....79,921,146	.....1,622,576	.....0	.....0	.....168,048,244	.....10.3	.....XXX	.....XXX	.....154,259,128	.....13,789,116
11.3 NAIC 3.....	(d).....0	.....749,878	.....0	.....0	.....0	.....0	.....749,878	.....0.0	.....XXX	.....XXX	.....0	.....749,878
11.4 NAIC 4.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
11.5 NAIC 5.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
11.6 NAIC 6.....	(d).....0	.....0	.....0	.....873,894	.....0	.....0	(c).....873,894	.....0.1	.....XXX	.....XXX	.....873,894	.....0
11.7 Totals.....	.....32,671,879	.....643,977,324	.....651,045,020	.....71,924,138	.....229,645,526	.....0	(b).....1,629,263,887	.....100.0	.....XXX	.....XXX	.....1,597,421,270	.....31,842,617
11.8 Line 11.7 as a % of Col. 7.....	.....2.0	.....39.5	.....40.0	.....4.4	.....14.1	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....98.0	.....2.0
<b>12. Total Bonds Prior Year</b>												
12.1 NAIC 1.....	.....43,208,422	.....450,738,465	.....502,059,464	.....34,767,188	.....193,765,240	.....0	.....XXX	.....XXX	.....1,224,538,779	.....89.5	.....1,157,579,795	.....66,958,984
12.2 NAIC 2.....	.....6,393,967	.....68,759,914	.....66,297,560	.....595,154	.....79,502	.....0	.....XXX	.....XXX	.....142,126,097	.....10.4	.....132,898,900	.....9,227,197
12.3 NAIC 3.....	.....0	.....749,782	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....749,782	.....0.1	.....0	.....749,782
12.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....0	.....0.0	.....0	.....0
12.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
12.6 NAIC 6.....	.....0	.....0	.....0	.....751,375	.....0	.....0	.....XXX	.....XXX	(c).....751,375	.....0.1	.....751,375	.....0
12.7 Totals.....	.....49,602,389	.....520,248,161	.....568,357,024	.....36,113,717	.....193,844,742	.....0	.....XXX	.....XXX	(b).....1,368,166,033	.....100.0	.....1,291,230,070	.....76,935,963
12.8 Line 12.7 as a % of Col. 9.....	.....3.6	.....38.0	.....41.5	.....2.6	.....14.2	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....94.4	.....5.6
<b>13. Total Publicly Traded Bonds</b>												
13.1 NAIC 1.....	.....22,292,279	.....555,590,977	.....565,331,806	.....69,427,668	.....229,645,517	.....0	.....1,442,288,247	.....88.5	.....1,157,579,795	.....84.6	.....1,442,288,247	.....XXX
13.2 NAIC 2.....	.....7,368,791	.....69,944,312	.....75,323,449	.....1,622,577	.....0	.....0	.....154,259,129	.....9.5	.....132,898,900	.....9.7	.....154,259,129	.....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	.....873,894	.....0	.....0	.....873,894	.....0.1	.....751,375	.....0.1	.....873,894	.....XXX
13.7 Totals.....	.....29,661,070	.....625,535,289	.....640,655,255	.....71,924,139	.....229,645,517	.....0	.....1,597,421,270	.....98.0	.....1,291,230,070	.....94.4	.....1,597,421,270	.....XXX
13.8 Line 13.7 as a % of Col. 7.....	.....1.9	.....39.2	.....40.1	.....4.5	.....14.4	.....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.....	.....1.8	.....38.4	.....39.3	.....4.4	.....14.1	.....0.0	.....98.0	.....XXX	.....XXX	.....XXX	.....98.0	.....XXX
<b>14. Total Privately Placed Bonds</b>												
14.1 NAIC 1.....	.....3,010,809	.....8,500,737	.....5,792,078	.....0	.....0	.....0	.....17,303,624	.....1.1	.....66,958,984	.....4.9	.....XXX	.....17,303,624
14.2 NAIC 2.....	.....0	.....9,191,419	.....4,597,696	.....0	.....0	.....0	.....13,789,115	.....0.8	.....9,227,197	.....0.7	.....XXX	.....13,789,115
14.3 NAIC 3.....	.....0	.....749,878	.....0	.....0	.....0	.....0	.....749,878	.....0.0	.....749,782	.....0.1	.....XXX	.....749,878
14.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
14.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
14.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
14.7 Totals.....	.....3,010,809	.....18,442,034	.....10,389,774	.....0	.....0	.....0	.....31,842,617	.....2.0	.....76,935,963	.....5.6	.....XXX	.....31,842,617
14.8 Line 14.7 as a % of Col. 7.....	.....9.5	.....57.9	.....32.6	.....0.0	.....0.0	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	.....0.2	.....1.1	.....0.6	.....0.0	.....0.0	.....0.0	.....2.0	.....XXX	.....XXX	.....XXX	.....XXX	.....2.0

S107

- (a) Includes \$.....31,842,617 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year of bonds with Z designations, \$.....0 prior year of bonds with Z designations and \$.....0 prior year of bonds with Z\* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5\* or 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6\* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.



### SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>1. U.S. Governments</b>												
1.1 Issuer Obligations.....		26,269,964	170,941,281			.XXX	197,211,245	12.1	185,862,411	13.6	197,211,245	
1.2 Residential Mortgage-Backed Securities.....				20,637		.XXX	20,637	0.0	26,942	0.0	20,637	
1.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
1.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
1.5 Totals.....	0	26,269,964	170,941,281	20,637	0	.XXX	197,231,882	12.1	185,889,353	13.6	197,231,882	0
<b>2. All Other Governments</b>												
2.1 Issuer Obligations.....	1,996,990	214,707,039	61,042,341			.XXX	277,746,370	17.0	159,998,979	11.7	277,746,370	
2.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
2.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
2.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
2.5 Totals.....	1,996,990	214,707,039	61,042,341	0	0	.XXX	277,746,370	17.0	159,998,979	11.7	277,746,370	0
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.1 Issuer Obligations.....		2,192,505	2,903,894	3,535,440		.XXX	8,631,839	0.5	10,275,602	0.8	8,631,839	
3.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
3.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
3.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
3.5 Totals.....	0	2,192,505	2,903,894	3,535,440	0	.XXX	8,631,839	0.5	10,275,602	0.8	8,631,839	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 Issuer Obligations.....	644,037	4,976,266	7,079,412			.XXX	12,699,715	0.8	12,277,513	0.9	12,699,715	
4.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
4.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
4.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
4.5 Totals.....	644,037	4,976,266	7,079,412	0	0	.XXX	12,699,715	0.8	12,277,513	0.9	12,699,715	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 Issuer Obligations.....	3,036,790	63,078,799	94,604,504	12,921,237	7,227,672	.XXX	180,869,002	11.1	200,394,832	14.6	180,869,002	
5.2 Residential Mortgage-Backed Securities.....	24,404	470,254	13,944,140	48,821,896	122,877,753	.XXX	186,138,447	11.4	138,446,958	10.1	186,138,447	
5.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
5.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
5.5 Totals.....	3,061,194	63,549,053	108,548,644	61,743,133	130,105,425	.XXX	367,007,449	22.5	338,841,790	24.8	367,007,449	0
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 Issuer Obligations.....	19,978,520	223,556,166	203,382,643	3,941,083	246,851	.XXX	451,105,263	27.7	413,759,184	30.2	419,262,646	31,842,617
6.2 Residential Mortgage-Backed Securities.....				683,844		.XXX	683,844	0.0	720,982	0.1	683,844	
6.3 Commercial Mortgage-Backed Securities.....			10,421,023		99,293,250	.XXX	109,714,273	6.7	84,701,067	6.2	109,714,273	
6.4 Other Loan-Backed and Structured Securities.....	6,991,137	108,726,331	86,725,784	2,000,000		.XXX	204,443,252	12.5	161,701,562	11.8	204,443,252	
6.5 Totals.....	26,969,657	332,282,497	300,529,450	6,624,927	99,540,101	.XXX	765,946,632	47.0	660,882,795	48.3	734,104,015	31,842,617
<b>7. Hybrid Securities</b>												
7.1 Issuer Obligations.....						.XXX	0	0.0	0	0.0	0	
7.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
7.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
7.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
7.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 Issuer Obligations.....						.XXX	0	0.0	0	0.0	0	
8.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
8.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
8.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
8.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0

801S

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>9. SVO Identified Funds</b>												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
<b>10. Bank Loans</b>												
10.1 Bank Loans - Issued.....						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans - Acquired.....						XXX	0	0.0	XXX	XXX		
10.3 Totals.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
<b>11. Total Bonds Current Year</b>												
11.1 Issuer Obligations.....	25,656,337	534,780,739	539,954,075	20,397,760	7,474,523	XXX	1,128,263,434	69.2	XXX	XXX	1,096,420,817	31,842,617
11.2 Residential Mortgage-Backed Securities.....	24,404	470,254	13,944,140	49,526,377	122,877,753	XXX	186,842,928	11.5	XXX	XXX	186,842,928	0
11.3 Commercial Mortgage-Backed Securities.....	0	0	10,421,023	0	99,293,250	XXX	109,714,273	6.7	XXX	XXX	109,714,273	0
11.4 Other Loan-Backed and Structured Securities.....	6,991,137	108,726,331	86,725,784	2,000,000	0	XXX	204,443,252	12.5	XXX	XXX	204,443,252	0
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals.....	32,671,878	643,977,324	651,045,022	71,924,137	229,645,526	0	1,629,263,887	100.0	XXX	XXX	1,597,421,270	31,842,617
11.8 Line 11.7 as a % of Col. 7.....	2.0	39.5	40.0	4.4	14.1	0.0	100.0	XXX	XXX	XXX	98.0	2.0
<b>12. Total Bonds Prior Year</b>												
12.1 Issuer Obligations.....	49,557,453	418,802,246	492,843,540	20,038,926	1,326,357	XXX	XXX	XXX	982,568,522	71.8	909,131,920	73,436,602
12.2 Residential Mortgage-Backed Securities.....	44,936	966,958	14,290,879	16,074,791	107,817,318	XXX	XXX	XXX	139,194,882	10.2	139,194,882	0
12.3 Commercial Mortgage-Backed Securities.....					84,701,067	XXX	XXX	XXX	84,701,067	6.2	84,701,067	0
12.4 Other Loan-Backed and Structured Securities.....		100,478,957	61,222,605			XXX	XXX	XXX	161,701,562	11.8	158,202,201	3,499,361
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
12.6 Bank Loans.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals.....	49,602,389	520,248,161	568,357,024	36,113,717	193,844,742	0	XXX	XXX	1,368,166,033	100.0	1,291,230,070	76,935,963
12.8 Line 12.7 as a % of Col. 9.....	3.6	38.0	41.5	2.6	14.2	0.0	XXX	XXX	100.0	XXX	94.4	5.6
<b>13. Total Publicly Traded Bonds</b>												
13.1 Issuer Obligations.....	22,645,529	516,338,704	529,564,308	20,397,762	7,474,520	XXX	1,096,420,823	67.3	909,131,920	66.4	1,096,420,823	XXX
13.2 Residential Mortgage-Backed Securities.....	24,404	470,254	13,944,140	49,526,377	122,877,747	XXX	186,842,922	11.5	139,194,882	10.2	186,842,922	XXX
13.3 Commercial Mortgage-Backed Securities.....			10,421,023	0	99,293,250	XXX	109,714,273	6.7	84,701,067	6.2	109,714,273	XXX
13.4 Other Loan-Backed and Structured Securities.....	6,991,137	108,726,331	86,725,784	2,000,000	0	XXX	204,443,252	12.5	158,202,201	11.6	204,443,252	XXX
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans.....						XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals.....	29,661,070	625,535,289	640,655,255	71,924,139	229,645,517	0	1,597,421,270	98.0	1,291,230,070	94.4	1,597,421,270	XXX
13.8 Line 13.7 as a % of Col. 7.....	1.9	39.2	40.1	4.5	14.4	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.....	1.8	38.4	39.3	4.4	14.1	0.0	98.0	XXX	XXX	XXX	98.0	XXX
<b>14. Total Privately Placed Bonds</b>												
14.1 Issuer Obligations.....	3,010,809	18,442,034	10,389,774			XXX	31,842,617	2.0	73,436,602	5.4	XXX	31,842,617
14.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
14.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0	3,499,361	0.3	XXX	0
14.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans.....						XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals.....	3,010,809	18,442,034	10,389,774	0	0	0	31,842,617	2.0	76,935,963	5.6	XXX	31,842,617
14.8 Line 14.7 as a % of Col. 7.....	9.5	57.9	32.6	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	0.2	1.1	0.6	0.0	0.0	0.0	2.0	XXX	XXX	XXX	XXX	2.0

601S

**SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	0				
2. Cost of short-term investments acquired.....	24,976,500	24,976,500			
3. Accrual of discount.....	20,428	20,428			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	(9,708)	(9,708)			
6. Deduct consideration received on disposals.....	24,987,220	24,987,220			
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0	0	0

S110

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

**Sch. DB - Pt. A - Verification  
NONE**

**Sch. DB - Pt. B - Verification  
NONE**

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

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

**Sch. DB - Verification  
NONE**

**SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	165,483,873		165,483,873	
2. Cost of cash equivalents acquired.....	132,059,925		132,059,925	
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	18,476		18,476	
5. Total gain (loss) on disposals.....	(16,552)		(16,552)	
6. Deduct consideration received on disposals.....	164,941,278		164,941,278	
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	132,604,445	0	132,604,445	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	132,604,445	0	132,604,445	0

S15

(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**

**Sch. BA - Pt. 1**  
**NONE**

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

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

# SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For rei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
<b>U.S. Government - Issuer Obligations</b>																						
912828	2A	7	U S	TREASURY		1	9,404,453	92.315	9,231,500	10,000,000	9,519,224		57,205		1.500	2.180	FA	56,658	150,000	02/14/2017	08/15/2026	
912828	3F	5	U S	TREASURY		1	12,941,637	96.700	13,102,850	13,550,000	12,991,331		49,695		2.250	2.770	MN	39,583	304,875	02/07/2018	11/15/2027	
912828	3V	0	U S	TREASURY		1	3,933,594	99.648	3,985,920	4,000,000	3,941,505		7,911		2.500	2.760	JJ	41,848	50,000	02/02/2018	01/31/2025	
912828	3W	8	U S	TREASURY		1	1,975,781	100.615	2,012,300	2,000,000	1,977,641		1,860		2.750	2.890	FA	20,774	27,500	02/14/2018	02/15/2028	
912828	4V	9	U S	TREASURY		1	4,924,023	101.546	5,077,345	5,000,000	4,925,717		1,693		2.875	3.050	FA	54,297		10/02/2018	08/15/2028	
912828	D5	6	U S	TREASURY	LS	1	32,494,648	99.116	32,460,490	32,750,000	32,597,282		24,981		2.375	2.460	FA	293,793	777,813	10/31/2014	08/15/2024	
912828	F9	6	U S	TREASURY	SD	1	5,911,467	98.730	5,805,324	5,880,000	5,893,412		(4,569)		2.000	1.910	AO	33,527	107,250	12/01/2014	10/31/2021	
912828	G5	3	U S	TREASURY		1	2,008,203	98.375	1,967,500	2,000,000	2,005,381		(1,785)		1.875	1.770	MN	3,315	37,500	11/18/2016	11/30/2021	
912828	J2	7	U S	TREASURY		1	19,642,070	96.780	18,872,100	19,500,000	19,611,861		(17,499)		2.000	1.890	FA	147,310	390,000	11/09/2016	02/15/2025	
912828	K7	4	U S	TREASURY		1	3,840,000	96.468	3,858,720	4,000,000	3,871,672		17,590		2.000	2.520	FA	30,217	80,000	03/08/2017	08/15/2025	
912828	P4	6	U S	TREASURY		1	11,031,436	93.687	11,008,223	11,750,000	11,168,472		73,980		1.625	2.380	FA	72,120	190,938	06/22/2017	02/15/2026	
912828	P8	7	U S	TREASURY		1	1,461,738	97.119	1,456,785	1,500,000	1,480,206		8,927		1.125	1.750	FA	5,778	16,875	11/29/2016	02/28/2021	
912828	R3	6	U S	TREASURY		1	21,240,117	93.466	19,627,860	21,000,000	21,184,150		(23,462)		1.625	1.490	MN	44,306	341,250	08/01/2016	05/15/2026	
912828	RC	6	U S	TREASURY		1	1,311,670	99.103	1,238,788	1,250,000	1,268,851		(6,993)		2.125	1.530	FA	10,033	26,563	08/14/2012	08/15/2021	
912828	SV	3	U S	TREASURY		1	1,769,277	97.680	1,709,400	1,750,000	1,757,005		(2,006)		1.750	1.620	MN	3,976	30,625	08/07/2012	05/15/2022	
912828	T2	6	U S	TREASURY		1	985,547	94.941	949,410	1,000,000	989,990		2,016		1.375	1.590	MS	3,532	13,750	10/11/2016	09/30/2023	
912828	T3	4	U S	TREASURY		1	6,917,930	96.443	6,751,010	7,000,000	6,953,332		16,556		1.125	1.370	MS	20,120	78,750	11/15/2016	09/30/2021	
912828	T9	1	U S	TREASURY		1	2,923,008	96.001	2,880,030	3,000,000	2,945,438		10,653		1.625	2.020	AO	8,349	48,750	11/16/2016	10/31/2023	
912828	TJ	9	U S	TREASURY		1	939,219	97.047	970,470	1,000,000	974,138		6,760		1.625	2.370	FA	6,138	16,250	07/19/2013	08/15/2022	
912828	U2	4	U S	TREASURY		1	26,676,172	95.556	26,755,680	28,000,000	26,909,599		122,374		2.000	2.540	MN	72,707	560,000	02/06/2018	11/15/2026	
912828	V9	8	U S	TREASURY		1	4,409,824	97.205	4,374,225	4,500,000	4,424,950		8,244		2.250	2.470	FA	38,244	101,250	03/01/2017	02/15/2027	
912828	W4	8	U S	TREASURY		1	2,990,508	98.101	2,943,030	3,000,000	2,992,864		1,293		2.125	2.170	FA	21,661	63,750	02/28/2017	02/29/2024	
912828	WJ	5	U S	TREASURY		1	12,964,063	99.844	12,979,720	13,000,000	12,979,346		3,503		2.500	2.530	MN	42,196	325,000	08/28/2014	05/15/2024	
912828	X7	0	U S	TREASURY		1	1,844,436	97.384	1,801,604	1,850,000	1,845,665		762		2.000	2.040	AO	6,337	37,000	05/22/2017	04/30/2024	
912828	XD	7	U S	TREASURY	LS	1	2,003,516	98.053	1,961,060	2,000,000	2,002,213		(623)		1.875	1.840	MN	3,297	37,500	11/17/2016	05/31/2022	
0199999	U.S. Government - Issuer Obligations						196,544,337	XXX	193,781,344	200,280,000	197,211,245	0	359,066	0	XXX	XXX	XXX	1,080,116	3,813,189	XXX	XXX	
<b>U.S. Government - Residential Mortgage-Backed Securities</b>																						
36207K	WC	0	GOVT	NATL	MTGE	ASSN	20,628	108.559	22,489	20,716	20,637		24		7.500	7.530	MON	129	1,554	09/17/1999	09/15/2029	
0299999	U.S. Government - Residential Mortgage-Backed Securities						20,628	XXX	22,489	20,716	20,637	0	24	0	XXX	XXX	XXX	129	1,554	XXX	XXX	
0599999	Total - U.S. Government						196,564,965	XXX	193,803,833	200,300,716	197,231,882	0	359,090	0	XXX	XXX	XXX	1,080,245	3,814,743	XXX	XXX	
<b>All Other Governments - Issuer Obligations</b>																						
013051	DG	9	PROV	OF	ALBERTA	1FE	4,541,480	100.456	4,520,520	4,500,000	4,529,420		(9,226)		2.550	2.370	JD	5,359	89,250	10/01/2018	12/15/2022	
013051	DU	8	ALBERTA	PROV		1FE	5,816,520	97.744	5,864,640	6,000,000	5,838,209		21,689		1.350	2.400	MS	27,074	40,500	08/20/2018	09/01/2021	
01306Z	CU	3	ALBERTA	PROV	MEDIUM	TERM	1,995,760	101.148	2,022,960	2,000,000	1,998,037		356		2.850	2.870	JJ	25,712	57,000	01/18/2012	01/19/2024	
110709	GF	3	PROVINCE	OF	BRITISH	COLUMBIA	10,002,770	103.979	9,981,984	9,600,000	9,942,126		(46,768)		3.300	2.520	JD	12,185	226,050	10/05/2018	12/18/2023	
135087	A6	1	CANADA	GOVERNMENT		1FE	2,880,240	98.365	2,950,950	3,000,000	2,886,279		6,039		1.500	2.410	JD	3,832	22,500	10/01/2018	06/01/2023	
135087	B4	5	CANADA	GOVERNMENT		1FE	2,591,950	103.048	2,576,200	2,500,000	2,575,641		(13,139)		2.500	1.900	JD	5,323	62,500	10/02/2017	06/01/2024	
135087	D5	0	CANADA	GOVERNMENT		1FE	18,689,678	102.004	19,125,750	18,750,000	18,692,338		2,661		2.250	2.300	JD	35,830	154,688	12/06/2018	06/01/2025	
135087	E6	7	CANADA	GOVERNMENT		1FE	3,413,200	96.989	3,394,615	3,500,000	3,423,151		9,609		1.500	1.810	JD	4,471	52,500	12/18/2017	06/01/2026	
135087	H2	3	CANADA	GOVERNMENT		1FE	1,698,232	100.280	1,704,760	1,700,000	1,698,240		8		2.000	2.010	JD	2,888		12/18/2018	06/01/2028	

E10

# 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	For ei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
135087	H4	9	CANADA GOVERNMENT			1FE	9,326,750	99.437	9,446,515	9,500,000	9,341,965		15,215		1.750	2.160	MS	56,029	74,375	10/01/2018	03/01/2023	
135087	H9	8	CANADA GOVERNMENT			1FE	9,886,200	100.500	10,050,000	10,000,000	9,892,791		6,591		2.000	2.240	MS	66,849	40,548	10/01/2018	09/01/2023	
135087	J4	7	CANADA GOVERNMENT			1FE	7,996,800	100.240	8,019,200	8,000,000	7,996,910		110		2.000	2.020	MN	26,961		12/06/2018	11/01/2020	
13509P	CA	9	CANADA HOUSING TRUST			1FE	5,281,800	102.175	5,108,750	5,000,000	5,133,460		(113,239)		3.750	1.490	MS	55,939	187,500	08/18/2017	03/15/2020	
13509P	DB	6	CANADA HOUSING TRUST			1FE	5,181,850	101.596	5,079,800	5,000,000	5,128,811		(38,734)		2.650	1.810	MS	39,530	132,500	08/15/2017	03/15/2022	
13509P	DL	4	CANADA HOUSING TRUST			1FE	24,147,290	100.649	24,155,760	24,000,000	24,117,682		(24,904)		2.400	2.270	JD	27,616	348,000	08/10/2018	12/15/2022	
13509P	DV	2	CANADA HOUSING TRUST			1FE	6,316,126	100.255	6,215,810	6,200,000	6,291,350		(18,343)		2.350	2.010	MS	43,469	145,700	08/24/2017	09/15/2023	
13509P	DY	6	CANADA HOUSING TRUST			1FE	5,326,700	103.797	5,189,850	5,000,000	5,256,695		(51,574)		3.150	2.000	MS	46,989	157,500	08/18/2017	09/15/2023	
13509P	EF	6	CANADA HOUSING TRUST			1FE	12,421,572	102.775	12,435,775	12,100,000	12,381,229		(32,733)		2.900	2.440	JD	16,388	220,400	10/01/2018	06/15/2024	
13509P	EP	4	CANADA HOUSING TRUST			1FE	1,996,300	100.115	2,002,300	2,000,000	1,996,990		690		2.000	2.160	JD	1,868	20,000	10/11/2018	12/15/2019	
13509P	EV	1	CANADA HOUSING TRUST			1FE	9,817,200	98.969	9,896,900	10,000,000	9,839,866		22,666		1.200	2.320	JD	5,753	60,000	10/15/2018	06/15/2020	
13509P	FC	2	CANADA HOUSING TRUST			1FE	3,910,400	98.593	3,943,720	4,000,000	3,915,756		5,356		1.250	2.360	JD	2,397	25,000	11/14/2018	12/15/2020	
13509P	FJ	7	CANADA HOUSING TRUST			1FE	11,646,000	98.099	11,771,880	12,000,000	11,662,926		16,926		1.250	2.430	JD	7,192	75,000	11/14/2018	06/15/2021	
13509P	FL	2	CANADA HOUSING TRUST			1FE	5,597,940	96.072	5,764,320	6,000,000	5,609,187		11,247		1.900	2.850	MS	33,732		10/01/2018	09/15/2026	
13509P	FR	9	CANADA HOUSING TRUST			1FE	9,620,900	97.284	9,728,400	10,000,000	9,693,301		72,401		1.150	2.220	JD	5,371	115,000	04/10/2018	12/15/2021	
13509P	FV	0	CANADA HOUSING TRUST			1FE	7,289,380	98.279	7,370,925	7,500,000	7,315,198		24,833		1.500	2.360	JD	5,254	82,500	10/01/2018	12/15/2021	
13509P	FY	4	CANADA HOUSING TRUST		A	1FE	17,522,240	98.629	17,753,220	18,000,000	17,560,770		38,530		1.750	2.490	JD	14,712	157,500	10/01/2018	06/15/2022	
563469	TR	6	ONTARIO PROV			1FE	3,884,252	104.436	3,759,696	3,600,000	3,796,082		(64,802)		3.850	1.910	JD	11,804	138,600	08/24/2017	12/01/2021	
563469	UK	9	MANITOBA PROV			1FE	6,808,000	98.259	6,878,130	7,000,000	6,826,557		18,557		1.550	2.510	MS	35,077	23,250	10/01/2018	09/05/2021	
68323A	AD	6	PROVINCE OF ONTARIO			1FE	6,696,434	104.247	6,463,314	6,200,000	6,523,529		(129,830)		4.000	1.780	JD	20,440	248,000	08/30/2017	06/02/2021	
68323A	AW	4	ONTARIO PROV			1FE	5,472,376	102.627	5,336,604	5,200,000	5,398,507		(55,515)		3.150	1.990	JD	13,463	163,800	08/28/2017	06/02/2022	
68323A	CX	0	ONTARIO PROV			1FE	1,470,345	99.746	1,496,190	1,500,000	1,471,076		731		2.600	2.930	JD	3,205	19,500	10/29/2018	06/02/2025	
68323A	DL	5	ONTARIO PROV			1FE	8,838,190	98.335	8,850,150	9,000,000	8,853,083		12,613		1.950	2.370	JJ	75,351	97,500	10/04/2018	01/27/2023	
68323A	DM	3	ONTARIO PROV			1FE	4,791,000	97.810	4,890,500	5,000,000	4,796,238		5,238		2.400	3.010	JD	9,863	60,000	10/15/2018	06/02/2026	
68323A	EA	8	ONTARIO PROV			1FE	4,023,392	97.122	4,079,124	4,200,000	4,036,002		12,263		1.350	2.630	MS	18,012	2,700	10/04/2018	03/08/2022	
74814Z	EG	4	PROVINCE OF QUEBEC			1FE	4,354,960	104.505	4,180,200	4,000,000	4,208,106		(105,722)		4.500	1.730	JD	15,288	180,000	08/04/2017	12/01/2020	
74814Z	EH	2	QUEBEC PROV			1FE	3,252,020	105.695	3,170,850	3,000,000	3,184,562		(50,179)		4.250	2.060	JD	10,829	106,250	08/20/2018	12/01/2021	
74814Z	EL	3	QUEBEC PROV			1FE	8,427,249	104.235	8,443,035	8,100,000	8,381,425		(36,793)		3.500	2.550	JD	24,144	178,500	10/04/2018	12/01/2022	
74814Z	EP	4	QUEBEC PROV			1FE	7,169,960	102.413	7,168,910	7,000,000	7,155,672		(14,288)		3.000	2.490	MS	70,192	105,000	07/06/2018	09/01/2023	
74814Z	ES	8	QUEBEC PROV			1FE	2,263,296	106.423	2,234,883	2,100,000	2,236,000		(22,033)		3.750	2.520	MS	26,322	78,750	10/02/2017	09/01/2024	
74814Z	EV	1	PROV OF QUEBEC			1FE	3,986,900	100.860	4,034,400	4,000,000	3,986,921		21		2.750	2.800	MS	37,072	27,500	10/01/2018	09/01/2025	
803854	JW	9	PROVINCE OF SASKATCHEWAN			1FE	2,189,922	103.194	2,167,074	2,100,000	2,174,283		(12,646)		3.200	2.490	JD	5,354	67,200	10/02/2017	06/03/2024	
0699999	All Other Governments - Issuer Obligations							278,543,574	XXX	279,228,564	277,850,000	277,746,371	0	(536,118)	0	XXX	XXX	XXX	955,139	4,043,061	XXX	XXX
1099999	Total - All Other Governments							278,543,574	XXX	279,228,564	277,850,000	277,746,371	0	(536,118)	0	XXX	XXX	XXX	955,139	4,043,061	XXX	XXX
<b>U.S. States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																						
880443	BS	4	TENNESSEE ST ENERGY			1FE	1,184,200	113.681	1,136,810	1,000,000	1,136,337		(15,443)		5.250	3.220	MS	17,500	52,500	10/08/2015	09/01/2026	
882723	5Y	1	TEXAS STATE			1FE	1,839,465	119.227	1,788,405	1,500,000	1,767,557		(36,893)		5.500	2.540	FA	34,375	82,500	01/06/2017	08/01/2025	
882723	MU	0	TEXAS ST			1FE	2,479,148	105.451	2,188,108	2,075,000	2,192,505		(65,619)		5.000	1.700	AO	25,938	103,750	06/20/2014	10/01/2020	
93974D	2H	0	WASHINGTON ST			1FE	3,566,670	119.830	3,594,900	3,000,000	3,535,440		(31,230)		5.000	3.080	FA	62,500	54,167	03/15/2018	02/01/2030	
1199999	U.S. States, Territories & Possessions - Issuer Obligations							9,069,483	XXX	8,708,223	7,575,000	8,631,839	0	(149,185)	0	XXX	XXX	XXX	140,313	292,917	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)							9,069,483	XXX	8,708,223	7,575,000	8,631,839	0	(149,185)	0	XXX	XXX	XXX	140,313	292,917	XXX	XXX

E10.1



## SCHEDULE D - PART 1

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

1	2				6			7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description				Code	For Foreign Bond	NAIC Designation and Administrative Symbol	Actual Cost	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		
<b>U.S. Political Subdivisions of States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																								
343136	3Q	8	FLORIDA STATE TURNPIKE AUTH.....	1	1FE	1,159,220	1,125,130	1,000,000	1,090,658	(14,854)	5.000	3.180	JJ	25,000	50,000	01/15/2014	07/01/2024							
348815	PD	7	FORT SMITH AR WTR & SWR REVENUE.....		1FE	2,344,340	2,364,620	2,000,000	2,334,213	(10,127)	5.000	2.830	AO	30,000		08/28/2018	10/01/2027							
366119	X3	4	GARLAND TX.....		1FE	1,473,056	1,385,150	1,300,000	1,389,562	(41,119)	5.000	1.680	FA	24,556	65,000	11/16/2016	02/15/2021							
414005	UK	2	HARRIS CNTY TEX.....	1	1FE	946,913	871,748	750,000	894,008	(19,777)	5.000	1.950	AO	9,375	37,500	04/07/2016	10/01/2027							
592112	JS	6	METROPOLITAN GOVT NASHVIL.....		1FE	1,182,800	1,105,400	1,000,000	1,079,446	(21,406)	5.000	2.610	JJ	25,000	50,000	11/25/2013	07/01/2022							
613340	2H	0	MONTGOMERY CNTY MD.....		1FE	417,939	380,734	350,000	376,068	(8,812)	5.000	2.270	MN	2,917	17,500	01/08/2014	11/01/2021							
64966J	D6	0	NEW YORK NY.....		1FE	1,159,200	1,068,680	1,000,000	1,052,101	(22,210)	5.000	2.600	AO	12,500	50,000	11/26/2013	04/01/2021							
64966J	N4	4	NEW YORK NY.....		1FE	1,229,910	1,105,620	1,000,000	1,079,089	(24,466)	5.000	2.320	FA	20,833	50,000	05/25/2012	08/01/2022							
64966L	KP	5	NEW YORK NY.....	1	1FE	1,157,640	1,140,590	1,000,000	1,095,697	(13,794)	5.000	3.270	MS	16,667	50,000	03/13/2014	03/01/2025							
864813	Q3	7	SUFFOLK VA.....		1FE	1,734,062	1,682,453	1,440,000	1,664,835	(34,132)	5.000	2.240	FA	30,000	72,000	12/07/2016	02/01/2025							
968661	GY	8	WILL CNTY ILL FST PRESV D.....		1FE	771,406	643,150	625,000	644,037	(19,586)	5.000	1.770	JD	1,389	31,250	02/15/2012	12/15/2019							
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....						13,576,486	12,873,275	11,465,000	12,699,714	0	(230,283)	0	0	198,237	473,250	XXX	XXX	XXX	198,237	473,250	XXX	XXX	
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....						13,576,486	12,873,275	11,465,000	12,699,714	0	(230,283)	0	0	198,237	473,250	XXX	XXX	XXX	198,237	473,250	XXX	XXX	
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations</b>																								
02765U	GA	6	AMERICAN MUNI PWR-OHIO INC OH REV.....	1	1FE	1,123,580	1,118,840	1,000,000	1,117,395	(6,185)	5.000	3.330	FA	18,889	25,000	06/28/2018	02/15/2027							
03588H	HE	9	ANNE ARUNDEL CNTY MD.....		1FE	2,305,200	2,199,440	2,000,000	2,190,499	(56,238)	5.000	1.960	AO	25,000	100,000	12/06/2016	04/01/2022							
04109F	BA	5	ARKANSAS ST DEV FIN AUTH HOSP.....		1FE	1,147,080	1,127,510	1,000,000	1,094,709	(13,858)	5.000	3.270	FA	20,833	50,000	12/17/2014	02/01/2025							
047870	KB	5	ATLANTA GA WTR & WASTE WT.....	1,5	1FE	348,380	362,222	350,000	349,385	139	6.000	6.050	MN	3,500	21,000	06/17/2009	11/01/2022							
052414	LN	7	AUSTIN TEX ELEC UTIL SYS.....	1	1FE	383,768	369,800	350,000	362,410	(2,908)	5.000	4.000	MN	2,236	17,500	06/11/2010	11/15/2022							
091096	ML	8	BIRMINGHAM AL WTRWKS BRD WTR.....		1FE	1,514,565	1,564,979	1,300,000	1,511,440	(3,125)	5.000	2.930	JJ	9,750		10/25/2018	01/01/2028							
091156	MG	1	BIRMINGHAM JEFFERSON AL CIVIC CTR AUTH.....	1	1FE	1,329,208	1,336,066	1,145,000	1,322,804	(6,404)	5.000	3.100	JJ	25,922		07/18/2018	07/01/2031							
114894	XH	6	BROWARD CLNTY FL ARPT SYS.....	1	1FE	1,224,120	1,160,290	1,000,000	1,203,943	(18,174)	5.000	2.610	AO	12,500	43,056	11/08/2017	10/01/2028							
115065	WG	5	BROWARD CNTY FLA SCH BRD.....		1FE	2,283,640	2,091,520	2,000,000	2,068,072	(43,900)	5.000	2.670	JJ	50,000	100,000	10/18/2013	07/01/2020							
130685	H8	6	CALIFORNIA ST PUB WKS BRD.....	1	1FE	530,200	545,975	500,000	512,044	(2,885)	5.250	4.540	AO	6,563	26,250	10/14/2011	10/01/2022							
13068L	GE	9	CALIFORNIA ST PUB WKS BRD.....	1	1FE	284,950	280,163	250,000	270,560	(2,806)	5.000	3.550	JD	1,042	12,500	06/06/2013	06/01/2025							
13068L	NK	7	CALIFORNIA ST PUB WKS BRD.....	1	1FE	579,785	577,770	500,000	550,652	(6,595)	5.000	3.310	AO	6,250	25,000	04/11/2014	10/01/2025							
155048	CT	6	CENTRAL PUGET SOUND.....		1FE	1,152,980	1,086,370	1,000,000	1,090,576	(30,944)	5.000	1.710	MN	8,333	50,000	12/08/2016	11/01/2021							
155048	CU	3	CENTRAL PUGET SOUND.....		1FE	1,314,578	1,246,694	1,120,000	1,249,485	(32,298)	5.000	1.860	MN	9,333	56,000	12/08/2016	11/01/2022							
167560	SS	1	CHICAGO ILL MET WTR RECLAMATION DIST.....		1FE	1,225,410	1,125,180	1,000,000	1,152,944	(29,546)	5.000	1.740	JD	4,167	50,000	06/08/2016	12/01/2023							
167593	ML	3	CHICAGO ILL O HARE INTL A.....		1FE	2,160,200	2,186,560	2,000,000	2,076,905	(17,418)	5.000	3.950	JJ	50,000	100,000	10/23/2013	01/01/2023							
167593	QF	2	CHICAGO ILL O'HARE INTERNATIONAL ARPT.....		1FE	1,110,010	1,122,390	1,000,000	1,107,338	(2,672)	5.000	3.030	JJ	25,000		10/30/2018	01/01/2025							
167727	WL	6	CHICAGO ILL WST.....	1	1FE	1,383,863	1,387,675	1,250,000	1,376,242	(7,621)	5.000	3.140	JJ	31,250		08/02/2018	01/01/2027							
176553	HB	4	CITIZENS PROPERTY INSURANCE CORP.....	1	1FE	1,146,410	1,147,810	1,000,000	1,099,328	(13,702)	5.000	3.270	JD	4,167	50,000	05/21/2015	06/01/2025							
181059	UL	8	CLARK CNTY NEV SCH D.....		1FE	2,109,664	2,032,265	1,825,000	2,024,363	(41,909)	5.000	2.400	JD	4,056	91,250	12/06/2016	06/15/2023							
186406	GS	7	CLEVELAND OH ST UNIV.....	1	1FE	1,205,830	1,082,640	1,000,000	1,077,882	(21,526)	5.000	2.600	JD	4,167	50,000	08/08/2012	06/01/2022							
187145	GT	8	CLIFTON TX HGR EDU FIN CORP.....		1FE	1,231,090	1,169,360	1,000,000	1,199,366	(23,826)	5.000	2.150	FA	18,889	47,917	08/18/2017	08/15/2026							
196632	PA	5	COLORADO SPRINGS COLO UTI.....		1FE	1,192,270	1,088,120	1,000,000	1,072,885	(24,250)	5.000	2.360	MN	6,389	50,000	10/28/2013	11/15/2021							
20774U	5L	5	CONNECTICUT ST HEALTH & E.....		1FE	528,310	522,880	500,000	505,249	(3,319)	5.000	4.270	JJ	12,500	25,000	12/16/2010	07/01/2020							
20774Y	6V	4	CONNECTICUT ST HEALTH & EDL.....		1FE	938,961	964,266	850,000	937,912	(1,049)	5.000	3.700	JD	5,667		11/02/2018	12/01/2028							
240523	XY	1	DE KALB CNTY GA WTR & SEW.....		1FE	1,462,364	1,322,958	1,255,000	1,311,647	(31,358)	5.000	2.350	AO	15,688	62,750	12/04/2013	10/01/2020							

E10.2



### SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	For Foreign Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
606092	HU	1			1FE	1,196,750	116.072	1,160,720	1,000,000	1,130,904	(18,407)			5.000	2.750	JD	4,167	50,000		03/13/2015	06/01/2025	
60636S	EF	7			1FE	681,502	111.173	650,362	585,000	640,395	(11,655)			5.000	2.710	JD	2,438	29,250		05/01/2015	06/01/2023	
60637A	KP	6			1FE	1,268,070	116.161	1,161,610	1,000,000	1,198,817	(26,839)			5.000	1.900	MN	6,389	50,000		05/06/2016	11/15/2025	
613340	SV	6			1FE	1,178,510	114.317	1,143,170	1,000,000	1,128,786	(24,528)			5.000	2.220	JD	4,167	50,000		12/02/2016	12/01/2023	
613603	YL	7			1FE	2,111,854	117.120	2,119,872	1,810,000	2,095,176	(16,678)			5.000	3.100	MS	30,167	29,664		04/18/2018	09/01/2029	
626207	VM	3			1FE	1,446,864	100.000	1,220,000	1,220,000	1,220,000	(33,694)			5.250	2.410	JJ	32,025	64,050		01/31/2012	01/01/2019	
64577B	KL	7			2FE	576,450	111.244	611,842	550,000	572,791	(2,156)			5.250	4.650	JD	1,283	28,875		03/29/2017	06/15/2027	
64577B	KQ	6			2FE	635,628	105.733	634,398	600,000	621,352	(8,192)			5.000	3.470	JD	1,333	30,000		03/21/2017	06/15/2021	
64577B	KT	0			2FE	763,783	110.291	810,639	735,000	756,284	(2,351)			5.000	4.530	JD	1,633	36,750		08/26/2015	06/15/2026	
64579F	5C	3			1FE	1,378,538	113.479	1,418,488	1,250,000	1,323,435	(11,792)			5.000	3.800	JJ	31,250	62,500		11/20/2013	07/01/2024	
645918	T9	4			2FE	826,320	107.400	859,200	800,000	819,248	(2,221)			5.000	4.600	MS	13,333	40,000		08/18/2015	03/01/2026	
646080	TQ	4			1FE	1,108,190	110.559	1,105,590	1,000,000	1,097,445	(10,745)			5.000	2.860	JD	4,167	25,139		05/09/2018	12/01/2023	
646080	TS	0			1FE	620,235	113.398	623,689	550,000	615,304	(4,931)			5.000	3.080	JD	2,292	13,826		05/09/2018	12/01/2025	
646140	BZ	5			1FE	1,195,360	118.346	1,183,460	1,000,000	1,181,046	(13,662)			5.000	3.050	JJ	25,000	27,361		12/01/2017	01/01/2030	
64971Q	5U	3			1FE	567,440	110.711	553,555	500,000	546,608	(4,090)			5.000	3.800	MN	4,167	25,000		06/13/2013	05/01/2028	
64990E	Y6	8			1FE	1,201,630	114.424	1,144,240	1,000,000	1,128,065	(22,857)			5.000	2.370	MS	14,722	50,000		09/02/2015	03/15/2024	
650035	G5	1			1FE	1,161,250	110.621	1,106,210	1,000,000	1,147,421	(9,532)			5.000	3.500	MS	14,722	50,000		07/10/2017	03/15/2031	
66285W	WU	6			1FE	1,157,170	110.570	1,105,700	1,000,000	1,129,053	(24,118)			5.000	2.250	JJ	25,000	33,333		10/13/2017	01/01/2024	
665245	XM	3			1FE	537,928	100.716	518,687	515,000	515,821	(3,215)			5.000	4.340	AO	6,438	25,750		12/15/2010	04/01/2019	
665444	JD	8			1FE	1,058,040	103.100	1,031,000	1,000,000	1,007,558	(7,248)			5.000	4.220	JJ	25,000	50,000		12/16/2010	01/01/2020	
67756D	CD	6			1FE	2,337,540	113.564	2,271,280	2,000,000	2,178,695	(33,226)			5.000	3.030	JD	8,333	100,000		11/01/2013	12/01/2023	
686507	GA	6			1FE	2,702,178	115.672	2,660,456	2,300,000	2,603,502	(48,471)			5.000	2.520	AO	28,750	115,000		12/05/2016	10/01/2024	
709224	A6	6			1FE	1,203,350	113.857	1,138,570	1,000,000	1,190,588	(11,759)			5.000	3.180	JD	4,167	50,139		11/07/2017	01/21/2031	
709224	PB	9			1FE	1,201,060	112.845	1,128,450	1,000,000	1,154,362	(18,571)			5.000	2.690	JD	4,167	50,000		05/25/2016	06/01/2028	
717817	QL	7			1FE	1,527,372	106.568	1,491,952	1,400,000	1,511,258	(16,114)			5.000	3.390	JD	3,111	70,000		02/09/2018	06/15/2024	
717817	UA	6			1FE	1,187,500	115.548	1,155,480	1,000,000	1,171,562	(15,462)			5.000	2.910	JJ	25,000	26,528		12/15/2017	07/01/2028	
717883	TB	8			1FE	1,324,794	114.626	1,306,736	1,140,000	1,289,181	(17,015)			5.000	3.070	MS	19,000	57,000		10/20/2016	09/01/2026	
71883R	NU	3			1FE	2,004,750	104.743	1,885,374	1,800,000	1,889,788	(58,662)			5.000	1.620	JJ	45,000	90,000		12/09/2016	07/01/2020	
71883R	PA	5			1FE	1,825,905	119.248	1,788,720	1,500,000	1,763,952	(31,731)			5.000	2.420	JJ	37,500	75,000		01/04/2026	07/01/2026	
721876	QH	6			1FE	827,813	104.682	785,115	750,000	763,551	(8,623)			5.000	3.750	JJ	18,750	37,500		06/03/2010	07/01/2020	
721876	TF	7			1FE	1,607,044	118.641	1,613,518	1,360,000	1,559,153	(23,532)			5.000	2.820	JJ	34,000	68,000		12/02/2016	07/01/2026	
725304	SA	8			1FE	2,841,475	107.869	2,696,725	2,500,000	2,627,101	(45,134)			5.000	3.000	MS	41,667	125,000		12/12/2013	09/01/2021	
725304	SB	6			1FE	3,839,614	110.054	3,747,339	3,405,000	3,603,175	(50,058)			5.000	3.300	MS	56,750	170,250		12/12/2013	09/01/2022	
735240	H4	8			1FE	1,234,970	116.202	1,162,020	1,000,000	1,155,532	(21,858)			5.000	2.400	JJ	25,000	50,000		03/06/2015	07/01/2025	
735389	WC	8			1FE	1,148,100	112.475	1,124,750	1,000,000	1,094,383	(16,346)			5.000	3.040	AO	12,500	50,000		07/22/2015	04/01/2024	
736754	MK	5			1FE	1,524,732	112.320	1,347,840	1,200,000	1,356,845	(31,092)			5.000	2.090	AO	15,000	60,000		04/24/2013	10/01/2023	
736754	NW	8			1FE	2,629,416	112.537	2,503,948	2,225,000	2,503,277	(62,265)			5.000	1.920	AO	27,813	111,250		12/07/2016	04/01/2023	
74440D	AQ	7			1FE	547,060	105.462	527,310	500,000	540,469	(6,591)			4.000	2.350	AO	5,000	13,333		01/19/2018	04/01/2024	
74440D	BD	5			1FE	4,228,960	105.713	4,228,520	4,000,000	4,227,672	(1,288)			4.000	3.680	JJ	42,667			09/13/2018	01/01/2049	
744434	DH	1			1FE	1,949,482	114.016	1,909,768	1,675,000	1,857,691	(27,399)			5.000	3.000	JJ	41,875	83,750		07/07/2015	01/01/2025	

E10.4

**SCHEDULE D - PART 1**

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC 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
74444Y	AJ	3			1FE	2,018,296	116.296	1,872,366	1,610,000	1,908,478		(38,069)			5.000	2.190	MS	26,833	80,500	01/08/2016	03/01/2026
745190	ZP	6			2FE	157,947	103.567	155,351	150,000	157,105		(368)			5.250	4.770	JJ	3,938	7,875	08/09/2016	07/01/2032
74526Q	PS	5			6FE	911,430	102.811	873,894	850,000	873,894	124,935	(2,416)			5.250	4.650	JJ	22,313	44,625	08/09/2016	07/01/2034
75076P	AX	3			1FE	859,943	113.517	851,378	750,000	846,257		(13,536)			5.000	2.800	JD	3,125	34,792	12/21/2017	06/01/2025
765433	KD	8			1FE	1,207,860	118.439	1,184,390	1,000,000	1,164,602		(21,188)			5.000	2.440	JJ	23,056	50,000	11/16/2016	01/15/2026
783186	QK	8			1FE	1,174,760	112.552	1,125,520	1,000,000	1,083,187		(17,751)			5.000	2.940	MN	8,333	50,000	06/14/2013	05/01/2023
785138	AT	5			1FE	927,691	114.307	863,018	755,000	888,685		(18,056)			5.500	2.560	FA	17,302	41,525	11/02/2016	08/01/2025
796253	Z9	6		1	1FE	901,163	109.690	822,675	750,000	835,285		(12,626)			5.000	2.940	FA	15,625	37,500	06/03/2013	02/01/2025
837123	GX	0			1FE	1,159,460	116.766	1,167,660	1,000,000	1,149,316		(10,144)			5.000	2.780	JJ	25,000		05/31/2018	07/01/2026
838810	DR	7		1	1FE	1,765,740	117.238	1,758,570	1,500,000	1,743,965		(21,595)			5.000	3.030	FA	28,333	47,292	12/15/2017	08/15/2028
875161	BY	6			1FE	1,213,959	116.026	1,171,863	1,010,000	1,172,655		(19,385)			5.000	2.620	JJ	25,250	50,500	10/19/2016	07/01/2026
880443	JE	7		1.5	1FE	1,328,041	104.868	1,316,093	1,255,000	1,324,638		(3,403)			4.000	3.060	MN	17,709		08/15/2018	11/01/2049
88213A	KU	8			1FE	2,388,120	117.001	2,340,020	2,000,000	2,337,639		(48,993)			5.000	2.150	MN	12,778	90,278	11/30/2017	05/15/2025
88283L	JC	1			1FE	3,187,890	114.648	3,095,496	2,700,000	3,058,520		(63,552)			5.000	2.300	AO	33,750	135,000	12/06/2016	04/01/2024
888808	HF	2		1	1FE	1,687,860	112.534	1,688,010	1,500,000	1,678,799		(9,061)			5.000	3.700	JD	6,250	47,917	04/05/2018	06/01/2030
88880M	AS	0			1FE	1,143,250	105.548	1,055,480	1,000,000	1,077,545		(31,169)			5.000	1.710	JD	4,167	50,000	11/09/2016	06/01/2021
88880P	CA	0			1FE	1,116,920	109.152	1,091,520	1,000,000	1,056,945		(11,831)			5.000	3.580	MN	6,389	50,000	07/03/2013	05/15/2023
89602N	2C	7		1.5	1FE	850,000	99.971	849,754	850,000	850,000					1.766	1.760	MON	1,251	13,870	01/21/2015	01/01/2033
898526	EV	6			1FE	1,194,790	114.448	1,144,480	1,000,000	1,172,118		(17,987)			5.000	2.700	JD	4,167	50,000	09/22/2017	06/01/2027
91412G	VU	6		1	1FE	912,480	118.637	889,778	750,000	862,953		(13,656)			5.000	2.730	MN	4,792	37,500	03/13/2015	05/15/2026
91514A	DC	6			1FE	1,289,890	119.380	1,193,800	1,000,000	1,215,023		(25,924)			5.000	1.950	FA	18,889	50,000	01/07/2016	08/15/2026
92818G	KN	2			1FE	2,581,372	108.868	2,460,417	2,260,000	2,449,722		(64,534)			5.000	1.940	MN	18,833	113,000	12/06/2016	11/01/2021
938429	J3	2			1FE	1,269,893	115.193	1,192,248	1,035,000	1,171,792		(23,200)			5.000	2.400	JD	2,300	51,750	07/23/2014	06/15/2024
93978H	FG	5			1FE	876,158	102.293	767,198	750,000	768,639		(24,514)			5.000	1.650	AO	9,375	37,500	06/23/2014	10/01/2019
958697	JJ	4			1FE	1,816,063	111.421	1,682,457	1,510,000	1,662,599		(35,983)			5.000	2.330	JJ	37,750	75,500	07/01/2014	01/01/2023
97712D	D4	5		1	1FE	1,209,842	117.071	1,194,124	1,020,000	1,195,391		(13,798)			5.000	3.080	FA	19,267	34,142	11/30/2017	08/15/2029
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations					188,658,478	XXX	182,429,656	163,325,000	180,869,007	124,935	(2,698,167)	0	0	XXX	XXX	XXX	2,280,060	6,776,527	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities</b>																					
3128K7	U5	5		4	1FE	464,431	106.141	515,760	485,918	464,431		8,928			5.000	6.250	MON	2,025	24,296	11/04/2005	09/01/2035
3128KG	FP	8		4	1FE	70,202	102.345	69,910	68,308	70,202		(1,601)			7.000	6.000	MON	398	4,782	11/30/2006	11/01/2036
3128LB	AZ	1		4	1FE	248,163	108.545	252,856	232,949	248,163		(69)			6.500	4.670	MON	1,262	15,142	05/29/2009	05/01/2038
3128M4	CP	6		4	1FE	220,110	107.541	241,887	224,924	220,110		1,615			5.500	6.030	MON	1,031	12,371	05/24/2007	12/01/2036
3128MJ	ZB	9		4	1	14,075,994	97.582	14,146,821	14,497,322	14,095,985		52,246			3.000	3.360	MON	36,243	362,433	02/07/2018	12/01/2046
3128MM	CK	7		4	1FE	260,985	101.337	263,755	260,274	260,274					5.000	4.870	MON	1,084	13,014	08/24/2005	09/01/2020
3128P7	BH	5		4	1FE	400,974	107.586	425,871	395,841	399,530		(1,530)			6.000	5.510	MON	1,979	23,750	12/12/2005	12/01/2025
3128P7	CB	7		4	1FE	535,398	106.815	556,664	521,147	531,673		(4,436)			6.500	5.580	MON	2,823	33,875	02/28/2006	02/01/2026
3128PE	4N	5		4	1FE	212,692	102.010	213,040	208,842	209,980		(1,051)			6.500	5.840	MON	1,131	13,575	10/17/2006	10/01/2021
31292L	DN	2		4	1	7,566,687	105.923	7,348,877	6,937,936	7,483,497		(120,742)			5.000	3.410	MON	28,908	346,897	01/31/2014	07/01/2041
312942	CB	9		4	1	2,267,504	102.893	2,256,771	2,193,308	2,267,504		(13,789)			4.000	3.330	MON	7,311	87,732	08/31/2010	09/01/2040
312945	TE	8		4	1	2,256,135	102.893	2,195,526	2,133,777	2,189,665		(2,331)			4.000	3.510	MON	7,113	85,351	04/10/2012	02/01/2041
31296S	M3	7		4	1FE	105,659	107.641	111,657	103,730	105,659		(345)			5.500	4.910	MON	475	5,705	01/30/2004	01/01/2034

E10.5

# 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	For Rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31297C	HD	5	FHLMC		4	1FE	365,160	104.708	383,234	366,002	365,198		28		5.000	5.000	MON	1,525	18,300	12/15/2004.	07/01/2034.	
31297S	R6	4	FHLMC		4	1FE	119,517	104.708	128,931	123,134	119,517		98		5.000	5.820	MON	513	6,157	10/14/2005.	08/01/2030.	
31307G	MD	8	FHLMC		4	1FE	1,356,142	101.478	1,304,164	1,285,157	1,321,892		(3,829)		3.500	2.670	MON	3,748	44,981	05/30/2014.	03/01/2029.	
31307G	TL	3	FHLMC		4	1	1,928,814	101.480	1,854,910	1,827,853	1,880,077		(4,975)		3.500	2.670	MON	5,331	63,975	05/30/2014.	03/01/2029.	
31307Q	6A	0	FHLMC		4	1FE	9,410,106	99.720	9,517,660	9,544,323	9,411,659		5,672		3.000	3.210	MON	23,861	47,722	09/26/2018.	06/01/2031.	
3132GG	AX	3	FEDERAL NATL MG		4	1FE	854,806	102.893	832,456	809,044	829,858		(176)		4.000	3.530	MON	2,697	32,362	04/10/2012.	08/01/2041.	
3132HM	TF	8	FEDERAL NATL MG		4	1	2,015,712	100.741	1,892,292	1,878,357	2,015,712		(11,762)		3.500	2.210	MON	5,479	65,742	09/28/2012.	09/01/2042.	
3132J9	D3	9	FHLMC		4	1FE	4,969,069	100.741	4,836,644	4,801,032	4,969,069		(17,911)		3.500	2.580	MON	14,003	168,036	05/29/2013.	04/01/2043.	
3132LQ	QA	8	FHLMC		4	1FE	12,095,538	101.267	12,337,509	12,183,104	12,096,252		1,537		3.500	3.560	MON	35,534	106,712	09/25/2018.	01/01/2038.	
3132M5	G2	2	FHLMC		4	1FE	3,393,942	103.617	3,278,982	3,164,515	3,393,942		(73,062)		4.500	3.150	MON	11,867	142,403	02/27/2014.	02/01/2044.	
3132M6	YN	4	FHLMC		4	1FE	2,952,847	102.148	2,845,989	2,786,116	2,952,847		(20,730)		4.000	2.910	MON	9,287	111,445	06/30/2014.	05/01/2044.	
3132MA	BV	2	FHLMC PC GOL Q29352		4	1FE	2,730,013	102.244	2,631,344	2,573,587	2,729,887		(5,506)		4.000	2.990	MON	8,579	102,943	10/31/2014.	10/01/2044.	
3132QT	QZ	2	FEDERAL NATL MG		4	1FE	11,586,225	102.087	11,243,973	11,014,013	11,586,225		(32,095)		4.000	3.060	MON	36,713	440,561	11/23/2016.	10/01/2045.	
3132WG	FY	8	FEDERAL NATL MG		4	1	7,128,532	97.581	6,981,244	7,154,243	7,129,470		1,726		3.000	3.030	MON	17,886	214,627	11/29/2016.	09/01/2046.	
3132WN	JR	4	FHLMC		4	1FE	14,335,553	102.043	13,848,471	13,571,117	14,221,297		(195,845)		4.000	3.170	MON	45,237	542,845	06/26/2017.	05/01/2047.	
3137B7	YY	9	FHLMC		4	1FE	3,059,781	102.261	3,067,857	3,000,000	3,028,895		(6,596)		3.490	3.020	MON	10,470	104,700	03/12/2014.	01/25/2024.	
3137BB	BD	1	FHLMC		4	1FE	3,604,829	101.814	3,563,490	3,500,000	3,554,788		(11,231)		3.389	2.710	MON	11,862	118,615	06/12/2014.	03/25/2024.	
3137BE	VH	4	FHLMC		4	1FE	6,508,195	101.158	6,372,954	6,300,000	6,429,253		(23,498)		3.241	2.460	MON	20,418	204,183	07/30/2015.	09/25/2024.	
3138E8	K6	8	FEDERAL NATL MG		4	1FE	4,224,849	100.780	4,143,863	4,111,775	4,159,748		(11,671)		3.500	3.280	MON	23,586	143,949	03/30/2012.	04/01/2042.	
3138LR	7M	8	FNMA PASS-THRU LNG 30 Y		4	1FE	5,346,493	104.419	5,186,499	4,966,984	5,346,493		(18,372)		4.500	3.010	MON	36,364	223,514	02/11/2014.	06/01/2042.	
3138MK	4R	4	FEDERAL NATL MG		4	1FE	3,499,760	98.373	3,282,306	3,336,580	3,420,666		(6,537)		3.000	2.610	MON	16,389	100,097	10/31/2012.	11/01/2042.	
3138WJ	U8	9	FEDERAL NATL MG		4	1	3,708,875	97.698	3,771,413	3,860,270	3,709,784		2,473		2.500	3.110	MON	7,931	8,042	10/30/2018.	02/01/2032.	
3138XC	F3	1	FNMA PASS-THRU LNG 30 Y		4	1FE	3,727,997	102.305	3,670,015	3,587,308	3,709,875		(11,009)		4.000	3.370	MON	23,493	143,492	03/31/2014.	09/01/2043.	
3138Y5	5D	4	FNMA PASSTHRU AX4443		4	1	4,916,124	100.066	4,773,205	4,770,042	4,914,924		(18,880)		3.000	2.180	MON	23,746	143,101	09/30/2014.	10/01/2029.	
31402R	DD	8	FNMA PASS-THRU LNG 30 Y		4	1FE	533,088	107.679	581,154	539,708	533,088		1,364		5.500	5.820	MON	4,918	29,684	01/17/2007.	05/01/2035.	
31403S	W5	1	FNMA PASS-THRU LNG 30 Y		4	1FE	630,978	108.796	665,075	611,302	630,978		(1,293)		6.000	4.980	MON	6,089	36,678	12/09/2003.	11/01/2033.	
31404N	GC	4	FEDERAL NATL MG		4	1FE	23,748	102.396	25,106	24,519	24,404		362		4.000	4.750	MON	148	981	08/24/2005.	05/01/2019.	
31405S	EF	7	FEDERAL NATL MG		4	1FE	333,068	106.128	367,848	346,608	333,068		1,854		5.000	6.240	MON	2,884	17,330	09/29/2006.	08/01/2035.	
31406V	DP	8	FNMA PASS-THRU LNG 30 Y		4	1FE	221,895	107.385	228,844	213,105	221,895		(7,895)		6.500	5.270	MON	2,295	13,852	05/31/2005.	05/01/2035.	
31406W	2M	5	FNMA PASS-THRU LNG 30 Y		4	1FE	88,350	107.301	92,362	86,077	88,350		(84)		6.000	5.140	MON	859	5,165	06/30/2005.	06/01/2035.	
31409X	PU	7	FEDERAL NATL MG		4	1FE	200,634	107.599	222,271	206,573	200,634		1,215		5.500	6.400	MON	1,891	11,362	07/31/2006.	02/01/2036.	
3140GV	NB	7	FEDERAL NATL MG		4	1	15,889,241	101.930	16,134,190	15,828,647	15,889,056		(265)		4.000	3.960	MON	52,692	52,762	10/29/2018.	09/01/2047.	
3140JH	SN	4	FEDERAL NATL MG		4	1	10,347,110	102.790	10,489,135	10,204,408	10,346,635		(475)		4.000	3.830	MON	67,925		11/16/2018.	09/01/2038.	
31410D	5Y	2	FEDERAL NATL MG		4	1FE	120,917	108.637	129,599	119,295	120,437		(1,946)		6.500	6.140	MON	1,291	7,754	08/10/2006.	08/01/2036.	
31410P	A8	6	FEDERAL NATL MG		4	1FE	122,497	103.595	123,467	119,182	122,497		(83)		7.000	5.920	MON	694	8,343	10/10/2006.	08/01/2036.	
31410U	YW	6	FHLMC		4	1FE	219,473	107.313	233,048	217,166	219,473		(67)		6.000	5.450	MON	1,687	13,030	11/30/2006.	09/01/2036.	
31411C	KH	3	FEDERAL NATL MG		4	1FE	63,361	101.880	62,407	61,255	63,361		(18)		7.500	6.310	MON	765	4,594	12/08/2006.	11/01/2036.	
31411K	R4	7	FNMA PASS-THRU LNG 30 Y		4	1FE	500,795	107.829	538,574	499,469	500,795		(289)		6.000	5.780	MON	4,871	29,968	01/31/2007.	01/01/2037.	
31411N	5C	7	FNMA PASS-THRU LNG 30 Y		4	1FE	168,909	107.302	179,866	167,626	168,909		(511)		6.000	5.630	MON	1,674	10,058	02/08/2007.	02/01/2037.	
31411W	AU	1	FNMA PASS-THRU LNG 30 Y		4	1FE	200,665	108.160	215,341	199,094	200,665		(651)		6.000	5.630	MON	1,987	11,964	03/30/2007.	04/01/2037.	
31412A	U9	3	FNMA PASS-THRU LNG 30 Y		4	1FE	143,701	107.385	151,243	140,841	143,242		(81)		6.500	5.960	MON	1,524	9,155	10/09/2007.	07/01/2037.	

E10.6



# 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	For rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12189L	AR	2	BURLINGTON NORTHN SANTA F			1FE	249,183	102.278	255,695	250,000	249,539		78		3.750	3.780	AO	2,344	9,375	03/04/2014	04/01/2024	
124857	AE	3	CBS CORP			2FE	413,063	101.426	416,861	411,000	411,545		(240)		4.300	4.230	FA	6,676	17,673	09/27/2011	02/15/2021	
124857	AM	5	CBS CORP			2FE	1,646,040	97.291	1,605,302	1,650,000	1,647,590		379		3.700	3.720	FA	23,063	61,050	08/11/2014	08/15/2024	
124857	AS	2	CBS CORP			2FE	497,130	94.303	471,515	500,000	497,849		488		2.500	2.610	FA	4,722	13,958	06/26/2017	02/15/2023	
124857	AT	0	CBS CORP			2FE	226,325	90.900	227,250	250,000	226,675		350		3.375	4.640	FA	3,188		10/30/2018	02/15/2028	
125896	BM	1	CMS ENERGY CORP			2FE	999,260	100.421	1,004,210	1,000,000	999,618		74		3.875	0.200	MS	13,147	38,750	02/24/2014	03/01/2024	
125896	BR	0	CMS ENERGY CORP			2FE	1,245,638	93.005	1,162,563	1,250,000	1,246,420		384		2.950	2.990	FA	13,931	36,875	10/31/2016	02/15/2027	
12626P	AM	5	CRH AMERICA INC			2FE	991,720	96.286	962,860	1,000,000	994,246		778		3.875	3.970	MN	4,521	38,750	08/27/2015	05/18/2025	
126408	GV	9	CSX CORP			2FE	994,990	102.263	1,022,630	1,000,000	998,591		542		4.250	4.310	JD	3,542	42,500	05/20/2011	06/01/2021	
126408	GZ	0	CSX CORP			2FE	995,790	101.589	1,015,890	1,000,000	997,723		422		3.700	3.750	MN	6,167	37,000	03/06/2014	11/01/2023	
126408	HM	8	CSX CORP			2FE	498,205	101.530	507,651	500,000	498,214		9		4.250	4.290	MS	2,715		11/07/2018	03/15/2029	
126650	BW	9	CVS CAREMARK CORPORATION			2FE	493,420	101.236	506,180	500,000	498,180		714		4.125	4.280	MN	2,635	20,625	05/09/2011	05/15/2021	
126650	CC	2	CVS CAREMARK CORPORATION			2FE	995,600	100.385	1,003,850	1,000,000	997,612		430		4.000	4.050	JD	2,889	40,000	12/02/2013	12/05/2023	
126650	CF	5	CVS CAREMARK CORPORATION			2FE	990,780	97.096	970,960	1,000,000	994,436		883		3.375	3.480	FA	13,031	33,750	08/07/2014	08/12/2024	
149123	BV	2	CATERPILLAR INC			1FE	995,330	101.840	1,018,400	1,000,000	998,705		504		3.900	3.950	MN	3,683	39,000	05/24/2011	05/27/2021	
149123	CC	3	CATERPILLAR INC			1FE	999,830	100.543	1,005,430	1,000,000	999,905		16		3.400	3.400	MN	4,344	34,000	05/05/2014	05/15/2024	
14912L	5X	5	CATERPILLAR FINL SVCS MTN			1FE	499,590	101.942	509,710	500,000	499,780		40		3.750	3.750	MN	1,927	18,750	11/19/2013	11/24/2023	
14912L	6E	6	CATERPILLAR FINL SVCS MTN	LS		1FE	498,990	98.797	493,985	500,000	499,597		146		2.750	2.780	FA	5,003	13,750	08/13/2014	08/20/2021	
15189T	AR	8	CENTERPOINT ENERGY I			2FE	574,833	95.718	550,379	575,000	574,881		32		2.500	2.500	MS	4,792	15,214	08/07/2017	09/01/2022	
15189W	AG	5	CENTERPOINT ENERGY RES CO			2FE	226,837	102.050	231,654	227,000	226,961		18		4.500	4.500	JJ	4,710	10,215	01/05/2011	01/15/2021	
15189X	AR	9	CENTERPOINT ENER RESOURCES			1FE	1,366,008	95.581	1,314,239	1,375,000	1,367,548		801		3.000	3.070	FA	17,188	41,250	01/09/2017	02/01/2027	
161175	BJ	2	CHARTER COMM OOP LLC/CAP			2FE	594,996	90.685	544,110	600,000	595,545		391		3.750	3.840	FA	8,500	24,938	06/27/2017	02/15/2028	
166764	AT	7	CHEVRON CORPORATION			1FE	1,000,000	97.936	979,360	1,000,000	1,000,000				2.411	2.410	MS	7,903	24,110	02/24/2015	03/03/2022	
166764	BL	3	CHEVRON CORP NEW			1FE	2,944,860	96.411	2,892,330	3,000,000	2,946,040		1,180		2.954	3.220	MN	11,078	73,850	10/23/2018	05/16/2026	
172967	HM	6	CITIGROUP INC			2FE	1,248,075	99.863	1,248,288	1,250,000	1,249,890		402		2.550	2.580	AO	7,349	31,875	04/01/2014	04/08/2019	
172967	JP	7	CITIGROUP INC			2FE	499,070	95.141	475,705	500,000	499,377		87		3.300	3.320	AO	2,933	16,500	04/22/2015	04/27/2025	
172967	KY	6	CITIGROUP INC			2FE	489,825	92.443	462,215	500,000	491,275		959		3.200	3.450	AO	3,111	16,000	06/23/2017	10/21/2026	
172967	LW	9	CITIGROUP INC			2FE	966,885	97.295	972,951	1,000,000	967,258		373		4.075	4.470	AO	7,697		11/14/2018	04/23/2029	
189054	AU	3	CLOROX COMPANY			2FE	2,497,675	100.017	2,500,425	2,500,000	2,498,514		221		3.500	3.510	JD	3,889	87,500	12/04/2014	12/15/2024	
19122T	AE	9	COCA COLA ENTERPRISES INC			2FE	982,460	99.269	992,690	1,000,000	994,785		1,861		3.250	3.450	FA	11,917	32,500	08/16/2011	08/19/2021	
198280	AD	1	COLUMBIA PIPELINE GROUP			2FE	998,200	99.675	996,750	1,000,000	999,460		367		3.300	3.330	JD	2,750	33,000	05/19/2015	06/01/2020	
20030N	BJ	9	COMCAST CORP NEW			1FE	497,130	100.303	501,515	500,000	498,391		278		3.600	3.660	MS	6,000	18,000	02/19/2014	03/01/2024	
20030N	BL	4	COMCAST CORP NEW			1FE	2,994,920	98.065	2,941,950	3,000,000	2,996,596		492		3.375	3.390	FA	38,250	101,250	08/11/2015	02/15/2025	
20030N	BR	1	COMCAST CORP NEW			1FE	507,925	97.378	486,890	500,000	505,928		(1,336)		2.750	2.440	MS	4,583	13,750	06/22/2017	03/01/2023	
20030N	BX	8	COMCAST CORP			1FE	998,090	97.550	975,500	1,000,000	998,576		255		3.000	3.030	FA	12,500	30,000	01/05/2017	02/01/2024	
205887	BR	2	CONAGRA FOODS INC			2FE	805,676	96.717	823,062	851,000	828,456		5,021		3.200	3.910	JJ	11,801	27,232	02/11/2014	01/25/2023	
209111	FS	7	CONSOLIDATED EDISON	LS		1FE	524,612	102.482	538,033	525,000	524,614		2		4.000	4.000	JD	1,750		11/27/2018	12/01/2028	
210518	DC	7	CONSUMERS ENERGY CO	LS		1FE	1,496,280	102.412	1,536,191	1,500,000	1,496,318		38		3.800	3.830	MN	7,600		10/29/2018	11/15/2028	
216871	AE	3	COOPER U S INC			2FE	497,615	100.893	504,465	500,000	499,460		261		3.875	3.930	JD	861	19,375	12/02/2010	12/15/2020	
22160K	AH	8	COSTCO WHSL CORP NEW			1FE	997,040	97.779	977,790	1,000,000	998,620		422		2.250	2.290	FA	8,500	22,500	02/05/2015	02/15/2022	
225401	AG	3	CREDIT SUISSE			2FE	498,095	99.835	499,175	500,000	498,165		70		4.207	4.280	JD	1,110	10,518	10/30/2018	06/12/2024	

E10.8





# 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	For ei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38141E	C2	3				1FE	998,680	97.821	978,210	1,000,000	999,210		126		3.850	3.860	JJ	18,501	38,500	06/30/2014.	07/08/2024.	
38141G	GS	7				1FE	4,145,065	104.743	3,666,005	3,500,000	3,740,263		(73,249)		5.750	3.370	JJ	87,767	201,250	01/08/2013.	01/24/2022.	
38141G	VM	3				1FE	996,980	98.738	987,380	1,000,000	998,288		292		4.000	4.030	MS	13,111	40,000	02/26/2014.	03/03/2024.	
38141G	VU	5				1FE	3,581,907	97.446	3,511,954	3,604,000	3,591,633		5,101		2.625	2.770	AO	17,344	94,605	01/30/2017.	04/25/2021.	
38143U	8H	7				1FE	721,470	94.564	709,235	750,000	722,099		629		3.750	4.360	FA	9,844		10/23/2018.	02/25/2026.	
38148L	AE	6				1FE	1,245,975	95.799	1,197,488	1,250,000	1,247,257		373		3.750	3.780	MN	5,078	46,875	05/19/2015.	05/22/2025.	
38148Y	AC	2				1FE	4,239,843	97.155	4,129,088	4,250,000	4,241,970		2,026		2.876	2.920	AO	20,711	122,230	12/12/2017.	10/31/2022.	
404280	BB	4				1FE	2,003,440	95.959	1,919,180	2,000,000	2,002,673		(306)		3.900	3.870	MN	7,800	78,000	05/24/2016.	05/25/2026.	
40573L	AL	0				2FE	495,445	99.763	498,815	500,000	495,574		129		3.750	3.960	JJ	5,417		11/06/2018.	07/15/2023.	
406216	BG	5				2FE	486,200	97.124	485,620	500,000	486,424		224		3.800	4.260	MN	2,428	9,500	11/09/2018.	11/15/2025.	
423452	AB	7				2FE	1,000,000	101.965	1,019,655	1,000,000	1,000,000				4.650	4.650	MS	5,425		12/20/2018.	03/15/2025.	
437076	BM	3				1FE	498,775	96.814	484,070	500,000	499,031		118		3.000	3.030	AO	3,750	15,000	11/21/2016.	04/01/2026.	
44328M	AK	0				1FE	2,012,500	102.604	2,052,080	2,000,000	2,003,053		(1,388)		4.750	4.670	JJ	42,750	95,000	01/14/2011.	01/19/2021.	
446438	RM	7				1FE	2,646,661	98.956	2,622,334	2,650,000	2,649,136		673		2.400	2.420	AO	15,900	63,600	02/19/2015.	04/01/2020.	
44644A	AD	9				1FE	544,907	99.805	548,928	550,000	545,271		364		3.250	3.630	MN	2,334	8,888	10/22/2018.	05/14/2021.	
452308	AP	4				1FE	497,760	100.931	504,655	500,000	499,322		235		3.375	3.420	MS	4,969	16,875	08/24/2011.	09/15/2021.	
452308	AT	6				1FE	2,192,256	101.594	2,235,068	2,200,000	2,195,674		751		3.500	3.540	MS	25,667	77,000	02/18/2014.	03/01/2024.	
465685	AF	2				2FE	496,675	101.901	509,505	500,000	499,572		390		5.500	5.580	JJ	12,681	27,500	12/08/2009.	01/15/2020.	
46625H	HL	7				1FE	1,993,860	100.982	2,019,640	2,000,000	1,999,753		767		6.300	6.340	AO	23,800	126,000	06/16/2009.	04/23/2019.	
46625H	HZ	6				1FE	998,890	102.943	1,029,430	1,000,000	999,691		121		4.625	4.630	MN	6,552	46,250	05/05/2011.	05/10/2021.	
46625H	JT	8				1FE	3,480,470	100.317	3,511,095	3,500,000	3,489,138		1,895		3.875	3.940	FA	56,510	135,625	01/21/2014.	02/01/2024.	
46625H	RV	4				1FE	2,954,980	92.496	2,774,880	3,000,000	2,962,405		4,209		2.950	3.130	AO	22,125	88,500	06/22/2017.	10/01/2026.	
46647P	AY	2				1FE	1,000,000	100.795	1,007,957	1,000,000	1,000,000				4.023	4.020	JD	2,906		11/28/2018.	12/05/2024.	
485260	BL	6				1FE	1,176,080	101.480	1,014,800	1,000,000	1,011,190		(23,857)		6.700	4.190	JD	2,978	67,000	01/13/2011.	06/15/2019.	
49327M	2T	0				1FE	499,885	96.347	481,735	500,000	499,914		22		2.300	2.300	MS	3,418	11,500	09/07/2017.	09/14/2022.	
49327M	2U	7				1FE	492,970	99.963	499,815	500,000	493,195		225		3.375	3.720	MS	5,344		11/07/2018.	03/07/2023.	
50077L	AD	8				2FE	995,620	89.398	893,980	1,000,000	996,637		398		3.000	3.050	JD	2,500	30,000	05/10/2016.	06/01/2026.	
501044	CZ	2	LS			2FE	999,680	98.283	982,830	1,000,000	999,863		46		2.950	2.950	MN	4,917	29,500	10/21/2014.	11/01/2021.	
501044	DE	8				2FE	1,154,475	89.165	1,114,563	1,250,000	1,170,457		8,707		2.650	3.590	AO	6,993	33,125	02/16/2017.	10/15/2026.	
534187	BB	4				2FE	1,003,690	103.290	1,032,900	1,000,000	1,001,087		(403)		4.850	4.800	JD	25,193	48,500	06/22/2011.	06/24/2021.	
539830	AT	6				2FE	990,930	101.205	1,012,050	1,000,000	999,044		1,054		4.250	4.360	MN	5,431	42,500	11/13/2009.	11/15/2019.	
548661	CQ	8				2FE	998,180	100.968	1,009,680	1,000,000	999,716		209		4.625	4.640	AO	9,764	46,250	04/12/2010.	04/15/2020.	
548661	CV	7				2FE	999,270	101.012	1,010,120	1,000,000	999,759		78		3.800	3.800	MN	4,856	38,000	11/16/2011.	11/15/2021.	
55616X	AF	4				2FE	495,945	99.024	495,120	500,000	498,596		426		3.875	3.970	JJ	8,934	19,375	01/10/2012.	01/15/2022.	
574599	BH	8				2FE	380,000	106.039	402,948	380,000	380,000				5.950	5.950	MS	6,657	22,610	03/05/2012.	03/15/2022.	
574599	BJ	4				2FE	424,490	100.357	426,517	425,000	424,506		16		4.450	4.470	AO	4,728		11/06/2018.	04/01/2025.	
57629W	CF	5				1FE	349,573	98.010	343,035	350,000	349,751		140		1.950	1.990	MS	1,877	6,825	09/19/2017.	09/22/2020.	
58013M	EY	6				2FE	1,533,795	98.227	1,473,405	1,500,000	1,527,651		(3,400)		3.700	3.400	JJ	23,279	55,500	02/23/2017.	01/30/2026.	
58933Y	AR	6				1FE	998,350	96.861	968,610	1,000,000	998,939		157		2.750	2.760	FA	10,771	27,500	02/05/2015.	02/10/2025.	
59156R	BH	0	LS			1FE	1,999,840	100.753	2,015,060	2,000,000	1,999,909		15		3.600	3.600	AO	16,200	72,000	04/07/2014.	04/10/2024.	

E10.10

# 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	For ei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59156R	BM	9				1FE	506,215	95.899	479,495	500,000	505,201		(762)		3.000	2.810	MS	5,000	15,000	08/25/2017	03/01/2025	
59217G	AX	7				1FE	1,998,980	98.496	1,969,920	2,000,000	1,999,553		103		3.000	3.000	JJ	28,500	60,000	01/03/2013	01/10/2023	
59217G	CK	3				1FE	499,015	94.278	471,390	500,000	499,126		86		3.000	3.020	MS	4,250	15,000	09/12/2017	09/19/2027	
59562V	AY	3			1	1FE	1,003,500	101.477	1,014,770	1,000,000	1,003,416		(84)		3.750	3.670	MN	4,792	18,750	11/08/2018	11/15/2023	
60920L	AC	8			1	2FE	2,418,625	95.873	2,396,825	2,500,000	2,451,857		16,187		2.000	2.710	AO	8,750	50,000	11/29/2016	10/28/2021	
617446	8D	4				1FE	2,537,518	97.054	2,463,231	2,538,000	2,537,760		96		3.000	3.000	FA	30,665	76,140	01/31/2017	02/07/2024	
61744Y	AH	1				1FE	997,910	97.330	973,300	1,000,000	998,555		402		2.750	2.790	MN	3,208	27,500	05/16/2017	05/19/2022	
61744Y	AP	3			1.5	1FE	473,800	95.842	479,210	500,000	474,072		272		3.772	4.410	JJ	8,225		11/14/2018	01/24/2029	
61746B	DJ	2				1FE	1,010,040	99.875	998,750	1,000,000	1,004,621		(1,014)		3.750	3.620	FA	13,125	37,500	02/27/2013	02/25/2023	
61746B	DQ	6				1FE	2,626,786	99.586	2,639,029	2,650,000	2,636,509		2,232		3.875	3.980	AO	17,685	102,688	04/23/2014	04/29/2024	
61746B	ED	4				1FE	1,243,613	97.638	1,220,475	1,250,000	1,246,219		1,247		2.625	2.730	MN	4,010	32,813	11/14/2016	11/17/2021	
61747Y	CG	8				1FE	997,690	101.527	1,015,270	1,000,000	999,884		305		7.300	7.330	MN	9,881	73,000	05/08/2009	05/13/2019	
61761J	VL	0				1FE	2,445,737	98.407	2,410,972	2,450,000	2,447,334		404		3.700	3.720	AO	17,123	90,650	10/20/2014	10/23/2024	
637432	NG	6			1	1FE	997,620	98.736	987,360	1,000,000	998,292		220		3.250	3.270	MN	5,417	32,500	10/20/2015	11/01/2025	
63946B	AD	2				1FE	1,996,900	102.667	2,053,340	2,000,000	1,999,491		361		5.150	5.170	AO	17,453	103,000	04/27/2010	04/30/2020	
65364U	AK	2			1	1FE	999,990	100.585	1,005,850	1,000,000	999,991		1		3.508	3.500	AO	8,770	35,080	09/23/2014	10/01/2024	
65364U	AL	0				1FE	999,990	103.418	1,034,188	1,000,000	999,992		2		4.278	4.270	JD	3,209		11/29/2018	12/15/2028	
654740	AH	2				1FE	999,530	99.808	998,080	1,000,000	999,983		98		2.350	2.360	MS	7,638	23,500	02/25/2014	03/04/2019	
655844	BJ	6			1	2FE	989,370	99.396	993,960	1,000,000	996,197		1,095		3.000	3.120	AO	7,500	30,000	03/12/2012	04/01/2022	
655844	BT	4			1	2FE	998,470	96.032	960,320	1,000,000	998,681		135		3.150	3.160	JD	2,625	31,500	05/22/2017	06/01/2027	
664397	AK	2			1	2FE	1,930,280	97.674	1,953,480	2,000,000	1,961,679		8,104		2.800	3.270	MN	9,333	56,000	12/03/2014	05/01/2023	
665501	AJ	1			1	1FE	1,999,560	102.031	2,040,620	2,000,000	1,999,911		34		4.250	4.250	JD	7,083	85,000	04/15/2011	06/01/2021	
665859	AM	6				1FE	999,860	100.784	1,007,840	1,000,000	999,958		15		3.375	3.370	FA	12,000	33,750	08/17/2011	08/23/2021	
665859	AN	4	LS			1FE	498,585	97.265	486,325	500,000	499,453		144		2.375	2.400	FA	4,915	11,875	07/30/2012	08/02/2022	
674599	CH	6			1	1FE	486,195	97.981	489,905	500,000	486,467		272		3.400	3.820	AO	3,589		10/30/2018	04/15/2026	
68233J	AZ	7			1	1FE	2,044,342	97.506	1,998,873	2,050,000	2,046,283		534		2.950	2.980	AO	15,119	60,475	03/19/2015	04/01/2025	
68233J	BE	3			1	1FE	297,204	101.242	303,726	300,000	297,233		29		3.700	3.810	MN	1,418		11/14/2018	11/15/2028	
693304	AU	1			1	1FE	1,999,440	96.372	1,927,440	2,000,000	1,999,689		111		1.700	1.700	MS	10,011	34,000	09/14/2016	09/15/2021	
693476	BL	6				1FE	497,280	101.843	509,215	500,000	499,477		306		4.375	4.440	FA	8,507	21,875	08/04/2010	08/11/2020	
69353R	DD	7			1	1FE	1,495,320	99.650	1,494,750	1,500,000	1,499,509		961		2.250	2.310	JJ	16,781	33,750	06/17/2014	07/02/2019	
69353R	FC	7			1	1FE	1,997,740	98.449	1,968,980	2,000,000	1,998,941		747		2.000	2.030	MN	4,667	40,000	05/16/2017	05/19/2020	
69353R	FL	7	LS		1	1FE	497,215	100.198	500,990	500,000	497,319		104		3.500	3.630	JD	1,118	8,750	10/31/2018	06/08/2023	
69362B	AW	2				2FE	995,720	102.661	1,026,610	1,000,000	999,318		500		5.125	5.180	AO	10,819	51,250	03/29/2010	04/15/2020	
695114	CM	8			1	1FE	2,545,257	101.579	2,590,265	2,550,000	2,548,700		495		3.850	3.870	JD	4,363	98,175	05/09/2011	06/15/2021	
701094	AJ	3				1FE	378,652	95.810	383,244	400,000	378,944		292		3.250	4.010	MS	4,333		11/09/2018	03/01/2027	
70109H	AL	9			1	1FE	997,800	98.860	988,600	1,000,000	998,618		209		3.300	3.320	MN	3,667	33,000	11/18/2014	11/21/2024	
713448	BN	7				1FE	1,993,300	101.819	2,036,380	2,000,000	1,999,157		776		4.500	4.540	JJ	41,500	90,000	01/11/2010	01/15/2020	
713448	CT	3			1	1FE	1,848,989	96.085	1,777,573	1,850,000	1,850,158		(26)		2.750	2.740	AO	8,620	50,875	09/12/2017	04/30/2025	
713448	DC	9	LS		1	1FE	998,920	98.760	987,600	1,000,000	999,601		217		2.150	2.170	AO	4,599	21,500	10/08/2015	10/14/2020	
718546	AR	5			1	2FE	288,525	96.840	290,520	300,000	288,697		172		3.900	4.400	MS	3,445		10/30/2018	03/15/2028	
72650R	BD	3			1	2FE	243,513	97.840	244,600	250,000	243,708		196		3.850	4.430	AO	2,032		10/31/2018	10/15/2023	

E10.11

# 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	For ei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
72650R	BF	8				2FE	748,815	95.281	714,608	750,000	749,294		107		3.600	3.610	MN	4,500	27,000	09/02/2014	11/01/2024	
74005P	AY	0				1FE	995,500	102.308	1,023,080	1,000,000	998,852		488		4.050	4.100	MS	11,925	40,500	03/01/2011	03/15/2021	
74005P	BN	3				1FE	1,992,340	94.743	1,894,860	2,000,000	1,995,091		732		2.650	2.690	FA	21,494	53,000	01/29/2015	02/05/2025	
740189	AL	9				1FE	1,500,240	98.879	1,483,185	1,500,000	1,500,084		(56)		2.250	2.240	JD	1,500	33,750	09/16/2015	06/15/2020	
755111	BR	1				1FE	997,550	101.493	1,014,930	1,000,000	999,697		258		4.400	4.420	FA	16,622	44,000	11/12/2009	02/15/2020	
760759	AH	3				2FE	499,925	102.054	510,270	500,000	499,990		8		5.000	5.000	MS	8,333	25,000	03/01/2010	03/01/2020	
760759	AM	2				2FE	1,038,650	104.673	1,046,733	1,000,000	1,037,513		(1,137)		4.750	3.810	MN	6,069	23,750	11/07/2018	05/15/2023	
760759	AR	1				2FE	496,625	94.529	472,645	500,000	497,130		337		2.900	2.980	JJ	7,250	14,500	06/23/2017	07/01/2026	
760761	AD	8				2FE	499,970	105.924	529,620	500,000	499,988		4		5.250	5.250	MN	3,354	26,250	11/18/2009	11/15/2021	
806851	AE	1	LS			2FE	994,350	99.572	995,721	1,000,000	994,590		240		3.625	3.770	JD	19,132		10/31/2018	12/21/2022	
806854	AB	1				1FE	498,395	100.276	501,380	500,000	499,513		170		3.300	3.330	MS	4,904	16,500	09/07/2011	09/14/2021	
806854	AH	8	LS			1FE	2,021,590	100.534	2,010,680	2,000,000	2,013,891		(2,566)		3.650	3.490	JD	6,083	73,000	08/27/2015	11/01/2023	
822582	AM	4				1FE	995,280	101.729	1,017,290	1,000,000	999,304		538		4.375	4.430	MS	11,667	43,750	03/18/2010	03/25/2020	
822582	AS	1				1FE	2,642,852	97.536	2,628,595	2,695,000	2,661,068		8,753		2.375	2.740	FA	23,113	64,006	11/18/2016	08/21/2022	
82620K	AE	3				1FE	1,994,920	98.128	1,962,560	2,000,000	1,996,559		475		3.250	3.280	MN	6,139	65,000	05/18/2015	05/27/2025	
828807	CF	2				1FE	249,013	102.129	255,323	250,000	249,760		104		4.375	4.420	MS	3,646	10,938	08/09/2010	03/01/2021	
828807	CS	4				1FE	1,646,766	97.908	1,615,482	1,650,000	1,648,037		304		3.375	3.390	AO	13,922	55,688	09/03/2014	10/01/2024	
828807	CY	1				1FE	249,343	95.543	238,858	250,000	249,463		59		3.250	3.280	MN	880	8,125	11/15/2016	11/30/2026	
828807	DB	0				1FE	758,565	97.312	729,840	750,000	756,287		(1,726)		2.625	2.370	JD	875	19,688	08/28/2017	06/15/2022	
842434	CM	2				1FE	996,340	99.354	993,540	1,000,000	997,775		350		3.150	3.190	MS	9,275	31,500	09/08/2014	09/15/2024	
84756N	AD	1	LS			2FE	2,636,040	102.873	2,571,825	2,500,000	2,577,372		(13,092)		4.750	4.080	MS	34,965	118,750	03/24/2014	03/15/2024	
84756N	AH	2				2FE	603,896	93.539	608,005	650,000	604,722		827		3.375	4.440	AO	4,631		10/29/2018	10/15/2026	
857477	AG	8				1FE	1,494,825	102.680	1,540,200	1,500,000	1,498,671		568		4.375	4.410	MS	20,781	65,625	03/02/2011	03/07/2021	
857477	AN	3				1FE	413,882	99.144	421,362	425,000	414,165		283		3.300	3.780	JD	584	7,013	10/30/2018	12/16/2024	
857477	BC	6				1FE	500,000	100.238	501,190	500,000	500,000				3.776	3.770	JD	1,468		11/28/2018	12/03/2024	
871829	AZ	0				2FE	1,515,499	97.700	1,470,385	1,505,000	1,513,309		(1,075)		3.750	3.650	AO	14,109	56,438	11/22/2016	10/01/2025	
871829	BC	0				2FE	283,032	95.371	286,113	300,000	283,355		323		3.300	4.160	JJ	4,565		10/30/2018	07/15/2026	
871829	BF	3				2FE	507,425	94.018	470,090	500,000	506,580		(662)		3.250	3.070	JJ	7,493	17,288	09/06/2017	07/15/2027	
88579Y	AR	2				1FE	996,150	98.033	980,330	1,000,000	997,331		360		3.000	3.040	FA	12,000	30,000	08/07/2015	08/07/2025	
887317	AK	1				2FE	989,430	102.573	1,025,730	1,000,000	997,165		1,168		4.750	4.880	MS	12,139	47,500	03/30/2011	03/29/2021	
88732J	AS	7				2FE	993,480	101.128	1,011,280	1,000,000	999,767		894		8.250	8.340	AO	20,625	82,500	03/23/2009	04/01/2019	
89236T	CF	0				1FE	999,250	98.782	987,820	1,000,000	999,813		153		2.150	2.160	MS	6,510	21,500	03/09/2015	03/12/2020	
89236T	DP	7	LS			1FE	507,700	98.592	492,960	500,000	505,227		(1,650)		2.600	2.240	JJ	6,139	13,000	06/23/2017	01/11/2022	
90131H	AE	5				2FE	1,241,488	101.037	1,262,963	1,250,000	1,244,343		873		3.700	3.780	MS	13,618	46,250	08/11/2015	09/15/2024	
90131H	AQ	8				2FE	2,236,050	102.717	2,311,133	2,250,000	2,246,346		1,605		4.500	4.580	FA	38,250	101,250	02/09/2011	02/15/2021	
904764	AM	9				1FE	1,993,220	102.575	2,051,500	2,000,000	1,998,323		745		4.250	4.290	FA	33,292	85,000	02/07/2011	02/10/2021	
907818	DG	0				1FE	995,250	101.668	1,016,680	1,000,000	998,892		500		4.000	4.050	FA	16,667	40,000	07/28/2010	02/01/2021	
907818	DM	7				1FE	999,430	98.228	982,280	1,000,000	999,755		56		2.950	2.950	JJ	13,603	29,500	06/06/2012	01/15/2023	
907818	ED	6				1FE	1,019,560	97.065	970,650	1,000,000	1,013,861		(1,865)		3.250	3.010	FA	12,278	32,500	10/26/2015	08/15/2025	
907818	EH	7				1FE	982,510	93.463	934,630	1,000,000	985,704		1,765		2.750	2.970	MS	9,167	27,500	02/27/2017	03/01/2026	
907818	EY	0				2FE	418,710	100.125	425,531	425,000	418,831		121		3.950	4.130	MS	9,466		10/31/2018	09/10/2028	

E10.12

# 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	For Rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91159H	HA	1	U S BANCORP MTNS BK ENT.....	..	..	1FE	1,494,285	102.336	1,535,040	1,500,000	1,498,408	619			4.125	4.170	MN	6,359	61,875	05/19/2011.	05/24/2021.	
91159H	HN	3	U S BANCORP MTNS BK.....	..	..	1FE	899,630	91.199	911,997	1,000,000	901,487	1,857			2.375	3.890	JJ	10,490		10/31/2018.	07/22/2026.	
91159H	HP	8	U S BANCORP MTNS BK.....	..	..	1FE	3,144,582	98.314	3,096,891	3,150,000	3,146,596	1,053			2.625	2.660	JJ	36,061	82,688	01/19/2017.	01/24/2022.	
91159H	HU	7	U S BANCORP MTNS BK.....	..	..	1FE	1,498,635	102.101	1,531,518	1,500,000	1,498,655	20			3.950	3.960	MN	7,242		11/13/2018.	11/17/2025.	
913017	BR	9	UNITED TECHNOLOGIES CORP.....	..	..	2FE	995,010	101.484	1,014,840	1,000,000	999,248	555			4.500	4.560	AO	9,500	45,000	02/23/2010.	04/15/2020.	
913017	BV	0	UNITED TECHNOLOGIES CORP.....	..	..	2FE	1,000,920	97.998	979,980	1,000,000	1,000,420	(115)			3.100	3.080	JD	2,583	31,000	02/10/2014.	06/01/2022.	
913017	CH	0	UNITED TECHNOLOGIES CORP.....	LS	..	2FE	2,345,277	90.260	2,121,110	2,350,000	2,346,197	431			2.650	2.670	MN	10,379	62,275	10/27/2016.	11/01/2026.	
92343V	BY	9	VERIZON COMMUNICATIONS IN.....	..	..	2FE	998,380	102.252	1,022,520	1,000,000	999,072	157			4.150	4.170	MS	12,219	41,500	03/10/2014.	03/15/2024.	
92343V	DY	7	VERIZON COMMUNICATIO.....	..	..	2FE	497,635	100.304	501,520	500,000	497,684	49			4.125	4.190	MS	6,016		10/26/2018.	03/16/2027.	
925524	BG	4	VIACOM INC.....	LS	..	2FE	1,229,000	101.815	1,272,688	1,250,000	1,244,604	2,314			4.500	4.710	MS	18,750	56,250	02/14/2011.	03/01/2021.	
92553P	AJ	1	VIACOM INC NEW.....	..	..	2FE	491,805	100.663	503,315	500,000	497,228	866			3.875	4.070	JD	861	19,375	12/07/2011.	12/15/2021.	
92553P	AX	0	VIACOM INC NEW.....	LS	..	2FE	308,487	98.195	305,386	311,000	309,569	241			3.875	3.970	AO	3,013	12,051	03/04/2014.	04/01/2024.	
927804	FS	8	VIRGINIA ELEC & PWR CO.....	..	..	1FE	1,974,260	97.400	1,948,000	2,000,000	1,982,173	2,480			3.100	3.250	MN	7,922	62,000	09/15/2015.	05/15/2025.	
92857W	BK	5	VDAFONE GROUP PLC.....	LS	..	2FE	1,395,597	97.249	1,385,798	1,425,000	1,396,483	886			4.375	4.630	MN	5,368	31,172	10/19/2018.	05/30/2028.	
931142	DP	5	WAL-MART STORES INC.....	..	..	1FE	3,063,690	100.356	3,010,680	3,000,000	3,048,212	(8,327)			3.300	2.960	AO	18,975	99,000	02/15/2017.	04/22/2024.	
931142	EE	9	WALMART INC.....	..	..	1FE	985,990	101.636	1,016,360	1,000,000	986,224	234			3.700	3.870	JD	18,911		10/31/2018.	06/26/2028.	
94106L	AZ	2	WASTE MGMT INC DEL.....	..	..	2FE	1,994,960	100.018	2,000,360	2,000,000	1,997,087	484			3.500	3.530	MN	8,944	70,000	05/05/2014.	05/15/2024.	
94106L	BE	8	WASTE MGMT INC DEL.....	..	..	2FE	796,382	95.473	811,522	850,000	797,037	655			3.150	3.990	MN	3,421	13,388	11/09/2018.	11/15/2027.	
94974B	EV	8	WELLS FARGO CO MTN BE.....	..	..	1FE	2,616,730	102.431	2,560,775	2,500,000	2,569,741	(29,811)			4.600	3.270	AO	28,750	115,000	05/10/2017.	04/01/2021.	
94974B	GA	2	WELLS FARGO CO MTN B.....	..	..	1FE	1,645,545	96.801	1,597,217	1,650,000	1,647,287	426			3.300	3.330	MS	16,940	54,450	09/02/2014.	09/09/2024.	
94974B	GH	7	WELLS FARGO CO MTN B.....	..	..	1FE	2,491,650	94.361	2,359,025	2,500,000	2,494,585	792			3.000	3.030	FA	27,500	75,000	02/11/2015.	02/19/2025.	
95000L	AZ	6	WELLS FARGO COMMERCIAL MORTGAGE TRUST.....	..	..	1FE	6,794,844	98.889	6,922,252	7,000,000	6,797,855	3,012			3.426	4.280	MON	10,659	19,985	11/20/2018.	02/15/2026.	
95709T	AL	4	WESTAR ENERGY INC.....	..	..	1FE	999,990	96.745	967,450	1,000,000	1,000,000				3.250	3.250	JD	2,708	32,500	11/05/2015.	12/01/2025.	
96949L	AB	1	WILLIAMS PARTNERS LP.....	..	..	2FE	257,793	96.740	241,850	250,000	256,649	(864)			4.000	3.550	MS	2,944	10,000	08/28/2017.	09/15/2025.	
96949L	AD	7	WILLIAMS PARTNERS L.....	..	..	2FE	470,340	94.979	474,895	500,000	470,839	499			3.750	4.590	JD	833	9,375	10/26/2018.	06/15/2027.	
96950F	AD	6	WILLIAMS PARTNERS L P.....	..	..	2FE	2,000,690	101.976	2,039,520	2,000,000	2,000,126	(99)			5.250	5.240	MS	30,917	105,000	02/04/2010.	03/15/2020.	
96950F	AM	6	WILLIAMS PARTNERS L P.....	..	..	2FE	997,910	99.759	997,590	1,000,000	998,808	202			4.300	4.320	MS	13,975	43,000	02/27/2014.	03/04/2024.	
98389B	AT	7	XCEL ENERGY INC.....	..	..	2FE	1,349,636	97.693	1,318,856	1,350,000	1,349,757	72			2.600	2.600	MS	10,335	35,100	11/28/2016.	03/15/2022.	
00206R	DW	9	AT & T INC.....	..	..	2FE	927,944	94.450	876,496	928,000	927,956	7			2.850	2.850	MN	2,957	26,448	05/17/2017.	05/25/2024.	
00889Y	AA	9	AIMCO REALTY INVESTORS.....	..	..	1FE	526,000	96.199	506,007	526,000	526,000				2.266	2.260	JD	6,156	11,919	06/21/2017.	06/26/2024.	
01626P	AB	2	ALIMENTATION COUCHE.....	..	..	2FE	132,553	100.483	126,609	126,000	127,281	(1,513)			3.319	2.070	MN	705	4,182	05/29/2015.	11/01/2019.	
01626P	AD	8	ALIMENTATION COUCHE.....	..	..	2FE	791,622	102.189	756,199	740,000	755,967	(9,394)			4.214	2.850	FA	11,363	31,184	01/14/2015.	08/21/2020.	
03524B	AG	1	ANHEUSER BUSCH INBEV.....	..	..	2FE	2,629,406	94.858	2,513,737	2,650,000	2,633,190	2,855			2.600	2.720	MN	8,804	68,900	09/06/2017.	05/15/2024.	
037833	CY	4	APPLE INC.....	..	..	1FE	2,103,801	97.068	2,038,428	2,100,000	2,103,143	(509)			2.513	2.480	FA	19,360	52,918	09/05/2017.	08/19/2024.	
05590H	AQ	0	BMW CDA INC.....	..	..	1FE	1,936,600	97.461	1,949,220	2,000,000	1,941,423	4,823			1.830	3.070	JD	1,755	18,300	10/15/2018.	06/15/2021.	
05590H	AR	8	BMW CDA INC.....	..	..	1FE	499,845	98.186	490,930	500,000	499,929	39			1.780	1.780	AO	1,809	8,900	10/12/2016.	10/19/2020.	
06367X	KF	7	BANK MONTREAL QUE.....	A	..	1FE	1,380,738	99.103	1,368,612	1,381,000	1,380,904	53			2.100	2.100	AO	6,847	29,001	10/01/2015.	10/06/2020.	
06367X	VK	4	BANK OF MONTREAL.....	..	..	1FE	8,088,127	98.247	7,889,234	8,030,000	8,058,037	(12,163)			1.880	1.720	MS	38,570	150,964	06/24/2016.	03/31/2021.	
06368A	AA	8	BANK OF MONTREAL.....	..	..	1FE	4,433,843	97.149	4,420,280	4,550,000	4,439,965	5,489			2.700	3.040	JD	7,763	89,100	10/01/2018.	12/09/2026.	
06368B	J9	0	BANK MONTREAL.....	..	..	1FE	1,996,640	99.882	1,997,640	2,000,000	1,997,035	395			2.890	2.920	JD	1,900	28,900	07/06/2018.	06/20/2023.	
07813Z	BG	8	BELL CANADA.....	..	..	2FE	525,020	100.094	500,470	500,000	513,990	(5,072)			3.150	2.060	MS	4,090	15,750	10/17/2016.	09/29/2021.	

E10.13

# 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	For n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
07813Z BT 0	BELL CANADA	1	2AM	1,129,736	99.271	1,125,733	1,134,000	1,130,795	386	3.550	3.590	MS	13,456	40,257	02/24/2016	03/02/2026						
07813Z BW 3	BELL CANADA	1	2FE	2,585,050	96.317	2,492,684	2,588,000	2,585,914	425	2.700	2.710	FA	24,313	69,876	02/22/2017	02/27/2024						
13509P ER 0	CANADA HOUSING TRUST	1	1FE	7,398,375	100.879	7,565,925	7,500,000	7,402,018	3,643	2.550	2.780	MS	56,589		10/01/2018	03/15/2025						
13596Z NQ 4	CIBC	1	1FE	3,498,845	97.501	3,412,535	3,500,000	3,499,186	265	2.040	2.040	MS	19,953	71,400	03/16/2017	03/21/2022						
136375 BV 3	CANADIAN NATL RY CO	A	1	1FE	993,390	99.355	993,550	1,000,000	997,865	2.850	2.920	JD	1,267	28,500	11/07/2011	12/15/2021						
13638Z DB 8	CANADIAN NATL RESOURCES	1	2FE	1,999,540	98.614	1,972,280	2,000,000	1,999,779	152	2.050	2.050	JD	3,492	41,000	05/23/2017	06/01/2020						
17039A AF 3	CHOICE PPTYS REAL ES	1	2FE	485,148	100.049	460,225	460,000	478,680	(2,467)	4.055	3.360	MN	1,958	18,653	04/14/2016	11/24/2025						
17039A AG 1	CHOICE PPTYS REAL ES	1	2FE	599,000	98.821	591,938	599,000	599,000		3.196	3.190	MS	6,084	19,144	03/01/2016	03/07/2023						
172967 JB 8	CITIGROUP INC	1	2FE	2,478,312	100.728	2,417,472	2,400,000	2,454,654	(18,072)	3.390	2.560	MN	9,889	81,360	09/06/2017	11/18/2021						
23384N AV 9	DAIMLER CANADA FINANCE	1	1FE	373,895	97.327	364,003	374,000	373,946	21	1.910	1.910	JJ	3,436	7,143	07/05/2016	07/08/2021						
29250N AQ 8	ENBRIDGE INC	LS	1	2FE	1,248,950	96.851	1,210,638	1,250,000	1,249,241	2.900	2.910	JJ	16,715	37,056	06/27/2017	07/15/2022						
29250Z AT 5	ENBRIDGE PIPELINES INC	1	2FE	721,908	100.079	723,571	723,000	722,224	101	3.450	3.460	MS	6,477	24,944	09/24/2015	09/29/2025						
29251Z BC 0	ENBRIDGE INC	1	2FE	912,669	99.793	873,189	875,000	902,414	(6,591)	3.190	2.340	JD	2,070	27,913	06/06/2017	12/05/2022						
31430W AB 0	FED CAISSES DESJARDINS	1	1FE	2,500,000	98.342	2,458,550	2,500,000	2,500,000		2.394	2.390	FA	20,980	59,850	08/22/2017	08/25/2022						
34527A BL 3	FORD CR CDA LTD	1	2FE	786,384	98.229	767,168	781,000	783,573	(1,862)	2.450	2.200	MN	2,883	19,135	06/15/2017	05/07/2020						
34527A BQ 2	FORD CR CDA LTD	1	2FE	1,268,223	100.135	1,236,667	1,235,000	1,240,938	(12,992)	3.140	2.060	JD	1,918	38,779	12/13/2016	06/14/2019						
34527A BT 6	FORD CREDIT CANADA	1	2FE	1,059,000	94.450	1,000,226	1,059,000	1,059,000		2.710	2.710	FA	10,216	28,699	02/15/2017	02/23/2022						
37045Y AC 8	GM FINANCIAL CAD	1	2FE	1,957,580	95.580	1,911,600	2,000,000	1,968,820	8,532	2.600	3.080	JD	4,429	52,000	09/05/2017	06/01/2022						
37638Z BG 8	GLACIER CREDIT CARD TR	1	1FE	900,000	99.172	892,548	900,000	900,000		2.237	2.230	MS	5,728	20,133	06/18/2015	09/20/2020						
38141G VY 7	GOLDMAN SACHS GROUP INC	1.5	1FE	2,000,000	95.996	1,919,920	2,000,000	2,000,000		2.433	2.430	AO	8,957	48,660	04/19/2017	04/26/2023						
40427H TB 9	HSBC BANK CDA	1	1FE	2,057,328	97.081	2,009,577	2,070,000	2,060,713	2,520	2.170	2.300	JD	22,830	44,919	08/24/2017	06/29/2022						
40427H TC 7	HSBC BANK CDA	1	1FE	1,963,200	97.704	1,954,080	2,000,000	1,967,044	3,844	2.542	2.970	JJ	21,450	25,420	06/20/2018	01/31/2023						
404280 BE 8	HSBC HOLDINGS PLC	1	1FE	1,500,000	98.599	1,478,985	1,500,000	1,500,000		3.196	3.190	JD	3,556	47,940	11/29/2016	12/05/2023						
438121 AN 5	HONDA CANADA FIN	1	1FE	1,938,200	97.832	1,956,640	2,000,000	1,940,982	2,782	2.537	3.300	MS	16,960		10/15/2018	03/01/2023						
448055 AM 5	HUSKY ENERGY INC	1	2FE	275,587	98.813	272,724	276,000	275,755	41	3.550	3.560	MS	2,980	9,798	10/06/2016	03/12/2025						
47788Z AA 9	JOHN DEERE FINANCIAL	1	1FE	2,001,500	100.522	2,010,440	2,000,000	2,001,443	(57)	3.070	3.040	JJ	11,775		10/18/2018	07/23/2021						
53947Z BT 3	LOBLAW COS LTD	A	1	2FE	811,867	103.383	723,681	700,000	732,105	5.220	2.020	JD	1,452	36,540	02/27/2015	06/18/2020						
539481 AJ 0	LOBLAW COS LTD	A	1	2FE	2,105,029	105.644	2,007,236	1,900,000	2,063,097	4.860	2.890	MS	27,959	92,340	09/05/2017	09/10/2023						
539481 AL 5	LOBLAW COS LTD	1	2FE	2,009,060	101.542	2,030,840	2,000,000	2,008,986	(74)	3.918	3.820	JD	4,723		11/29/2018	06/10/2024						
75585R PY 5	REAL ESTATE ASSET LIQUIDITY TRUST	1	1FE	246,849	99.443	248,602	249,994	246,851	2	2.870	2.890	MON	428	8,440	01/01/2018	11/12/2052						
775109 AR 2	ROGERS COMMUNICATION	1	2FE	4,330,208	103.183	4,230,503	4,100,000	4,253,241	(59,599)	4.700	2.490	MS	49,627	98,700	10/01/2018	09/29/2020						
775109 BA 8	ROGERS COMMUNICATIONS	1	2FE	1,506,022	102.004	1,428,056	1,400,000	1,485,954	(15,202)	4.000	2.720	MS	17,017	56,000	08/30/2017	03/13/2024						
780086 NK 6	ROYAL BANK CANADA	1	1FE	4,040,880	97.156	3,983,396	4,100,000	4,049,680	7,338	2.333	2.590	JD	7,095	83,988	06/20/2018	12/05/2023						
780086 PX 6	ROYAL BANK CDA	1	1FE	2,951,637	98.171	2,945,130	3,000,000	2,956,691	5,050	2.360	2.750	JD	5,237	43,660	07/06/2018	12/05/2022						
780086 QC 1	ROYAL BANK CDA	1	1FE	2,984,270	100.110	3,003,300	3,000,000	2,985,267	997	2.949	3.070	MN	14,785	44,235	10/01/2018	05/01/2023						
78010U SN 8	ROYAL BK OF CDA BD CDS	LS	1	1FE	1,449,449	99.826	1,447,477	1,450,000	1,449,976	114	2.150	2.150	MS	9,179	31,175	03/04/2014	03/15/2019					
82028K AR 2	SHAW COMMUNICATIONS	1	2FE	957,576	104.804	870,921	831,000	874,844	(21,767)	5.500	2.680	JD	3,130	45,705	01/16/2015	12/07/2020						
82028K AX 9	SHAW COMMUNICATIONS	1	2FE	1,999,420	100.485	2,009,700	2,000,000	1,999,547	127	3.800	3.800	MN	12,493		10/30/2018	11/02/2023						
86682Z AD 8	SUN LIFE FINL INC MED TER	1	1FE	280,948	104.541	292,715	280,000	280,293	(102)	4.570	4.520	FA	4,555	12,796	08/17/2011	08/23/2021						
86721Z AM 1	SUNCOR ENERGY INC	1	1FE	648,382	96.400	626,600	650,000	648,785	158	3.000	3.030	MS	5,823	19,500	09/08/2016	09/14/2026						
87971M AR 4	TELUS CORP	1	2FE	2,568,842	99.406	2,485,150	2,500,000	2,555,885	(9,731)	3.350	2.880	AO	21,168	83,750	08/25/2017	04/01/2024						

E10.14





## SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
<b>Totals</b>																					
7799999	Total - Issuer Obligations.....					1,138,331,776	XXX	1,123,376,296	1,112,979,994	1,128,263,437	124,935	(3,466,877)	0	0	XXX	XXX	XXX	8,349,387	27,579,348	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities.....					187,400,249	XXX	186,974,075	184,011,956	186,842,923	0	(477,363)	0	0	XXX	XXX	XXX	750,810	5,282,631	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....					110,012,191	XXX	108,050,291	106,551,567	109,714,273	0	(92,107)	0	0	XXX	XXX	XXX	201,976	3,309,981	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....					204,483,113	XXX	203,839,131	204,518,150	204,443,254	0	(66,729)	0	0	XXX	XXX	XXX	565,464	3,758,219	XXX	XXX
8399999	Grand Total - Bonds.....					1,640,227,329	XXX	1,622,239,793	1,608,061,667	1,629,263,887	124,935	(4,103,076)	0	0	XXX	XXX	XXX	9,867,637	39,930,179	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 / Market Indicator	Date Acquired

**NONE**

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

1	2		3		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>																		
00206R	10	2	AT&T INC.....		483,700,000	13,804,798	28.540	13,804,798	13,804,798		423,700		146,287	2,511,479	(2,365,192)		L	10/23/2018.
00846U	10	1	AGILENT TECHNOLOGIES INC.....		112,000,000	7,555,520	67.460	7,555,520	7,034,048	18,368			521,472		521,472		L	10/23/2018.
015351	10	9	ALEXION PHARMACEUTICALS I.....		255,000,000	24,826,800	97.360	24,826,800	27,981,485				(5,354,388)		(5,354,388)		L	10/24/2018.
02079K	10	7	ALPHABET INC.....		31,456,000	32,576,148	1,035.610	32,576,148	16,666,593				(683,937)		(683,937)		L	10/26/2018.
02079K	30	5	ALPHABET INC.....		20,400,000	21,317,184	1,044.960	21,317,184	5,784,885				(172,176)		(172,176)		L	01/20/2012.
02209S	10	3	ALTRIA GROUP INC.....		90,000,000	4,445,100	49.390	4,445,100	6,349,353	72,000	257,400		(1,981,800)		(1,981,800)		L	02/01/2017.
023135	10	6	AMAZON COM INC.....		39,200,000	58,877,224	1,501.970	58,877,224	16,070,654				9,847,180		9,847,180		L	11/09/2018.
032511	10	7	ANADARKO PETROLEUM CORP.....		120,300,000	5,273,952	43.840	5,273,952	4,192,631	36,090	88,000		(1,078,000)	97,127	(1,175,127)		L	10/31/2018.
038222	10	5	APPLIED MATERIALS.....		140,000,000	4,583,600	32.740	4,583,600	2,613,800	5,000	98,000		(2,573,200)		(2,573,200)		L	05/12/2015.
060505	10	4	BANKAMERICA CORP NEW.....		695,000,000	17,124,800	24.640	17,124,800	16,258,027	104,250	283,650		(3,618,377)		(3,618,377)		L	03/26/2018.
084670	70	2	BERKSHIRE HATHAWAY INC DE.....		200,000,000	40,836,000	204.180	40,836,000	16,496,346				1,192,000		1,192,000		L	04/05/2013.
09062X	10	3	BIOGEN IDEC INC.....		24,000,000	7,222,080	300.920	7,222,080	6,470,042				302,430		302,430		L	03/27/2018.
110122	10	8	BRISTOL MYERS SQUIBB CO.....		80,000,000	4,158,400	51.980	4,158,400	4,415,597		128,000		(744,000)		(744,000)		L	10/10/2016.
126650	10	0	CVS CORP.....		88,806,000	5,818,569	65.520	5,818,569	6,047,605				(229,036)		(229,036)		L	11/29/2018.
149123	10	1	CATERPILLAR INC DEL.....		173,000,000	21,983,110	127.070	21,983,110	25,023,912		278,800		(3,040,802)		(3,040,802)		L	11/08/2018.
151020	10	4	CELGENE CORP.....		138,000,000	8,844,420	64.090	8,844,420	7,304,994				(2,874,976)	1,950,176	(4,825,152)		L	11/21/2018.
17275R	10	2	CISCO SYSTEMS INC.....		40,000,000	1,733,200	43.330	1,733,200	684,788		51,200		201,200		201,200		L	04/04/2011.
172967	42	4	CITIGROUP INC.....		530,000,000	27,591,800	52.060	27,591,800	18,181,423		816,200		(11,845,500)		(11,845,500)		L	06/21/2013.
191216	10	0	COCA COLA CO.....		160,000,000	7,576,000	47.350	7,576,000	4,363,600		249,600		235,200		235,200		L	04/20/2010.
192446	10	2	COGNIZANT TECHNOLOGY.....		225,000,000	14,283,000	63.480	14,283,000	13,011,549		150,000		(1,494,785)		(1,494,785)		L	10/30/2018.
20030N	10	1	COMCAST CORP CL A.....		500,000,000	17,025,000	34.050	17,025,000	10,192,789	95,000	363,750		(3,000,000)		(3,000,000)		L	04/26/2016.
22822V	10	1	CROWN CASTLE INTL CORP.....		150,000,000	16,294,500	108.630	16,294,500	6,773,319	168,750	630,000		(357,000)		(357,000)		L	10/09/2012.
25179M	10	3	DEVON ENERGY CORP NEW.....		80,000,000	1,803,200	22.540	1,803,200	1,803,200	6,400	22,400		(1,400,304)	108,496	(1,508,800)		L	01/25/2016.
254687	10	6	DISNEY WALT CO.....		245,000,000	26,864,250	109.650	26,864,250	10,225,683	215,600	411,600		524,300		524,300		L	11/09/2012.
26078J	10	0	DOWDUPONT INC.....		230,760,000	12,341,045	53.480	12,341,045	10,059,585		350,755		(4,093,682)		(4,093,682)		L	09/01/2017.
30303M	10	2	FACEBOOK INC.....		122,000,000	15,992,980	131.090	15,992,980	19,590,431				(4,279,282)		(4,279,282)		L	04/05/2018.
31428X	10	6	FEDEX CORP.....		40,000,000	6,453,200	161.330	6,453,200	2,780,876	26,000	92,000		(3,528,400)		(3,528,400)		L	10/03/2011.
369604	10	3	GENERAL ELEC CO.....		745,000,000	5,639,650	7.570	5,639,650	5,587,500	7,450	216,000		2,809,175	8,356,263	(5,547,088)		L	10/30/2018.
37045V	10	0	GENERAL MOTORS.....		150,000,000	5,017,500	33.450	5,017,500	5,218,090		228,000		(1,131,000)		(1,131,000)		L	01/14/2015.
375558	10	3	GILEAD SCIENCES.....		80,000,000	5,004,000	62.550	5,004,000	5,464,249	45,600	178,400		(727,200)		(727,200)		L	03/30/2017.
38141G	10	4	GOLDMAN SACHS GROUP INC.....		50,000,000	8,352,500	167.050	8,352,500	4,659,538	40,000	155,000		(4,385,500)		(4,385,500)		L	11/18/2011.
42809H	10	7	HESS CORPORATION.....		200,000,000	8,100,000	40.500	8,100,000	9,344,545	50,000	200,000		(1,394,000)		(1,394,000)		L	10/26/2016.
437076	10	2	HOME DEPOT INC.....		19,000,000	3,264,580	171.820	3,264,580	3,438,574		19,570		(173,994)		(173,994)		L	10/24/2018.
438516	10	6	HONEYWELL INTL INC.....		58,000,000	7,662,960	132.120	7,662,960	2,139,502		177,190		(1,136,842)		(1,136,842)		L	02/22/2010.
459200	10	1	INTERNATIONAL BUSINESS MACHS.....		75,000,000	8,525,250	113.670	8,525,250	10,640,223		349,750		(2,377,998)		(2,377,998)		L	10/23/2018.
46625H	10	0	JP MORGAN CHASE & CO.....		55,000,000	5,369,100	97.620	5,369,100	1,922,468		136,400		(512,600)		(512,600)		L	11/18/2011.
526057	10	4	LENNAR CORP.....		50,000,000	1,957,500	39.150	1,957,500	735,019		8,000		(1,204,500)		(1,204,500)		L	10/25/2010.
548661	10	7	LOWES COS INC.....		35,000,000	3,232,600	92.360	3,232,600	2,350,609		62,300		(20,300)		(20,300)		L	08/03/2015.
58933Y	10	5	MERCK & CO INC.....		350,000,000	26,743,500	76.410	26,743,500	12,468,773	192,500	672,000		7,049,000		7,049,000		L	04/28/2010.
594918	10	4	MICROSOFT.....		50,000,000	5,078,500	101.570	5,078,500	4,167,695		86,000		801,500		801,500		L	11/16/2017.

E12

**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	or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Admini- strative Symbol (a)	Date Acquired
609207	10	5	MONDELEX INTL INC NPV A		230,000,000	9,206,900	40.030	9,206,900	6,178,767	59,800	211,600		(637,100)		(637,100)		L	10/30/2017.
617446	44	8	MORGAN STANLEY DEAN WITTER&CO		80,000,000	3,172,000	39.650	3,172,000	1,952,680		88,000		(1,025,600)		(1,025,600)		L	04/06/2016.
64110L	10	6	NETFLIX INC		60,000,000	16,059,600	267.660	16,059,600	16,466,580				(321,072)		(321,072)		L	04/24/2018.
67066G	10	4	NVIDIA CORP		70,000,000	9,345,000	133.500	9,345,000	11,306,882	11,200	31,500		(4,200,000)		(4,200,000)		L	08/11/2017.
68389X	10	5	ORACLE SYSTEMS		408,000,000	18,421,200	45.150	18,421,200	17,815,890		270,560		(1,362,875)		(1,362,875)		L	03/20/2018.
693475	10	5	PNC FINANCIAL SERVICES GROUP		65,000,000	7,599,150	116.910	7,599,150	3,683,410		221,000		(1,779,700)		(1,779,700)		L	10/16/2012.
717081	10	3	PFIZER INC		52,000,000	2,269,800	43.650	2,269,800	1,145,321		70,720		386,360		386,360		L	03/19/2012.
718172	10	9	PHILIP MORRIS INT'L		20,000,000	1,335,200	66.760	1,335,200	1,037,796	22,800	88,400		(777,800)		(777,800)		L	03/17/2010.
723787	10	7	PIONEER NATURAL RES		102,000,000	13,415,040	131.520	13,415,040	15,972,500		32,640		(4,215,660)		(4,215,660)		L	11/20/2017.
742718	10	9	PROCTER & GAMBLE CO		20,000,000	1,838,400	91.920	1,838,400	1,220,706		56,824		800		800		L	12/18/2009.
747525	10	3	QUALCOMM INC		665,000,000	37,845,150	56.910	37,845,150	36,696,134		602,350		(1,732,404)		(1,732,404)		L	11/16/2018.
806857	10	8	SCHLUMBERGER LTD		120,000,000	4,329,600	36.080	4,329,600	4,329,600	60,000	240,000		(270,061)	3,487,139	(3,757,200)		L	04/17/2013.
828806	10	9	SIMON PROPERTY GROUP		50,000,000	8,399,500	167.990	8,399,500	7,571,901		395,000		(187,500)		(187,500)		L	06/20/2013.
848574	10	9	SPIRIT AEROSYSTEMS HLDGS		68,400,000	4,930,956	72.090	4,930,956	1,415,052	8,208	30,096		(1,036,944)		(1,036,944)		L	01/11/2011.
855244	10	9	STARBUCKS CORP		90,000,000	5,796,000	64.400	5,796,000	2,079,190		118,800		627,300		627,300		L	10/19/2012.
872540	10	9	TJX COMPANIES INC		235,000,000	10,513,900	44.740	10,513,900	8,454,372		161,519		1,529,850		1,529,850		L	11/14/2017.
882508	10	4	TEXAS INSTRS INC		25,000,000	2,362,500	94.500	2,362,500	1,196,758		65,570		(248,500)		(248,500)		L	07/24/2014.
883556	10	2	THERMO ELECTRON CORP		30,000,000	6,713,700	223.790	6,713,700	1,393,965	5,100	19,800		1,017,300		1,017,300		L	01/06/2012.
90130A	10	1	TWENTY-FIRST CENTURY		200,000,000	9,624,000	48.120	9,624,000	7,638,500		36,000		1,343,500		1,343,500		L	11/09/2018.
902973	30	4	US BANCORP DEL		620,000,000	28,334,000	45.700	28,334,000	16,702,309	229,400	787,400		(4,885,600)		(4,885,600)		L	03/26/2013.
90384S	30	3	ULTA SALON COSMETCS & FRA		22,500,000	5,508,900	244.840	5,508,900	4,656,779				476,550		476,550		L	10/24/2017.
907818	10	8	UNION PAC CORP		50,000,000	6,911,500	138.230	6,911,500	3,983,870	49,167	146,250		206,500		206,500		L	12/03/2015.
911312	10	6	UNITED PARCEL SERVICE		347,000,000	33,842,910	97.530	33,842,910	37,018,296		1,011,010		(3,175,386)		(3,175,386)		L	03/15/2018.
913017	10	9	UNITED TECHNOLOGIES CORP		68,000,000	7,240,640	106.480	7,240,640	7,156,464		192,780		(1,434,120)		(1,434,120)		L	01/25/2017.
91324P	10	2	UNITEDHEALTH GROUP INC		220,000,000	54,806,400	249.120	54,806,400	13,723,350		759,000		6,305,200		6,305,200		L	01/26/2016.
92343V	10	4	VERIZON COMMUNICATIONS		165,000,000	9,276,300	56.220	9,276,300	9,252,971		94,900		12,938		12,938		L	10/23/2018.
92532F	10	0	VERTEX PHARMACEUTICALS INC		25,000,000	4,142,750	165.710	4,142,750	1,914,290				396,250		396,250		L	04/01/2016.
92826C	83	9	VISA INC		120,000,000	15,832,800	131.940	15,832,800	7,877,291		105,600		2,150,400		2,150,400		L	06/22/2016.
931142	10	3	WAL-MART STORES INC		282,000,000	26,268,300	93.150	26,268,300	29,102,300	146,640			(2,834,000)		(2,834,000)		L	11/19/2018.
949746	10	1	WELLS FARGO & CO NEW		140,000,000	6,451,200	46.080	6,451,200	6,366,714		229,600		(2,042,600)		(2,042,600)		L	07/12/2017.
95040Q	10	4	WELLTOWER INC		65,000,000	4,511,650	69.410	4,511,650	3,896,624		226,200		366,600		366,600		L	06/24/2013.
958102	10	5	WESTERN DIGITAL CORP		30,000,000	1,109,100	36.970	1,109,100	1,109,100	15,000	60,000		163,083	1,439,882	(1,276,799)		L	09/13/2017.
98310W	10	8	WYNDHAM WORLDWIDE		50,000,000	1,792,000	35.840	1,792,000	464,105	20,500	74,000		(3,437,256)		(3,437,256)		L	07/16/2010.
98311A	10	5	WYNDHAM HOTELS & RESORTS INC		50,000,000	2,268,500	45.370	2,268,500	564,245	12,500	25,000		1,704,255		1,704,255		L	06/05/2018.
G0177J	10	8	ALLERGAN PLC		82,000,000	10,960,120	133.660	10,960,120	12,841,200		236,160		1,814,318	4,267,757	(2,453,439)		L	11/02/2017.
G29183	10	3	EATON CORP		139,000,000	9,543,740	68.660	9,543,740	10,000,938		62,700		(457,198)		(457,198)		L	11/08/2018.
G5960L	10	3	MEDTRONIC INC		124,000,000	11,279,040	90.960	11,279,040	8,369,449	62,000	217,840		1,301,249		1,301,249		L	03/19/2018.
Y2573F	10	2	FLEXTRONICS INTL LTD		1,080,000,000	8,218,800	7.610	8,218,800	8,218,800				1,664,643		(1,664,643)		L	11/02/2018.
8676EP	10	8	SUNOPTA INC		684,800,000	2,650,176	3.870	2,650,176	4,436,657				(2,657,024)		(2,657,024)		L	08/30/2017.
11135F	10	1	BROADCOM LTD	C	110,000,000	27,970,800	254.280	27,970,800	3,928,857	291,500	770,000		(288,200)		(288,200)		L	04/12/2017.
G1151C	10	1	ACCENTURE LTD BERMUDA	C	50,000,000	7,050,500	141.010	7,050,500	6,028,750		139,500		(604,000)		(604,000)		L	06/22/2017.

E12.1

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

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					980,301,242	XXX	980,301,242	693,488,161	2,076,823	15,062,164	0	(61,591,982)	23,882,962	(85,474,944)	0	XXX	XXX
<b>Common Stocks - Mutual Funds</b>																		
464287	50	7			30,000,000	4,981,800	166.060	4,981,800	5,736,093	13,963	86,490		(711,600)		(711,600)		L	12/04/2017
464287	80	4			80,000,000	5,545,600	69.320	5,545,600	6,252,792	25,712	83,098		(599,200)		(599,200)		L	12/04/2017
78464A	78	9			1,150,000,000	32,625,500	28.370	32,625,500	34,727,995	164,859	437,131		(3,483,500)		(3,483,500)		L	09/21/2018
922042	71	8			94,999,999	8,994,600	94.680	8,994,600	8,852,740	145,911	296,400		(2,332,250)		(2,332,250)		L	02/10/2012
922042	77	5			200,000,000	9,116,000	45.580	9,116,000	9,932,440	89,220	301,200		(1,828,000)		(1,828,000)		L	04/28/2015
922042	86	6			100,000,000	6,063,000	60.630	6,063,000	6,026,160	97,370	184,460		(1,227,000)		(1,227,000)		L	04/26/2013
92204A	87	6			170,000,000	20,031,100	117.830	20,031,100	18,941,196		647,139		1,089,904		1,089,904		L	01/17/2018
9299999	Total - Common Stocks - Mutual Funds					87,357,600	XXX	87,357,600	90,469,416	537,035	2,035,918	0	(9,091,646)	0	(9,091,646)	0	XXX	XXX
9799999	Total - Common Stock					1,067,658,842	XXX	1,067,658,842	783,957,577	2,613,858	17,098,082	0	(70,683,628)	23,882,962	(94,566,590)	0	XXX	XXX
9899999	Total Common and Preferred Stock					1,067,658,842	XXX	1,067,658,842	783,957,577	2,613,858	17,098,082	0	(70,683,628)	23,882,962	(94,566,590)	0	XXX	XXX

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

### SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
<b>Bonds - U.S. Government</b>									
912828	3F	5		02/07/2018	VARIOUS		12,941,637	13,550,000	70,020
912828	3V	0		02/02/2018	DEUTSCHE BANK		3,933,594	4,000,000	1,381
912828	3W	8		02/14/2018	VARIOUS		1,975,781	2,000,000	
912828	4V	9		10/02/2018	WELLS FARGO		4,924,023	5,000,000	19,141
912828	U2	4		02/06/2018	JP MORGAN		1,883,516	2,000,000	9,282
0599999	Total - Bonds - U.S. Government						25,658,551	26,550,000	99,824
<b>Bonds - All Other Government</b>									
013051	DG	9		10/01/2018	RBC DEXIA		1,987,080	2,000,000	15,370
013051	DU	8		08/20/2018	BMO CAPITAL		5,816,520	6,000,000	38,614
110709	GF	3		10/05/2018	DESJARDIN		5,626,225	5,500,000	56,688
135087	A6	1		10/01/2018	BAUM GEORGE K.		14,401,200	15,000,000	76,438
135087	D5	0		12/06/2018	VARIOUS		19,950,540	20,000,000	93,452
135087	H2	3		12/18/2018	BANK OF		1,698,232	1,700,000	1,677
135087	H4	9		10/01/2018	VARIOUS		12,090,910	12,300,000	72,632
135087	H9	8		10/01/2018	VARIOUS		19,848,100	20,000,000	86,849
135087	J4	7	A	12/06/2018	BMO CAPITAL		7,996,800	8,000,000	17,096
13509P	DL	4		08/10/2018	CIBC WORLD MKTS		19,028,940	19,000,000	39,452
13509P	EF	6		10/01/2018	RBC DEXIA		9,163,410	9,000,000	47,671
13509P	EP	4		10/11/2018	PRUDENTIAL FUND		1,996,300	2,000,000	13,370
13509P	EV	1		10/15/2018	HSBC		9,817,200	10,000,000	40,767
13509P	FC	2		11/14/2018	DESJARDIN		3,910,400	4,000,000	21,096
13509P	FJ	7		11/14/2018	CIBC WORLD MKTS		11,646,000	12,000,000	63,288
13509P	FL	2		10/01/2018	BANC OF AMERICA		5,597,940	6,000,000	5,622
13509P	FR	9		04/10/2018	CANADIAN IMP BK		9,620,900	10,000,000	36,863
13509P	FV	0		10/01/2018	VARIOUS		6,301,570	6,500,000	32,466
13509P	FY	4	A	10/01/2018	VARIOUS		17,522,240	18,000,000	72,110
563469	UK	9		10/01/2018	VARIOUS		6,808,000	7,000,000	26,414
68323A	CX	0		10/29/2018	PETERS & CO		1,470,345	1,500,000	16,134
68323A	DL	5		10/04/2018	PRUDENTIAL FUND		3,873,240	4,000,000	15,814
68323A	DM	3		10/15/2018	DESJARDIN		4,791,000	5,000,000	45,041
68323A	EA	8		10/04/2018	RBC DEXIA		3,828,200	4,000,000	4,586
74814Z	EH	2		08/20/2018	PETERS & CO		1,056,720	1,000,000	9,548
74814Z	EL	3		10/04/2018	PRUDENTIAL FUND		6,178,380	6,000,000	73,644
74814Z	EP	4		07/06/2018	RBC CAP		7,169,960	7,000,000	75,370
74814Z	EV	1		10/01/2018	CIBC WORLD MKTS		3,986,900	4,000,000	21,849
1099999	Total - Bonds - All Other Government						223,183,252	226,500,000	1,119,921
<b>Bonds - U.S. States, Territories and Possessions</b>									
93974D	2H	0		03/15/2018	CIT GROUP		3,566,670	3,000,000	
1799999	Total - Bonds - U.S. States, Territories & Possessions						3,566,670	3,000,000	0
<b>Bonds - U.S. Political Subdivisions of States</b>									
348815	PD	7		08/28/2018	MERRILL LYNCH		2,344,340	2,000,000	
2499999	Total - Bonds - U.S. Political Subdivisions of States						2,344,340	2,000,000	0
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
02765U	GA	6		06/28/2018	RBC CAP		1,123,580	1,000,000	19,028
091096	ML	8		10/25/2018	PERSHING DLJ		1,514,565	1,300,000	
091156	MG	1		07/18/2018	RAYMOND JAMES		1,329,208	1,145,000	

E13

### 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
167593	QF	2		10/30/2018	CITIGROUP		1,110,010	1,000,000	16,667
167727	WL	6		08/02/2018	BARCLAYS		1,383,863	1,250,000	6,076
20774Y	6V	4		11/02/2018	ZERO STAGE CAPITAL		938,961	850,000	
246579	KZ	8		06/15/2018	BANK AMERICA MERRILL		2,000,000	2,000,000	
249182	LB	0		08/15/2018	BANK AMERICA MERRILL		2,333,540	2,000,000	
249183	XW	9		08/09/2018	BAUM GEORGE K		2,877,892	2,490,000	
24919P	LT	9		10/03/2018	RBC CAP		1,058,620	1,000,000	
3128MJ	ZB	9		02/07/2018	MORGAN STANLEY		15,218,553	15,674,081	15,674
31307Q	6A	0		09/26/2018	WELLS FARGO		9,702,082	9,840,463	12,301
3132LQ	QA	8		09/25/2018	BANK AMERICA MERRILL		12,209,842	12,298,236	29,892
3138WJ	U8	9		10/30/2018	JP MORGAN		3,747,181	3,900,140	8,125
3140GV	NB	7		10/29/2018	BANK AMERICA MERRILL		15,910,298	15,849,624	51,071
3140JH	SN	4		11/16/2018	JP MORGAN		10,347,110	10,204,408	20,409
38612P	AA	2		05/17/2018	GOLDMAN SACHS		2,324,741	2,105,000	
452227	MZ	1		10/16/2018	MERRILL LYNCH		1,789,856	1,600,000	
54714F	AG	5		03/20/2018	RBC CAP		1,594,433	1,465,000	29,707
56035D	AL	6		01/29/2018	RBC CAP		1,000,000	1,000,000	
613603	YL	7		04/18/2018	BANK AMERICA MERRILL		2,111,854	1,810,000	
646080	TQ	4		05/09/2018	BANK AMERICA MERRILL		1,108,190	1,000,000	
646080	TS	0		05/09/2018	BANK AMERICA MERRILL		620,235	550,000	
717817	QL	7		02/09/2018	MORGAN STANLEY		1,527,372	1,400,000	11,278
74440D	AQ	7		01/19/2018	MESIROW		547,060	500,000	
74440D	BD	5		09/13/2018	MORGAN STANLEY		4,228,960	4,000,000	
837123	GX	0		05/31/2018	BANK AMERICA MERRILL		1,159,460	1,000,000	
880443	JE	7		08/15/2018	GOLDMAN SACHS		1,328,041	1,255,000	
888808	HF	2		04/05/2018	JEFFERIES & CO		1,687,860	1,500,000	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						103,833,367	100,986,952	220,228

E13.1

**Bonds - Industrial and Miscellaneous**

00104U	AC	2		11/06/2018	WELLS FARGO		2,434,375	2,500,000	31,017
00206R	GL	0		10/19/2018	GOLDMAN SACHS		571,026	600,000	4,647
025537	AM	3		11/28/2018	BARCLAYS		997,180	1,000,000	
02582J	HL	7		11/19/2018	VARIOUS		8,126,938	8,400,000	9,309
026874	DD	6		10/29/2018	CITIGROUP		385,232	400,000	4,625
03040W	AQ	8		11/06/2018	BARCLAYS		461,800	500,000	2,745
035242	AP	1		10/25/2018	MK TAXES SYS		956,010	1,000,000	8,922
037411	BE	4		10/29/2018	CITIGROUP		290,532	300,000	2,479
037833	DF	4		11/14/2018	GOLDMAN SACHS		1,895,200	2,000,000	18,792
04365T	AC	1		10/16/2018	BANK AMERICA MERRILL		2,999,645	3,000,000	
05522R	CY	2		02/16/2018	BANK AMERICA MERRILL		9,998,621	10,000,000	
06051G	HF	9		11/13/2018	GOLDMAN SACHS		1,473,765	1,500,000	10,354
06051G	HG	7		03/01/2018	CITIGROUP		2,001,640	2,000,000	
06406R	AD	9		11/05/2018	KEYBANC		1,048,308	1,100,000	16,507
07330N	AJ	4		11/08/2018	RBC CAP		986,700	1,000,000	3,325
08161C	AE	1		11/06/2018	JP MORGAN		3,943,906	4,000,000	3,019
09659Q	AE	7		01/17/2018	JP MORGAN		3,999,374	4,000,000	
097023	CA	1		10/29/2018	MORGAN STANLEY		487,705	500,000	

### 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
10112R AX 2	BOSTON PROPERTIES LP.....		10/30/2018.....	WELLS FARGO.....		482,515	500,000	4,563
10112R BA 1	BOSTON PPTYS LTD PAR.....		11/13/2018.....	MORGAN STANLEY.....		249,103	250,000	
124857 AT 0	CBS CORP.....		10/30/2018.....	CITIGROUP.....		226,325	250,000	1,781
12593F BD 5	COMM MORTGAGE TRUST.....		09/19/2018.....	CANTOR.....		2,003,828	2,000,000	4,120
12596E AD 6	CHN EQUIPMENT TRUST.....		12/07/2018.....	VARIOUS.....		7,825,594	7,800,000	14,266
126408 HM 8	CSX CORP.....		11/07/2018.....	CITIGROUP.....		498,205	500,000	
14041N FM 8	CAPITAL ONE MULTI-ASSET EXECUTION TRUST.....		10/19/2018.....	BARCLAYS.....		537,656	555,000	300
161571 FQ 2	CHASES ISSUANCE TR.....		09/28/2018.....	WELLS FARGO.....		959,570	1,000,000	1,020
166764 BL 3	CHEVRON CORP.....		10/23/2018.....	MK TAXES SYS.....		944,860	1,000,000	13,047
172967 LW 9	CITIGROUP INC.....		11/14/2018.....	VARIOUS.....		966,885	1,000,000	1,755
17305E FH 3	CITIBANK CREDIT CARD ISSUANCE TRUST.....		02/16/2018.....	JP MORGAN.....		10,367,578	10,000,000	169,467
17321J AD 6	CITIGROUP COMMERCIAL MORTGAGE TRUST.....		04/13/2018.....	SOCIETE GENERALE AMERICAS.....		2,096,797	2,000,000	3,885
17322A AD 4	CITIGROUP COMMERCIAL MORTGAGE TRUST.....		05/17/2018.....	CIT GROUP.....		153,205	150,000	335
209111 FS 7	CONSOLIDATED EDISON.....		11/27/2018.....	WELLS FARGO.....		524,612	525,000	
210518 DC 7	CONSUMERS ENERGY CO.....		10/29/2018.....	CITIGROUP.....		1,496,280	1,500,000	
225401 AG 3	CREDIT SUISSE.....		10/30/2018.....	CS FIRST.....		498,095	500,000	8,122
25179M AP 8	DEVON ENERGY CORP NE.....		10/31/2018.....	CITIGROUP.....		389,244	400,000	6,031
254683 CD 5	DISCOVER CARD.....		10/09/2018.....	VARIOUS.....		4,805,513	4,819,000	1,792
260543 CM 3	DOW CHEM CO.....		11/28/2018.....	MORGAN STANLEY.....		534,460	535,000	
26078J AD 2	DOWDUPONT INC.....		11/15/2018.....	WELLS FARGO.....		499,695	500,000	
26442C AV 6	DUKE ENERGY CAROLINAS.....		02/26/2018.....	GOLDMAN SACHS.....		1,173,625	1,175,000	
26884A BG 7	ERP OPER LTD PARTNER.....		10/26/2018.....	USBCORP.....		331,755	350,000	2,812
26884A BK 8	ERP OPER LTD PARTNER.....		11/28/2018.....	CITIGROUP.....		249,553	250,000	
36164Q 6M 5	GEN ELEC CAPITAL CORP.....		10/30/2018.....	CITIGROUP.....		464,430	500,000	7,777
370334 CA 0	GENERAL MLS INC.....		11/09/2018.....	USBCORP.....		476,870	500,000	1,156
38143U 8H 7	GOLDMAN SACHS GROUP INC.....		10/23/2018.....	CS FIRST.....		721,470	750,000	4,688
40573L AL 0	HALFMOON PARENT INC.....		11/06/2018.....	MORGAN STANLEY.....		495,445	500,000	2,656
406216 BG 5	HALLIBURTON CO.....		11/09/2018.....	GOLDMAN SACHS.....		486,200	500,000	9,447
423452 AB 7	HELMERICH & PAYNE.....		12/20/2018.....	EXCHANGE.....		1,000,000	1,000,000	
44644A AD 9	HUNTINGTON NB COLUMB.....		10/22/2018.....	CS FIRST.....		544,907	550,000	7,895
46647P AY 2	JP MORGAN CHASE BANK.....		11/28/2018.....	JP MORGAN.....		1,000,000	1,000,000	
47788C AD 4	JOHN DEERE OWNER TRUST.....		02/21/2018.....	RBC CAP.....		5,499,075	5,500,000	
49327M 2U 7	KEYBANK NATIONAL ASS.....		11/07/2018.....	MK TAXES SYS.....		492,970	500,000	2,906
50117N AD 6	KUBOTA CREDIT OWNER TRUST.....		11/19/2018.....	WELLS FARGO.....		1,278,018	1,310,000	472
574599 BJ 4	MASCO CORP.....		11/06/2018.....	USBCORP.....		424,490	425,000	1,944
58772R AE 4	MERCEDES-BENZ AUTO RECEIVABLES TRUST.....		07/17/2018.....	WELLS FARGO.....		4,998,960	5,000,000	
59562V AY 3	BERKSHIRE HATHAWAY ENERGY.....		11/08/2018.....	GOLDMAN SACHS.....		1,003,500	1,000,000	18,542
61744Y AP 3	MORGAN STANLEY.....		11/14/2018.....	GOLDMAN SACHS.....		473,800	500,000	5,868
65364U AL 0	NIAGARA MOHAWK PWR C.....		11/29/2018.....	JP MORGAN.....		999,990	1,000,000	
65479G AE 9	NISSAN AUTO RECEIVALBES.....		07/17/2018.....	SOCIETE GENERALE AMERICAS.....		5,498,455	5,500,000	
674599 CH 6	OCCIDENTAL PETE CORP.....		10/30/2018.....	GOLDMAN SACHS.....		486,195	500,000	756
68233J BE 3	ONCOR ELEC DELIVERY.....		11/14/2018.....	CITIGROUP.....		297,204	300,000	31
69353R FL 7	PNC BK N A PITTSBURG.....		10/31/2018.....	USBCORP.....		497,215	500,000	7,000
69363P AC 4	PUBLIC SERVICE NEW HAMPSHIRE.....		05/01/2018.....	GOLDMAN SACHS.....		1,999,948	2,000,000	
701094 AJ 3	PARKER HANNIFIN CORP.....		11/09/2018.....	MK TAXES SYS.....		378,652	400,000	2,636
718546 AR 5	PHILLIPS 66 PARTNERS.....		10/30/2018.....	GOLDMAN SACHS.....		288,525	300,000	1,495

E13.2

### 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
72650R BD 3	PLAINS ALL AMERN PIP.....		10/31/2018.....	GOLDMAN SACHS.....		243,513	250,000	455
760759 AM 2	REPUBLIC SVCS INC.....		11/07/2018.....	USBCORP.....		1,038,650	1,000,000	22,958
806851 AE 1	SCHLUMBERGER HLDGS C.....		10/31/2018.....	MK TAXES SYS.....		994,350	1,000,000	13,191
84756N AH 2	SPECTRA ENERGY PARTN.....		10/29/2018.....	BARCLAYS.....		603,896	650,000	975
857477 AN 3	STATE STR CORP.....		10/30/2018.....	MK TAXES SYS.....		413,882	425,000	5,259
857477 BC 6	STATE STR CORP.....		11/28/2018.....	JP MORGAN.....		500,000	500,000	
871829 BC 0	SYSCO CORP.....		10/30/2018.....	CITIGROUP.....		283,032	300,000	2,915
90276T AG 9	UBS COMMERCIAL MORTGAGE TRUST.....		10/31/2018.....	SOCIETE GENERALE AMERICAS.....		5,271,133	5,500,000	3,426
90353K AY 5	UBS COMMERCIAL MORTGAGE TRUST.....		09/21/2018.....	USB SECURITIES.....		5,149,981	5,000,000	6,020
907818 EY 0	UNION PAC CORP.....		10/31/2018.....	GOLDMAN SACHS.....		418,710	425,000	6,715
91159H HN 3	U S BANCORP MTNS BK.....		10/31/2018.....	CITIGROUP.....		899,630	1,000,000	6,597
91159H HU 7	U S BANCORP MTNS BK.....		11/13/2018.....	USBCORP.....		1,498,635	1,500,000	
92343V DY 7	VERIZON COMMUNICATIONS.....		10/26/2018.....	USBCORP.....		497,635	500,000	2,521
92857W BK 5	VDAFONE GROUP PLC.....		10/19/2018.....	VARIOUS.....		1,395,597	1,425,000	7,386
92869B AE 2	VOLKSWAGEN AUTO LOAN ENHANCED TRUST.....		11/15/2018.....	CITIGROUP.....		4,498,890	4,500,000	
92890K BA 2	WFRBS COML MTG TR.....		07/25/2018.....	SOCIETE GENERALE AMERICAS.....		131,183	130,000	352
92938V AQ 8	WF-RBS COMMERCIAL MORTGAGE TRUST.....		09/24/2018.....	BREAN CAPITAL.....		178,548	175,000	498
931142 EE 9	WALMART INC.....		10/31/2018.....	MK TAXES SYS.....		985,990	1,000,000	12,847
94106L BE 8	WASTE MGMT INC DEL.....		11/09/2018.....	MK TAXES SYS.....		796,382	850,000	13,313
94989K AV 5	WELLS FARGO COMMERCIAL MORTGAGE TRUST.....		10/31/2018.....	WELLS FARGO.....		2,748,229	2,785,000	281
94989W AS 6	WELLS FARGO COMMERCIAL MORTGAGE TRUST.....		09/19/2018.....	VARIOUS.....		1,716,213	1,716,000	2,200
95000L AZ 6	WELLS FARGO COMMERCIAL MORTGAGE TRUST.....		11/20/2018.....	WELLS FARGO.....		6,794,844	7,000,000	4,187
95001M AF 7	WELLS FARGO COMMERCIAL MORTGAGE TRUST.....		06/28/2018.....	SOCIETE GENERALE AMERICAS.....		5,656,187	5,776,000	554
96949L AD 7	WILLIAMS PARTNERS L.....		10/26/2018.....	BARCLAYS.....		470,340	500,000	7,031
05590H AQ 0	BMW CDA INC.....		10/15/2018.....	BMCI BLACKMONT.....		1,936,600	2,000,000	12,434
06368A AA 8	BANK OF MONTREAL.....		10/01/2018.....	VARIOUS.....		2,409,450	2,500,000	16,792
06368B J9 0	BANK MONTREAL.....		07/06/2018.....	BMO CAPITAL.....		1,996,640	2,000,000	3,167
13509P ER 0	CANADA HOUSING TRUST.....		10/01/2018.....	DESJARDIN.....		7,398,375	7,500,000	9,432
40427H TC 7	HSBC BANK CDA.....		06/20/2018.....	T D SECURITIES.....		1,963,200	2,000,000	19,779
438121 AN 5	HONDA CANADA FIN.....		10/15/2018.....	BMCI BLACKMONT.....		1,938,200	2,000,000	6,395
47788Z AA 9	JOHN DEERE FINANCIAL.....		10/18/2018.....	RBC DEXIA.....		2,001,500	2,000,000	
539481 AL 5	LOBLAW COS LTD.....		11/29/2018.....	T D SECURITIES.....		2,009,060	2,000,000	
75585R PY 5	REAL ESTATE ASSET LIQUIDITY TRUST.....		01/01/2018.....	RBC DEXIA.....			3,144	5
775109 AR 2	ROGERS COMMUNICATION.....		10/01/2018.....	RBC DEXIA.....		2,068,760	2,000,000	1,030
780086 NK 6	ROYAL BANK CANADA.....		06/20/2018.....	T D SECURITIES.....		973,580	1,000,000	1,087
780086 PX 6	ROYAL BANK CDA.....		07/06/2018.....	T D SECURITIES.....		2,251,700	2,300,000	5,205
780086 QC 1	ROYAL BANK CDA.....		10/01/2018.....	T D SECURITIES.....		2,984,270	3,000,000	34,176
81378T AE 0	SECURITIZED TERM AUTO RECEIVABLE.....	A.....	10/24/2018.....	WELLS FARGO.....		6,000,000	6,000,000	
82028K AX 9	SHAW COMMUNICATIONS.....		10/30/2018.....	T D SECURITIES.....		1,999,420	2,000,000	
891145 T7 9	TORONTO DOMINION BK ONT.....		08/20/2018.....	CIBC WORLD MKTS.....		404,120	400,000	1,025
891160 K5 1	TD BANK.....		10/15/2018.....	VARIOUS.....		6,783,920	7,000,000	16,171
891160 LV 3	TD BANK.....		07/06/2018.....	VARIOUS.....		5,729,568	6,000,000	53,912
918423 AS 3	VW CR CDA INC.....		11/14/2018.....	RBC DEXIA.....		3,504,800	3,500,000	1,749
06738E AN 5	BARCLAYS BANK PLC.....	D.....	11/06/2018.....	MK TAXES SYS.....		336,984	350,000	4,934
25243Y AY 5	DIAGEO CAP PLC.....	B.....	11/13/2018.....	GOLDMAN SACHS.....		745,913	750,000	4,156
404280 BX 6	HSBC HLDGS PLC.....	D.....	11/14/2018.....	MK TAXES SYS.....		493,315	500,000	3,815

E13.3



### 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
822582 BD 3	SHELL INTERNATIONAL.....		D.....	10/26/2018.....	BARCLAYS.....			971,780	1,000,000	15,252
822582 CB 6	SHELL INTERNATIONAL.....		D.....	11/07/2018.....	BARCLAYS.....			520,958	525,000	
3899999	Total - Bonds - Industrial and Miscellaneous.....							211,286,792	213,629,144	754,503
8399997	Total - Bonds - Part 3.....							569,872,972	572,666,096	2,194,476
8399998	Total - Bonds - Summary Item from Part 5.....							36,066,514	36,200,005	47,583
8399999	Total - Bonds.....							605,939,486	608,866,101	2,242,059
<b>Common Stocks - Industrial and Miscellaneous</b>										
00206R 10 2	AT&T INC.....			10/23/2018.....	VARIOUS.....		343,700.000	10,726,790	XXX	
00846U 10 1	AGILENT TECHNOLOGIES INC.....			10/23/2018.....	COWEN.....		112,000.000	7,034,048	XXX	
015351 10 9	ALEXION PHARMACEUTICALS I.....			10/24/2018.....	COWEN.....		90,000.000	10,448,838	XXX	
02079K 10 7	ALPHABET INC.....			10/26/2018.....	COWEN.....		8,000.000	8,715,727	XXX	
023135 10 6	AMAZON COM INC.....			11/09/2018.....	VARIOUS.....		6,200.000	10,437,534	XXX	
032511 10 7	ANADARKO PETROLEUM CORP.....			10/31/2018.....	COWEN.....		10,300.000	548,679	XXX	
060505 10 4	BANKAMERICA CORP NEW.....			03/26/2018.....	VARIOUS.....		395,000.000	11,887,177	XXX	
09062X 10 3	BIOGEN IDEC INC.....			03/27/2018.....	EVERCORE.....		14,000.000	3,733,950	XXX	
126650 10 0	CVS CORP.....			11/29/2018.....	SPINOFF.....		88,806.800	6,047,660	XXX	
149123 10 1	CATERPILLAR INC DEL.....			11/08/2018.....	VARIOUS.....		173,000.000	25,023,912	XXX	
151020 10 4	CELGENE CORP.....			11/21/2018.....	COWEN.....		20,000.000	1,355,092	XXX	
192446 10 2	COGNIZANT TECHNOLOGY.....			10/30/2018.....	COWEN.....		50,000.000	3,349,285	XXX	
30303M 10 2	FACEBOOK INC.....			04/05/2018.....	VARIOUS.....		107,000.000	17,625,362	XXX	
369604 10 3	GENERAL ELEC CO.....			10/30/2018.....	COWEN.....		295,000.000	3,334,238	XXX	
437076 10 2	HOME DEPOT INC.....			10/24/2018.....	COWEN.....		19,000.000	3,438,574	XXX	
459200 10 1	INTERNATIONAL BUSINESS MACHS.....			10/23/2018.....	CITIGROUP.....		25,000.000	3,232,248	XXX	
64110L 10 6	NETFLIX INC.....			04/24/2018.....	COWEN.....		50,000.000	14,461,072	XXX	
68389X 10 5	ORACLE SYSTEMS.....			03/20/2018.....	VARIOUS.....		208,000.000	10,328,075	XXX	
747525 10 3	QUALCOMM INC.....			11/16/2018.....	COWEN.....		560,000.000	32,855,454	XXX	
90130A 10 1	TWENTY-FIRST CENTURY.....			11/09/2018.....	COWEN.....		100,000.000	4,827,500	XXX	
911312 10 6	UNITED PARCEL SERVICE.....			03/15/2018.....	VARIOUS.....		347,000.000	37,018,296	XXX	
92343V 10 4	VERIZON COMMUNICATIONS.....			10/23/2018.....	CITIGROUP.....		125,000.000	7,146,163	XXX	
931142 10 3	WAL-MART STORES INC.....			11/19/2018.....	VARIOUS.....		282,000.000	29,102,300	XXX	
98311A 10 5	WYNDHAM HOTELS & I RESORTS INC.....			06/05/2018.....	SPINOFF.....		50,000.000	564,245	XXX	
G29183 10 3	EATON CORP.....			11/08/2018.....	COWEN.....		139,000.000	10,000,938	XXX	
G5960L 10 3	MEDTRONIC INC.....			03/19/2018.....	EVERCORE.....		44,000.000	3,517,791	XXX	
Y2573F 10 2	FLEXTRONICS INTL LTD.....			11/02/2018.....	COWEN.....		1,080,000.000	9,883,442	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....							286,644,390	XXX	0
<b>Common Stocks - Mutual Funds</b>										
78464A 78 9	SPDR S&P INSURANCE ETF.....			09/21/2018.....	COWEN.....		400,000.000	13,084,000	XXX	
92204A 87 6	VANGUARD UTILITIES ETF.....			01/17/2018.....	COWEN.....		170,000.000	18,941,196	XXX	
9299999	Total - Common Stocks - Mutual Funds.....							32,025,196	XXX	0
9799997	Total - Common Stocks - Part 3.....							318,669,586	XXX	0
9799998	Total - Common Stocks - Summary Item from Part 5.....							37,007,624	XXX	
9799999	Total - Common Stocks.....							355,677,210	XXX	0
9899999	Total - Preferred and Common Stocks.....							355,677,210	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks.....							961,616,696	XXX	2,242,059

E13.4

### 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	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
<b>Bonds - U.S. Government</b>																				
36207K	WC 0		12/01/2018	MORTGAGE PAYDOWN.....		6,330	6,330	6,303	6,329			1	1		6,330			0	327	09/15/2029.
912828	LY 4		02/05/2018	JP MORGAN.....		1,533,105	1,500,000	1,457,930	1,490,738		478		478		1,491,216		41,890	41,890	11,607	11/15/2019.
912828	MP 2		02/06/2018	JP MORGAN.....		2,679,117	2,600,000	2,571,055	2,592,883		323		323		2,593,206		85,912	85,912	45,076	02/15/2020.
912828	NT 3		02/01/2018	MORGAN STANLEY.....		1,513,184	1,500,000	1,634,590	1,545,845		(1,489)		(1,489)		1,544,356		(31,172)	(31,172)	18,297	08/15/2020.
912828	PC 8		10/02/2018	WELLS FARGO.....		4,978,320	5,000,000	5,184,180	5,081,106		(20,835)		(20,835)		5,060,271		(81,951)	(81,951)	115,914	11/15/2020.
912828	UV 0		02/02/2018	JP MORGAN.....		3,908,438	4,000,000	3,913,281	3,958,212		1,759		1,759		3,959,971		(51,533)	(51,533)	15,824	03/31/2020.
0599999	Total - Bonds - U.S. Government.....					14,618,494	14,606,330	14,767,339	14,675,113	0	(19,763)	0	(19,763)	0	14,655,350	0	(36,854)	(36,854)	207,045	XXX
<b>Bonds - All Other Government</b>																				
135087	A6 1		10/15/2018	RBC DEXIA.....		12,564,929	13,069,000	12,602,948	1,080,469		2,122		2,122		12,603,551		(38,622)	(38,622)	82,135	06/01/2023.
135087	B3 7		04/10/2018	VARIOUS.....		22,653,741	22,671,000	22,839,193	22,753,505		(19,419)		(19,419)		22,734,086		(80,345)	(80,345)	139,495	09/01/2018.
135087	C8 5		06/05/2018	VARIOUS.....		1,235,735	1,236,000	1,264,107	1,256,835		(4,313)		(4,313)		1,252,522		(16,787)	(16,787)	14,818	09/01/2019.
135087	D5 0		10/17/2018	HSBC.....		1,235,263	1,250,000	1,260,863	1,260,469		(394)		(394)		1,260,469		(25,206)	(25,206)	10,788	06/01/2025.
135087	D9 2		10/10/2018	PRUDENTIAL FUND.....		769,932	778,000	791,459	787,422		(3,375)		(3,375)		784,047		(14,115)	(14,115)	12,981	03/01/2020.
135087	E5 9		10/04/2018	PRUDENTIAL FUND.....		1,031,393	1,062,000	1,062,317	1,062,042		(12)		(12)		1,062,029		(30,636)	(30,636)	8,794	09/01/2020.
135087	E6 7		04/10/2018	CANADIAN IMP BK.....		2,376,775	2,500,000	2,438,000	2,438,244		1,877		1,877		2,440,121		(63,346)	(63,346)	13,459	06/01/2026.
135087	F2 5		10/04/2018	CIBC WORLD MKTS.....		4,826,634	5,010,000	4,962,646	4,973,299		8,747		8,747		4,982,046		(155,412)	(155,412)	41,487	03/01/2021.
135087	F5 8		10/05/2018	T D SECURITIES.....		4,420,510	4,629,000	4,616,304	4,617,940		2,292		2,292		4,620,231		(199,722)	(199,722)	38,427	09/01/2021.
135087	F9 0		04/10/2018	RBC DEXIA.....		3,978,640	4,000,000	3,990,038	3,994,285		1,822		1,822		3,996,107		(17,467)	(17,467)	8,822	11/01/2018.
135087	G3 2		10/04/2018	CIBC WORLD MKTS.....		148,348	158,000	150,952	151,437		1,176		1,176		152,612		(4,265)	(4,265)	872	03/01/2022.
135087	G4 0		04/02/2018	T D SECURITIES.....		2,640,583	2,664,000	2,650,494	2,656,336		1,746		1,746		2,658,083		(17,499)	(17,499)	8,886	02/01/2019.
135087	H4 9		10/29/2018	VARIOUS.....		2,726,280	2,800,000	2,764,160		2,463		2,463		2,766,623		(40,343)	(40,343)	31,184	03/01/2023.	
135087	H9 8		10/19/2018	BMO CAPITAL.....		9,831,000	10,000,000	9,961,900		2,350		2,350		9,964,250		(133,250)	(133,250)	109,589	09/01/2023.	
135087	YR 9		04/10/2018	BANK OF.....		310,078	303,000	323,786	315,538		(2,424)		(2,424)		313,114		(3,036)	(3,036)	4,078	06/01/2019.
135087	ZJ 6		10/04/2018	CIBC WORLD MKTS.....		757,057	740,000	807,663	795,887		(12,440)		(12,440)		783,446		(26,389)	(26,389)	20,591	06/01/2021.
135087	ZU 1	GOVERNMENT	10/10/2018	CIBC WORLD MKTS.....		1,610,682	1,593,000	1,731,193	1,715,685		(21,253)		(21,253)		1,694,432		(83,750)	(83,750)	37,866	06/01/2022.
13509P	EG 4		08/28/2018	VARIOUS.....		5,002,210	5,000,000	5,050,350	5,040,522		(16,342)		(16,342)		5,024,179		(21,969)	(21,969)	62,013	06/15/2019.
13509P	EP 4		08/28/2018	PETERS & CO.....		4,991,550	5,000,000	5,058,000	5,049,290		(16,459)		(16,459)		5,032,831		(41,281)	(41,281)	70,548	12/15/2019.
13509P	FV 0		10/31/2018	RBC DEXIA.....		3,871,240	4,000,000	3,951,240	3,955,180		9,217		9,217		3,964,397		(93,157)	(93,157)	53,014	12/15/2021.
563469	UM 5		12/06/2018	T D SECURITIES.....		2,479,150	2,500,000	2,478,350	2,481,723		9,032		9,032		2,490,755		(11,605)	(11,605)	30,247	11/21/2019.
68323A	BN 3		10/05/2018	DESJARDIN.....		4,099,959	4,100,000	4,262,565	4,253,631		(20,814)		(20,814)		4,232,817		(132,858)	(132,858)	100,043	06/02/2023.
68323A	EA 8		10/15/2018	NATIONAL BANK.....		4,795,750	5,000,000	4,879,800	4,888,478		20,393		20,393		4,908,871		(113,121)	(113,121)	74,712	03/08/2022.
748148	NX 7		10/05/2018	BANK OF.....		3,781,170	3,000,000	4,111,980	4,035,104		(151,367)		(151,367)		3,883,737		(102,567)	(102,567)	347,517	01/16/2023.
74814Z	EH 2		01/05/2018	CAPSTONE.....		1,076,640	1,000,000	1,097,650	1,089,010		(420)		(420)		1,088,590		(11,950)	(11,950)	4,425	12/01/2021.
1099999	Total - Bonds - All Other Government.....					103,215,249	104,063,000	105,107,958	79,391,862	0	(205,795)	0	(205,795)	0	104,693,946	0	(1,478,698)	(1,478,698)	1,326,791	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																				
13063C	4Q 0		08/29/2018	JANNEY MONTGOME.....		1,186,660	1,000,000	1,178,740	1,166,713		(8,960)		(8,960)		1,157,753		28,907	28,907	54,167	08/01/2028.
13063C	5Y 2		11/20/2018	MORGAN STANLEY.....		1,743,690	1,500,000	1,771,890	1,753,763		(20,788)		(20,788)		1,732,975		10,715	10,715	98,333	08/01/2027.
37358M	CW 9		08/20/2018	BANK AMERICA MERRILL.....		509,120	500,000	618,045	519,387		(10,616)		(10,616)		508,771		349	349	24,375	03/01/2019.
574193	KJ 6		11/15/2018	CIT GROUP.....		1,052,730	1,000,000	1,215,940	1,095,464		(32,247)		(32,247)		1,063,217		(10,487)	(10,487)	68,250	08/01/2020.
93974C	QC 7		08/20/2018	MORGAN STANLEY.....		523,760	500,000	557,510	525,923		(3,000)		(3,000)		522,922		838	838	26,458	02/01/2023.
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					5,015,960	4,500,000	5,342,125	5,061,250	0	(75,611)	0	(75,611)	0	4,985,638	0	30,322	30,322	271,583	XXX

E14

### 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	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
<b>Bonds - U.S. Political Subdivisions of States</b>																				
63165T RC 1	NASSAU CNTY NY MUNICIPAL.....		11/15/2018	BARCLAYS.....		1,607,805	1,500,000	1,784,880	1,691,856		(44,242)		(44,242)		1,647,614		(39,809)	(39,809)	85,000	10/01/2021.
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					1,607,805	1,500,000	1,784,880	1,691,856	0	(44,242)	0	(44,242)	0	1,647,614	0	(39,809)	(39,809)	85,000	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
040507 KJ 3	ARIZONA HEALTH FACS AUTH.....		01/01/2018	MATURITY.....		350,000	350,000	367,367	350,000				0		350,000			0	9,188	01/01/2018.
040649 LZ 6	ARIZONA ST TRANSPRTN BRD.....		11/26/2018	GOLDMAN SACHS.....		3,216,690	3,000,000	3,423,180	3,328,519		(83,362)		(83,362)		3,245,157		(28,467)	(28,467)	211,250	07/01/2021.
04109K CV 7	ARKANSAS ST DEV.....		12/03/2018	GOLDMAN SACHS.....		2,089,800	2,000,000	2,220,520	2,154,611		(58,770)		(58,770)		2,095,841		(6,041)	(6,041)	101,389	06/01/2020.
13067J MZ 1	CA ST ECON RECOVERY.....		07/01/2018	MATURITY.....		110,000	110,000	112,019	110,318		(318)		(318)		110,000			0	5,500	07/01/2018.
130795 E2 9	CALIFORNIA STATEWIDE CMNT.....		09/14/2018	MORGAN STANLEY.....		3,970,473	3,900,000	4,066,101	3,929,070		(16,404)		(16,404)		3,912,666		57,807	57,807	187,958	04/01/2019.
161036 NK 0	CHARLOTTE NC ARPT.....		11/13/2018	PERSHING DLJ.....		883,311	825,000	945,285	928,487		(25,354)		(25,354)		903,132		(19,821)	(19,821)	56,604	07/01/2021.
176553 GP 4	CITIZENS PROPERTY INS CORP FL MUNICIPAL.....		02/12/2018	RAYMOND JAMES.....		1,630,884	1,520,000	1,706,652	1,582,097		(2,900)		(2,900)		1,579,197		51,687	51,687	15,200	06/01/2020.
176553 HB 4	CITIZENS PROPERTY INSURANCE CORP.....		11/09/2018	VARIOUS.....		2,252,150	2,000,000	2,292,820	2,226,061		(23,272)		(23,272)		2,202,788		49,362	49,362	93,472	06/01/2025.
207758 RQ 8	CONNECTICUT ST SPL TAX OB.....		12/03/2018	LOOP CAPITAL.....		2,386,176	2,330,000	2,762,867	2,463,613		(70,585)		(70,585)		2,393,028		(6,852)	(6,852)	137,535	10/01/2019.
3128H6 MY 7	FHLMC.....		08/01/2018	VARIOUS.....		41,283	41,283	42,012	41,283				0		41,283			0	568	08/01/2018.
3128K7 U5 5	FHLMC.....		12/01/2018	MORTGAGE PAYDOWN.....		233,982	233,982	223,636	232,564		1,418		1,418		233,982			0	3,148	09/01/2035.
3128KG FP 8	FHLMC.....		12/01/2018	MORTGAGE PAYDOWN.....		61,249	61,249	62,948	61,347		(98)		(98)		61,249			0	2,038	11/01/2036.
3128LB AZ 1	FHLMC.....		12/01/2018	MORTGAGE PAYDOWN.....		12,740	12,740	13,572	12,734		6		6		12,740			0	469	05/01/2038.
3128M4 CP 6	FHLMC.....		12/01/2018	MORTGAGE PAYDOWN.....		93,200	93,200	91,205	92,922		278		278		93,200			0	2,746	12/01/2036.
3128MJ ZB 9	FHLMC.....		12/01/2018	MORTGAGE PAYDOWN.....		1,176,758	1,176,758	1,142,559	1,142,559		1,945		1,945		1,176,758			0	16,149	12/01/2046.
3128MM CK 7	FHLMC.....		12/01/2018	MORTGAGE PAYDOWN.....		269,096	269,096	269,832	269,096				0		269,096			0	7,235	09/01/2020.
3128P7 BH 5	FHLMC.....		12/01/2018	MORTGAGE PAYDOWN.....		116,534	116,534	118,045	116,733		(199)		(199)		116,534			0	3,592	12/01/2025.
3128P7 CB 7	FHLMC.....		12/01/2018	MORTGAGE PAYDOWN.....		182,060	182,060	187,039	182,714		(654)		(654)		182,060			0	7,025	02/01/2026.
3128PE 4N 5	FEDERAL NATL MG.....		12/01/2018	MORTGAGE PAYDOWN.....		111,941	111,941	114,004	112,173		(232)		(232)		111,941			0	3,674	10/01/2021.
31292L DN 2	FHLMC.....		12/01/2018	MORTGAGE PAYDOWN.....		805,114	805,114	878,078	809,945		(4,831)		(4,831)		805,114			0	28,806	07/01/2041.
312942 CB 9	FHLMC.....		12/01/2018	MORTGAGE PAYDOWN.....		513,330	513,330	530,695	514,364		(1,034)		(1,034)		513,330			0	10,497	09/01/2040.
312945 TE 8	FEDERAL NATL MG.....		12/01/2018	MORTGAGE PAYDOWN.....		357,560	357,560	378,064	357,557		3		3		357,560			0	7,282	02/01/2041.
31294K M4 4	FHLMC.....		01/01/2018	MATURITY.....		3,653	3,653	3,790	3,653				0		3,653			0	17	01/01/2018.
31296S M3 7	FHLMC.....		12/01/2018	MORTGAGE PAYDOWN.....		20,777	20,777	21,164	20,798		(21)		(21)		20,777			0	825	01/01/2034.
31297C HD 5	FHLMC.....		12/01/2018	MORTGAGE PAYDOWN.....		18,024	18,024	17,982	18,023		1		1		18,024			0	492	07/01/2034.
31297S R6 4	FHLMC.....		12/01/2018	MORTGAGE PAYDOWN.....		7,438	7,438	7,220	7,436		2		2		7,438			0	203	08/01/2030.
31298N UG 8	FHLMC.....		12/15/2018	MORTGAGE PAYDOWN.....		1,579	1,579	1,629	1,624		(46)		(46)		1,579			0	63	05/01/2031.
31307G MD 8	FHLMC.....		12/01/2018	MORTGAGE PAYDOWN.....		115,201	115,201	121,565	115,343		(141)		(141)		115,201			0	2,197	03/01/2029.
31307G TL 3	FHLMC.....		12/01/2018	MORTGAGE PAYDOWN.....		146,383	146,383	154,469	146,545		(162)		(162)		146,383			0	2,799	03/01/2029.
31307Q 6A 0	FHLMC.....		12/01/2018	MORTGAGE PAYDOWN.....		296,140	296,140	291,976	291,976		45		45		296,140			0	1,103	06/01/2031.
3132GG AX 3	FEDERAL NATL MG.....		12/01/2018	MORTGAGE PAYDOWN.....		105,993	105,993	111,988	105,952		40		40		105,993			0	1,785	08/01/2041.
3132HM TF 8	FEDERAL NATL MG.....		12/01/2018	MORTGAGE PAYDOWN.....		165,068	165,068	177,139	165,377		(309)		(309)		165,068			0	4,060	09/01/2042.
3132J9 D3 9	FHLMC.....		12/01/2018	MORTGAGE PAYDOWN.....		534,347	534,347	553,050	535,138		(791)		(791)		534,347			0	9,409	04/01/2043.
3132LQ QA 8	FHLMC.....		12/01/2018	MORTGAGE PAYDOWN.....		115,132	115,132	114,304	115,132		5		5		115,132			0	564	01/01/2038.
3132M5 G2 2	FHLMC.....		12/01/2018	MORTGAGE PAYDOWN.....		1,709,158	1,709,158	1,833,072	1,723,372		(14,214)		(14,214)		1,709,158			0	35,016	02/01/2044.
3132M6 YN 4	FHLMC.....		12/01/2018	MORTGAGE PAYDOWN.....		531,223	531,223	563,014	530,912		311		311		531,223			0	16,550	05/01/2044.
3132MA BV 2	FHLMC.....		12/01/2018	MORTGAGE PAYDOWN.....		522,629	522,629	554,395	521,475		1,154		1,154		522,629			0	9,777	10/01/2044.
3132QT QZ 2	FEDERAL NATL MG.....		12/01/2018	MORTGAGE PAYDOWN.....		1,899,760	1,899,760	1,998,459	1,902,498		(2,738)		(2,738)		1,899,760			0	36,054	10/01/2045.

E14.1

### 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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3132WG FY 8	FEDERAL NATL MG.....		12/01/2018	MORTGAGE PAYDOWN.....		527,512	527,512	525,617	527,483		29		29		527,512			0	8,584	09/01/2046.
3132WN JR 4	FHLMC.....		12/01/2018	MORTGAGE PAYDOWN.....		1,838,855	1,838,855	1,942,434	1,849,824		(10,969)		(10,969)		1,838,855			0	40,651	05/01/2047.
31387C XK 2	FEDERAL NATL MG.....		02/28/2018	MORTGAGE PAYDOWN.....		28,744	28,744	29,121	29,031		(287)		(287)		28,744			0	501	04/01/2031.
3138E8 K6 8	FEDERAL NATL MG.....		11/01/2018	VARIOUS.....		526,025	526,025	540,875	525,969		56		56		526,025			0	9,897	04/01/2042.
3138LR 7M 8	FNMA PASS-THRU LNG 30 Y.....		11/01/2018	VARIOUS.....		836,627	836,627	900,550	837,420		(793)		(793)		836,627			0	17,128	06/01/2042.
3138MK 4R 4	FEDERAL NATL MG.....		11/01/2018	VARIOUS.....		378,521	378,521	397,033	378,473		48		48		378,521			0	7,462	11/01/2042.
3138WJ U8 9	FEDERAL NATL MG.....		11/01/2018	MORTGAGE PAYDOWN.....		39,871	39,871	38,307			1		1		39,871			0	83	02/01/2032.
3138XC F3 1	FNMA PASS-THRU LNG 30 Y.....		11/01/2018	VARIOUS.....		449,760	449,760	467,399	449,585		176		176		449,760			0	7,605	09/01/2043.
3138Y5 5D 4	FNMA PASSTHRU AX4443.....		11/01/2018	VARIOUS.....		609,382	609,382	628,044	610,364		(982)		(982)		609,382			0	9,095	10/01/2029.
31402R DD 8	FNMA PASS-THRU LNG 30 Y.....		11/01/2018	VARIOUS.....		122,296	122,296	120,796	122,160		136		136		122,296			0	3,534	05/01/2035.
31403S W5 1	FNMA PASS-THRU LNG 30 Y.....		11/01/2018	VARIOUS.....		51,372	51,372	53,025	51,419		(47)		(47)		51,372			0	1,796	11/01/2033.
31404N GC 4	FEDERAL NATL MG.....		11/01/2018	VARIOUS.....		90,881	90,881	88,024	90,343		538		538		90,881			0	1,889	05/01/2019.
31405S EF 7	FEDERAL NATL MG.....		11/01/2018	VARIOUS.....		49,874	49,874	47,926	49,780		94		94		49,874			0	1,019	08/01/2035.
31406V DP 8	FNMA PASS-THRU LNG 30 Y.....		11/01/2018	VARIOUS.....		262,457	262,457	273,283	264,977		(2,520)		(2,520)		262,457			0	7,238	05/01/2035.
31406W 2M 5	FNMA PASS-THRU LNG 30 Y.....		11/01/2018	VARIOUS.....		3,221	3,221	3,306	3,223		(1)		(1)		3,221			0	106	06/01/2035.
31409X PU 7	FEDERAL NATL MG.....		11/01/2018	VARIOUS.....		44,707	44,707	43,422	44,637		71		71		44,707			0	1,083	02/01/2036.
3140GV NB 7	FEDERAL NATL MG.....		11/01/2018	MORTGAGE PAYDOWN.....		20,977	20,977	21,057			0		0		20,977			0	70	09/01/2047.
31410D 5Y 2	FEDERAL NATL MG.....		11/01/2018	VARIOUS.....		111,044	111,044	112,553	111,087		(43)		(43)		111,044			0	3,019	08/01/2036.
31410P A8 6	FEDERAL NATL MG.....		11/01/2018	VARIOUS.....		3,015	3,015	3,099	3,016		(1)		(1)		3,015			0	116	08/01/2036.
31410U YW 6	FHLMC.....		11/01/2018	VARIOUS.....		6,431	6,431	6,500	6,432		(1)		(1)		6,431			0	211	09/01/2036.
31411C KH 3	FEDERAL NATL MG.....		11/01/2018	VARIOUS.....		1,417	1,417	1,466	1,417		0		0		1,417			0	58	11/01/2036.
31411K R4 7	FNMA PASS-THRU LNG 30 Y.....		11/01/2018	VARIOUS.....		112,174	112,174	112,472	112,182		(9)		(9)		112,174			0	1,998	01/01/2037.
31411N 5C 7	FNMA PASS-THRU LNG 30 Y.....		11/01/2018	VARIOUS.....		68,456	68,456	68,980	68,468		(13)		(13)		68,456			0	2,371	02/01/2037.
31411W AU 1	FNMA PASS-THRU LNG 30 Y.....		11/01/2018	VARIOUS.....		94,813	94,813	95,561	94,910		(97)		(97)		94,813			0	2,760	04/01/2037.
31412A U9 3	FNMA PASS-THRU LNG 30 Y.....		11/01/2018	VARIOUS.....		20,333	20,333	20,746	20,313		20		20		20,333			0	844	07/01/2037.
31412R D5 3	FNMA.....		11/01/2018	VARIOUS.....		693,319	693,319	696,136	693,513		(194)		(194)		693,319			0	13,629	03/01/2040.
31419A DS 3	FNMA PASS-THRU LNG 30 Y.....		11/01/2018	VARIOUS.....		188,306	188,306	205,166	189,780		(1,474)		(1,474)		188,306			0	6,621	09/01/2039.
31419J SH 2	FNMA PASS-THRU.....		11/01/2018	VARIOUS.....		565,325	565,325	557,994	564,952		373		373		565,325			0	12,884	11/01/2040.
31419K GD 1	FNMA PASS-THRU LNG 30 Y.....		11/01/2018	VARIOUS.....		921,844	921,844	901,247	920,771		1,074		1,074		921,844			0	17,220	11/01/2040.
31419L QD 8	FNMA PASS-THRU LNG 30 Y.....		11/01/2018	VARIOUS.....		22,696	22,696	23,103	22,708		(12)		(12)		22,696			0	494	12/01/2040.
341507 E7 2	FLORIDA ST BRD ED LOTTERY.....		08/20/2018	BANK AMERICA MERRILL.....		514,430	500,000	566,955	513,076		(5,525)		(5,525)		507,552		6,878	6,878	28,542	07/01/2019.
38122N YV 8	GOLDEN ST TOBACCO CORP.....		09/14/2018	RBC CAP.....		1,079,390	1,000,000	1,123,070	1,102,383		(20,861)		(20,861)		1,081,522		(2,132)	(2,132)	39,861	06/01/2021.
38612P AA 2	GRAND PARKWAY TRNASPRTN CORP.....		11/09/2018	JP MORGAN.....		1,206,185	1,105,000	1,220,351			(10,703)		(10,703)		1,209,647		(3,463)	(3,463)	25,169	02/01/2023.
442403 JU 6	HOUSTON TEX INDPT SC.....		06/20/2018	WACHOVIA.....		1,661,985	1,625,000	1,745,364	1,687,291		(26,246)		(26,246)		1,661,046		939	939	69,288	02/15/2019.
46257T DW 6	IOWA ST SPL OBLIG.....		08/15/2018	WACHOVIA.....		2,501,914	2,435,000	2,636,155	2,550,831		(51,036)		(51,036)		2,499,796		2,118	2,118	86,578	06/01/2019.
485429 CV 4	KANSAS ST DEV FIN AUTH RE.....		11/05/2018	BARCLAYS.....		1,036,240	1,000,000	1,208,540	1,074,862		(19,519)		(19,519)		1,055,342		(19,102)	(19,102)	59,167	03/01/2021.
495098 YN 9	KING CNTY WA SCH DIST #405 BELLEVUE.....		05/18/2018	HILLTOP SECURITIES.....		1,098,890	1,000,000	1,179,350	1,140,409		(13,618)		(13,618)		1,126,791		(27,901)	(27,901)	23,750	12/01/2021.
544552 UV 2	LOS ANGELES CA.....		08/07/2018	MERRILL LYNCH.....		155,619	150,000	158,273	153,483		(415)		(415)		153,068		2,551	2,551	8,006	08/01/2022.
544552 ZD 7	LOS ANGELES CA HARBOR DEPT.....		08/03/2018	MESIROW.....		817,680	750,000	878,325	846,539		(15,774)		(15,774)		830,765		(13,085)	(13,085)	38,021	08/01/2021.
546398 B5 6	LOUISIANA PUB FACS AUTH R.....		07/01/2018	MATURITY.....		205,000	205,000	205,000	205,000		0		0		205,000			0	10,250	07/01/2018.
574193 GM 4	MARYLAND ST.....		10/18/2018	VARIOUS.....		1,533,593	1,500,000	1,620,990	1,573,271		(34,136)		(34,136)		1,539,135		(5,543)	(5,543)	78,188	08/01/2019.
592112 GE 0	METROPOLITAN GOVT NASHVIL.....		10/26/2018	BARCLAYS.....		1,571,220	1,500,000	1,786,050	1,622,570		(40,186)		(40,186)		1,582,385		(11,165)	(11,165)	99,792	07/01/2020.

E14.2

### 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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
592647	EE 7 MET WASHINGTON DC ARPTS.....		11/13/2018	RBC CAP.....		1,131,420	1,000,000	1,226,480	1,218,001		(15,473)		(15,473)		1,202,527		(71,107)	(71,107)	56,111	10/01/2028.
59333P	ZK 7 MIAMI-DADE CNTY FLA AVIAT.....		08/20/2018	BANK AMERICA MERRILL.....		501,875	500,000	549,455	505,353		(4,575)		(4,575)		500,778		1,097	1,097	22,292	10/01/2018.
59447P	NH 0 MICHIGAN FIN AUTH REV.....		01/02/2018	ISSUE CALLED at 100.000.....		1,000,000	1,000,000	1,171,270	1,083,373		(55)		(55)		1,083,318		(83,318)	(83,318)	25,000	01/01/2022.
596566	YX 1 MIDDLETOWN CNTY NJ IMPT AUTH.....		04/19/2018	STIEFL.....		1,200,620	1,000,000	1,244,970	1,238,631		(6,255)		(6,255)		1,232,376		(31,756)	(31,756)	31,389	07/01/2028.
645424	AH 5 NEW HOPE CULTURAL EDU FACT FIN CORP..		11/15/2018	JANNEY MONTGOME.....		1,276,957	1,100,000	1,332,991	1,332,810		(19,164)		(19,164)		1,313,646		(36,689)	(36,689)	49,042	08/15/2027.
647207	AP 4 NEW MEXICO MUN ENERGY.....		01/26/2018	RBC CAPITAL.....		1,000,500	1,000,000	1,000,000	1,000,000				0		1,000,000		500	500	2,836	11/01/2039.
64966M	HS 1 NEW YORK N Y.....		11/28/2018	SIGNET BANK.....		2,097,800	2,000,000	2,218,460	2,157,598		(54,911)		(54,911)		2,102,687		(4,887)	(4,887)	133,056	08/01/2020.
649674	JD 1 NEW YORK N Y CITY HEALTH.....		02/15/2018	MATURITY.....		100,000	100,000	114,151	100,260		(260)		(260)		100,000		0	0	2,500	02/15/2018.
650010	AD 3 NEW YORK ST TWY AUTH GEN.....		08/17/2018	SEI CORP.....		1,535,265	1,500,000	1,711,560	1,554,915		(26,120)		(26,120)		1,528,795		6,470	6,470	85,417	05/01/2019.
68607V	D7 7 OREGON ST DEPT ADMINISTRA.....		05/18/2018	WACHOVIA.....		1,056,500	1,000,000	1,236,390	1,078,981		(13,568)		(13,568)		1,065,413		(8,913)	(8,913)	32,083	04/01/2020.
686543	FL 3 ORLANDO & ORANGE CNTY FL EXPRESSWAY		04/06/2018	MESIROW.....		604,338	600,000	721,086	611,179		(6,148)		(6,148)		605,031		(693)	(693)	23,250	07/01/2018.
794665	TX 2 SALES TAX ASSET RECE.....		03/22/2018	JEFFERIES & CO.....		1,315,488	1,250,000	1,477,175	1,332,879		(10,444)		(10,444)		1,322,435		(6,947)	(6,947)	27,431	10/15/2019.
79575E	AM 0 SALT VERDE AZ FINANCIAL CORP.....		11/13/2018	BANK OF.....		1,136,840	1,000,000	1,226,670	1,203,458		(17,844)		(17,844)		1,185,614		(48,774)	(48,774)	50,167	12/01/2026.
796253	3M 2 SAN ANTONIO TEX ELEC.....		11/09/2018	LOOP CAPITAL.....		1,034,640	1,000,000	1,180,100	1,073,206		(30,299)		(30,299)		1,042,907		(8,267)	(8,267)	64,306	02/01/2020.
89602N	7F 5 TRIBOROUGH NY BRIDGE & TUNNEL AUTH.....		11/09/2018	ZERO STAGE CAPITAL.....		1,170,530	1,000,000	1,229,240	1,211,503		(16,557)		(16,557)		1,194,946		(24,416)	(24,416)	49,861	11/15/2027.
91514A	DC 6 UNIV OF TEXAS TX UNIV.....		04/19/2018	STIEFL.....		594,500	500,000	644,945	620,474		(4,007)		(4,007)		616,466		(21,966)	(21,966)	17,222	08/15/2026.
91514A	ES 0 UNIV OF TEXAS TX UNIV.....		05/18/2018	FIRST MARATHON.....		1,706,625	1,500,000	1,880,580	1,808,982		(20,864)		(20,864)		1,788,118		(81,493)	(81,493)	57,708	08/15/2023.
93974D	WT 1 WASHINGTON ST FOR IS.....		03/16/2018	BAUM GEORGE K.....		3,307,440	3,000,000	3,423,426	3,330,580		(19,651)		(19,651)		3,310,929		(3,489)	(3,489)	95,417	08/01/2021.
944514	LL 0 WAYNE CNTY MICH ARPT AUTH.....		12/01/2018	MATURITY.....		2,000,000	2,000,000	2,059,360	2,007,973		(7,973)		(7,973)		2,000,000		0	0	100,000	12/01/2018.
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					72,900,575	69,712,607	77,375,690	71,258,462	0	(828,241)	0	(828,241)	0	73,297,451	0	(396,878)	(396,878)	2,703,905	XXX
<b>Bonds - Industrial and Miscellaneous</b>																				
00110A	AE 4 AEP TEXAS CTR FDG.....		07/02/2018	MORTGAGE PAYDOWN.....		404,437	404,437	457,772	409,245		(4,808)		(4,808)		404,437		0	0	18,729	07/01/2020.
02587A	AJ 3 AMERICAN EXPRESS.....		05/02/2018	BARCLAYS.....		3,935,938	4,000,000	3,999,056	3,999,191		57		57		3,999,248		(63,310)	(63,310)	29,808	09/15/2022.
037833	AR 1 APPLE INC.....		03/26/2018	USBCORP.....		997,860	1,000,000	1,046,570	1,026,533		(1,856)		(1,856)		1,024,677		(26,817)	(26,817)	11,242	05/06/2021.
05522R	CU 0 BANK OF AMERICA.....		02/27/2018	BANK AMERICA MERRILL.....		5,994,141	6,000,000	5,999,280	5,999,634		22		22		5,999,655		(5,515)	(5,515)	17,227	09/15/2020.
06051G	DZ 9 BANK AMER FDG CORP.....		04/03/2018	VARIOUS.....		4,741,095	4,500,000	4,676,355	4,534,172		(5,778)		(5,778)		4,528,394		212,701	212,701	116,705	06/01/2019.
073902	RU 4 BEAR STEARNS COS INC.....		02/01/2018	MATURITY.....		2,000,000	2,000,000	2,048,705	2,000,559		(559)		(559)		2,000,000		0	0	72,500	02/01/2018.
09658U	AD 1 BMW VEHICLE OWNER TRUST.....		07/25/2018	VARIOUS.....		3,573,925	3,573,925	3,573,542	3,573,733		138		138		3,573,870		55	55	23,299	02/25/2021.
12632X	AD 0 CHN EQUIPMENT TRUST.....		12/15/2018	MORTGAGE PAYDOWN.....		5,680,786	5,680,786	5,678,829	5,677,844		2,942		2,942		5,680,786		0	0	64,223	12/15/2021.
15189W	AG 5 CENTERPOINT ENERGY RES CO.....		04/02/2018	KEYBANC.....		2,577,100	2,500,000	2,860,771	2,618,071		(9,759)		(9,759)		2,608,312		(31,212)	(31,212)	80,938	01/15/2021.
17305E	EE 1 CITIBANK CREDIT CARD ISSUANCE TRUST....		02/05/2018	REDEMPTION.....		10,000,000	10,000,000	10,862,500	10,225,468		(8,591)		(8,591)		10,216,877		(216,877)	(216,877)	267,500	02/07/2020.
202795	JC 5 COMMONWEALTH EDISON CO.....		04/03/2018	MK TAXES SYS.....		1,145,711	1,150,000	1,147,447	1,149,448		138		138		1,149,585		(3,875)	(3,875)	17,857	01/15/2019.
210518	CQ 7 CONSUMERS ENERGY CO.....		05/16/2018	ISSUE CALLED at 101.031.....		757,733	750,000	796,980	754,585		(2,458)		(2,458)		752,126		(2,126)	(2,126)	36,336	09/15/2018.
210518	CR 5 CONSUMERS ENERGY CO.....		11/29/2018	J P MORGAN.....		1,514,017	1,500,000	1,650,320	1,524,242		(18,289)		(18,289)		1,505,954		(5,954)	(5,954)	124,777	03/15/2019.
254683	BK 0 DISCOVER CARD EXE TR 2014.....		03/12/2018	VARIOUS.....		3,978,906	4,000,000	3,998,238	3,999,036		48		48		3,999,084		(20,178)	(20,178)	20,964	12/15/2021.
26875P	AL 5 EOG RES INC.....		04/02/2018	KEYBANC.....		990,700	1,000,000	998,440	999,392		68		68		999,460		(8,760)	(8,760)	12,454	04/01/2020.
31428X	AR 7 FEDEX CORP.....		11/14/2018	JP MORGAN.....		1,512,991	1,500,000	1,853,160	1,554,344		(45,374)		(45,374)		1,508,971		(8,971)	(8,971)	172,657	01/15/2019.
34540U	AA 7 FORD MOTOR CREDIT CO LLC.....		01/16/2018	MATURITY.....		1,550,000	1,550,000	1,543,893	1,549,946		54		54		1,550,000		0	0	18,406	01/16/2018.
36164Q	6M 5 GEN ELEC CAPITAL CORP.....		01/29/2018	JP MORGAN.....		1,278,680	1,300,000	1,359,684	1,356,417		(537)		(537)		1,355,880		(77,200)	(77,200)	9,257	11/15/2025.
37045V	AD 2 GENERAL MTRS CO.....		04/02/2018	KEYBANC.....		1,003,900	1,000,000	1,023,750	1,004,074		(1,385)		(1,385)		1,002,689		1,211	1,211	17,694	10/02/2018.
423457	AB 6 HELMERICH & PAYNE.....		12/20/2018	EXCHANGE.....		1,002,500	1,000,000	994,250	995,431		529		529		995,960		6,540	6,540	58,771	03/15/2025.

E14.3

### 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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
43813N AD 8	HONDA AUTO RECEIVABLES OWNER.....		09/21/2018	VARIOUS.....		6,450,000	6,450,000	6,449,336	6,449,608		199		199		6,449,807		193	193	63,188	08/23/2021
44890R AD 3	HYUNDAI AUTO RECV TR 2014.....		02/15/2018	VARIOUS.....		453,584	453,584	453,485	453,554		18		18		453,572		12	12	720	08/15/2019
44890W AD 2	HYUNDAI AUT RECEIVABLES TRUST.....		12/17/2018	VARIOUS.....		3,000,000	3,000,000	2,999,992	2,999,996		4		4		3,000,000		0	0	22,323	07/15/2020
500472 AF 2	KONINKLIJKE PHILIPS ELECT.....		04/24/2018	ISSUE CALLED at 102.515.....		2,050,300	2,000,000	1,996,610	1,998,425		111		111		1,998,536		1,464	1,464	96,342	03/15/2022
58013M EE 0	MCDONALDS CORP MED TERM N.....		03/01/2018	VARIOUS.....		500,000	500,000	499,960	499,999		1		1		500,000		0	0	13,375	03/01/2018
58772P AE 8	MERCEDES-BENZ AUTO RECEIVABLES TRUST.....		12/15/2018	MORTGAGE PAYDOWN.....		487,661	487,661	487,566	487,319		342		342		487,661		0	0	8,534	12/15/2021
589331 AN 7	MERCK & CO INC.....		03/27/2018	MK TAXES SYS.....		1,029,640	1,000,000	993,690	998,845		184		184		999,029		30,611	30,611	37,361	06/30/2019
59562V AT 4	BERKSHIRE HATHAWAY ENERGY.....		02/22/2018	WELLS FARGO.....		3,010,380	3,000,000	2,994,570	2,999,825		107		107		2,999,932		10,448	10,448	69,479	04/01/2018
617446 6Q 7	MORGAN STANLEY.....		04/01/2018	MATURITY.....		1,000,000	1,000,000	835,000	993,630		6,370		6,370		1,000,000		0	0	33,125	04/01/2018
61746B DM 5	MORGAN STANLEY.....		02/08/2018	JP MORGAN.....		1,502,700	1,500,000	1,494,480	1,498,766		130		130		1,498,896		3,804	3,804	20,625	01/24/2019
65477W AD 8	NISSAN MOTOR ACCEPTANCE.....		12/15/2018	MORTGAGE PAYDOWN.....		4,188,966	4,188,966	4,188,335	4,187,428		1,538		1,538		4,188,966		0	0	49,547	03/15/2021
665501 AH 5	NORTHERN NAT GAS CO DEL.....		07/15/2018	MATURITY.....		2,000,000	2,000,000	1,999,540	1,999,968		32		32		2,000,000		0	0	115,000	07/15/2018
693304 AL 1	PECO ENERGY CO.....		03/01/2018	MATURITY.....		500,000	500,000	499,160	499,982		18		18		500,000		0	0	13,375	03/01/2018
69353R DZ 8	PNC BANK NA.....		01/22/2018	PNC CAPITAL-F.....		1,997,960	2,000,000	1,998,540	1,999,457		19		19		1,999,475		(1,515)	(1,515)	12,800	10/18/2019
760759 AL 4	REPUBLIC SVCS INC.....		05/15/2018	MATURITY.....		500,000	500,000	499,845	499,991		9		9		500,000		0	0	9,500	05/15/2018
76110W MB 9	RESIDENTIAL ASSET SEC 200.....		11/25/2018	VARIOUS.....		113,533	113,533	59,566	110,628		2,905		2,905		113,533		0	0	4,245	09/25/2031
84756N AC 3	SPECTRA ENERGY PARTNERS L.....		09/25/2018	VARIOUS.....		500,000	500,000	499,145	499,867		133		133		500,000		0	0	14,750	09/25/2018
884903 BK 0	THOMSON REUTERS CORP.....		10/05/2018	CORPORATE REORG.....		1,063,251	1,050,000	1,045,548	1,048,118		360		360		1,048,478		14,773	14,773	42,051	09/30/2021
887317 AF 2	TIME WARNER INC.....		09/27/2018	BANC OF AMERICA.....		1,542,474	1,500,000	1,495,050	1,498,693		422		422		1,499,115		885	885	118,037	03/15/2020
92857W AE 0	VODAFONE GROUP PLC NEW.....		07/15/2018	MATURITY.....		1,750,000	1,750,000	1,889,633	1,761,122		(11,122)		(11,122)		1,750,000		0	0	80,938	07/15/2018
92976W BH 8	WACHOVIA CORP GLOBAL MTN.....		02/01/2018	VARIOUS.....		1,000,000	1,000,000	995,720	999,954		46		46		1,000,000		0	0	28,750	02/01/2018
316701 AA 9	FIFTH AVENUE LP.....		10/24/2018	VARIOUS.....		54,012	53,088	53,088	53,088		0		0		53,088		924	924	3,023	08/05/2021
40427H SZ 7	HSBC BANK CDA.....		11/26/2018	VARIOUS.....		1,139,000	1,139,000	1,139,377	1,139,116		(116)		(116)		1,139,000		0	0	23,668	11/26/2018
448814 DZ 3	HYDRO-QUEBEC.....		01/05/2018	RBC DEXIA.....		3,941,850	3,000,000	4,058,250	3,982,231		(3,913)		(3,913)		3,978,318		(36,468)	(36,468)	140,024	07/15/2022
667869 AA 9	NORTHWESTCONNECT GROUP.....		10/24/2018	VARIOUS.....		90,403	79,055	79,574	79,502		(7)		(7)		79,494		10,909	10,909	4,623	04/30/2041
75585R PY 5	REAL ESTATE ASSET LIQUIDITY TRUST.....		12/12/2018	VARIOUS.....		9,592	6	6	6		0		0		6		9,586	9,586	4	11/12/2052
780086 GH 1	ROYAL BK CDA MONTREAL QUE.....		01/29/2018	DESJARDIN.....		1,132,104	1,124,000	1,173,804	1,137,996		(1,219)		(1,219)		1,136,776		(4,672)	(4,672)	4,350	12/11/2018
780086 KY 9	ROYAL BANK CDA.....		10/09/2018	RBC DEXIA.....		4,374,037	4,442,000	4,431,106	4,436,092		1,774		1,774		4,437,866		(63,829)	(63,829)	105,381	07/17/2020
780086 MN 1	ROYAL BANK OF CANADA.....		12/06/2018	CIBC WORLD MKTS.....		1,495,800	1,500,000	1,499,520	1,499,787		152		152		1,499,939		(4,139)	(4,139)	23,589	04/26/2019
780086 MZ 4	ROYAL BANK CDA.....		10/09/2018	RBC DEXIA.....		1,920,480	2,000,000	2,000,000	2,000,000		0		0		2,000,000		(79,520)	(79,520)	34,089	09/13/2021
U60901 AC 6	MOLSON COORS INTL LP.....		09/18/2018	MATURITY.....		579,000	579,000	578,867	578,968		32		32		579,000		0	0	13,028	09/18/2018
3899999	Total - Bonds - Industrial and Miscellaneous.....					104,017,147	102,819,041	105,957,905	104,343,326	0	(96,869)	0	(96,869)	0	104,246,452	0	(356,822)	(356,822)	2,397,188	XXX
8399997	Total - Bonds - Part 4.....					301,375,230	297,200,978	310,335,897	276,421,869	0	(1,270,521)	0	(1,270,521)	0	303,526,451	0	(2,278,739)	(2,278,739)	6,991,512	XXX
8399998	Total - Bonds - Summary Item from Part 5.....					35,875,829	36,200,005	36,066,514			63,332		63,332		36,129,846		(254,017)	(254,017)	343,556	XXX
8399999	Total - Bonds.....					337,251,059	333,400,983	346,402,411	276,421,869	0	(1,207,189)	0	(1,207,189)	0	339,656,297	0	(2,532,756)	(2,532,756)	7,335,068	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																				
00817Y 10 8	AETNA INC.....		11/29/2018	VARIOUS.....		100,000,000	20,387,506	18,027,365	18,039,000	(11,635)			(11,635)		18,027,365		2,360,141	2,360,141	175,000	XXX
023135 10 6	AMAZON COM INC.....		04/20/2018	VARIOUS.....		35,000,000	50,849,835	6,275,764	40,931,450	(34,655,686)			(34,655,686)		6,275,764		44,574,071	44,574,071		XXX
032654 10 5	ANALOG DEVICES.....		07/10/2018	VARIOUS.....		100,000,000	9,923,721	7,795,350	8,903,000	(1,107,650)			(1,107,650)		7,795,350		2,128,371	2,128,371	74,400	XXX
038222 10 5	APPLIED MATERIALS.....		07/09/2018	COWEN.....		210,000,000	9,485,133	3,920,700	10,735,200	(6,814,500)			(6,814,500)		3,920,700		5,564,433	5,564,433	63,000	XXX
053332 10 2	AUTOZONE INC.....		09/04/2018	COWEN.....		6,000,000	4,654,736	4,238,588	4,268,220	(29,632)			(29,632)		4,238,588		416,147	416,147		XXX
09062X 10 3	BIOGEN IDEC INC.....		07/24/2018	COWEN.....		34,000,000	12,291,723	9,827,219	10,831,380	(1,004,161)			(1,004,161)		9,827,219		2,464,504	2,464,504		XXX

E14.4

**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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
09253U 10 8	BLACKSTONE GROUP L P.....		08/23/2018	VARIOUS.....	406,900.000	14,419,039	XXX	8,863,585	13,028,938	(4,165,353)			(4,165,353)		8,863,585		5,555,453	5,555,453	363,000	XXX
101137 10 7	BOSTON SCIENTIFIC CORP.....		09/14/2018	SANFORD BERNST.....	250,000.000	9,301,004	XXX	3,619,445	6,197,500	(2,578,055)			(2,578,055)		3,619,445		5,681,559	5,681,559	400	XXX
125509 10 9	CIGNA CORP.....		09/14/2018	VARIOUS.....	40,000.000	8,518,271	XXX	2,076,652	8,123,600	(6,046,948)			(6,046,948)		2,076,652		6,441,619	6,441,619	400	XXX
126650 10 0	CVS CORP.....		11/29/2018	VARIOUS.....	25,000.800	1,974,998	XXX	1,997,049	1,812,500	184,495			184,495		1,997,049		(22,051)	(22,051)	40,000	XXX
156782 10 4	CERNER CORP.....		08/03/2018	COWEN.....	20,000.000	1,335,279	XXX	1,172,854	1,347,800	(174,946)			(174,946)		1,172,854		162,425	162,425		XXX
17275R 10 2	CISCO SYSTEMS INC.....		11/15/2018	COWEN.....	170,000.000	7,444,924	XXX	3,999,354	6,511,000	(2,511,646)			(2,511,646)		3,999,354		3,445,570	3,445,570	108,700	XXX
172967 42 4	CITIGROUP INC.....		01/02/2018	COWEN.....	130,000.000	9,632,127	XXX	6,644,263	9,673,300	(3,029,037)			(3,029,037)		6,644,263		2,987,864	2,987,864		XXX
192446 10 2	COGNIZANT TECHNOLOGY SOLU.....		03/26/2018	COWEN.....	10,000.000	805,020	XXX	601,956	710,200	(108,244)			(108,244)		601,956		203,064	203,064	2,000	XXX
22160K 10 5	COSTCO WHSL CORP.....		10/03/2018	ALEX BROWN.....	8,000.000	1,886,412	XXX	1,265,610	1,488,960	(223,350)			(223,350)		1,265,610		620,802	620,802	13,120	XXX
25179M 10 3	DEVON ENERGY CORP.....		04/18/2018	VARIOUS.....	200,000.000	6,935,070	XXX	5,662,040	8,280,000	(2,617,960)			(2,617,960)		5,662,040		1,273,030	1,273,030	24,000	XXX
254687 10 6	DISNEY WALT CO.....		11/09/2018	COWEN.....	125,000.000	14,810,503	XXX	6,419,167	13,438,750	(7,019,584)			(7,019,584)		6,419,167		8,391,336	8,391,336	210,000	XXX
278865 10 0	ECOLAB INC.....		07/05/2018	COWEN.....	20,000.000	2,810,515	XXX	2,005,002	2,683,600	(678,598)			(678,598)		2,005,002		805,513	805,513	24,600	XXX
28176E 10 8	EDWARDS LIFESCIENCES COP.....		09/14/2018	VARIOUS.....	90,000.000	13,374,357	XXX	9,076,179	10,143,900	(1,067,721)			(1,067,721)		9,076,179		4,298,178	4,298,178		XXX
29414D 10 0	ENVISION HEALTHCARE.....		04/11/2018	COWEN.....	224,800.000	8,466,399	XXX	6,937,204	7,769,088	(831,884)			(831,884)		6,937,204		1,529,195	1,529,195		XXX
30219G 10 8	EXPRESS SCRIPTS HOLDINGS CO.....		01/30/2018	COWEN.....	140,000.000	11,207,349	XXX	7,242,255	10,449,600	(3,207,345)			(3,207,345)		7,242,255		3,965,094	3,965,094		XXX
31428X 10 6	FEDEX CORP.....		01/11/2018	VARIOUS.....	20,000.000	5,366,800	XXX	3,770,056	4,990,800	(1,220,744)			(1,220,744)		3,770,056		1,596,744	1,596,744	15,000	XXX
375558 10 3	GILEAD SCIENCES.....		03/26/2018	MORGAN STANLEY.....	20,000.000	1,502,941	XXX	1,485,652	1,432,800	52,852			52,852		1,485,652		17,289	17,289	21,800	XXX
40412C 10 1	HCA HOLDINGS INC.....		03/21/2018	VARIOUS.....	80,000.000	8,103,093	XXX	6,673,136	7,027,200	(354,064)			(354,064)		6,673,136		1,429,957	1,429,957	28,000	XXX
438516 10 6	HONEYWELL INTL INC.....		10/29/2018	VARIOUS.....	142,000.000	22,025,945	XXX	7,468,419	21,872,198	(14,403,780)			(14,403,780)		7,468,419		14,557,526	14,557,526	70,030	XXX
452308 10 9	ILLINOIS TOOL WKS INC.....		12/18/2018	COWEN.....	90,000.000	11,644,457	XXX	4,157,199	15,016,500	(10,859,301)			(10,859,301)		4,157,199		7,487,258	7,487,258	300,600	XXX
49456B 10 1	KINDER MORGAN INC.....		12/13/2018	HOWARD W.....	200,000.000	3,267,957	XXX	3,293,400	3,614,000	(320,600)			(320,600)		3,293,400		(25,443)	(25,443)	145,000	XXX
526057 10 4	LENNAR CORP.....		11/29/2018	VARIOUS.....	250,000.000	11,527,477	XXX	9,492,284	15,810,000	(6,317,716)			(6,317,716)		9,492,284		2,035,193	2,035,193	36,000	XXX
526057 30 2	LENNAR CORP.....		03/20/2018	COWEN.....	6,000.000	285,207	XXX	177,358	310,080	(132,722)			(132,722)		177,358		107,849	107,849	240	XXX
548661 10 7	LOWES COS INC.....		05/23/2018	ALEX BROWN.....	75,000.000	7,086,065	XXX	5,142,840	6,970,500	(1,827,660)			(1,827,660)		5,142,840		1,943,225	1,943,225	61,500	XXX
58155Q 10 3	MCKESSON CORP.....		09/14/2018	VARIOUS.....	90,000.000	11,907,790	XXX	8,553,150	14,035,500	(5,482,350)			(5,482,350)		8,553,150		3,354,640	3,354,640	99,600	XXX
58933Y 10 5	MERCK & CO INC.....		08/23/2018	SANFORD BERNST.....	100,000.000	6,888,690	XXX	3,724,169	5,627,000	(1,902,831)			(1,902,831)		3,724,169		3,164,521	3,164,521	144,000	XXX
61166W 10 1	MONSANTO CO.....		06/07/2018	SPINOFF.....	220,000.000	28,160,000	XXX	18,737,249	25,691,600	(6,954,352)			(6,954,352)		18,737,249		9,422,752	9,422,752	237,600	XXX
654106 10 3	NIKE INC -CL B.....		03/22/2018	VARIOUS.....	70,000.000	4,536,462	XXX	3,852,660	4,378,500	(525,840)			(525,840)		3,852,660		683,802	683,802	28,000	XXX
674599 10 5	OCCIDENTAL PETE CORP DEL.....		12/17/2018	COWEN.....	30,000.000	1,917,269	XXX	2,191,470	2,209,800	(18,330)			(18,330)		2,191,470		(274,201)	(274,201)	92,700	XXX
713448 10 8	PEPSICO INC MTN.....		07/10/2018	COWEN.....	20,000.000	2,234,973	XXX	2,172,386	2,398,400	(226,014)			(226,014)		2,172,386		62,587	62,587	50,750	XXX
717081 10 3	PFIZER INC.....		10/01/2018	VARIOUS.....	208,000.000	8,508,653	XXX	6,204,875	7,533,760	(1,328,885)			(1,328,885)		6,204,875		2,303,777	2,303,777	212,160	XXX
723787 10 7	PIONEER NATURAL RES.....		05/14/2018	MORGAN STANLEY.....	35,000.000	6,744,705	XXX	6,565,659	6,049,750	515,909			515,909		6,565,659		179,046	179,046	5,600	XXX
745867 10 1	PULTE HOMES INC.....		03/14/2018	VARIOUS.....	270,000.000	8,196,791	XXX	4,331,391	8,977,500	(4,646,109)			(4,646,109)		4,331,391		3,865,400	3,865,400	24,300	XXX
747525 10 3	QUALCOMM INC.....		11/07/2018	COWEN.....	25,000.000	1,566,197	XXX	1,051,660	1,600,500	(548,840)			(548,840)		1,051,660		514,537	514,537	45,250	XXX
79466L 30 2	SALESFORCE COM INC.....		10/23/2018	COWEN.....	25,000.000	3,479,400	XXX	1,368,310	2,555,750	(1,187,440)			(1,187,440)		1,368,310		2,111,090	2,111,090		XXX
806857 10 8	SCHLUMBERGER LTD.....		01/12/2018	HOWARD W.....	40,000.000	3,117,628	XXX	2,941,162	2,695,600	245,562			245,562		2,941,162		176,466	176,466	20,000	XXX
872540 10 9	TJX COMPANIES INC.....		11/19/2018	VARIOUS.....	265,000.000	20,182,427	XXX	15,706,620	15,865,450	(158,830)			(158,830)		15,706,620		4,475,808	4,475,808	203,294	XXX
882508 10 4	TEXAS INSTRS INC.....		07/12/2018	BARCLAYS.....	40,000.000	4,606,016	XXX	1,943,856	4,177,600	(2,233,744)			(2,233,744)		1,943,856		2,662,160	2,662,160	49,600	XXX
883203 10 1	TEXTRON INC.....		09/14/2018	VARIOUS.....	71,100.000	4,997,113	XXX	1,223,638	4,023,549	(2,799,911)			(2,799,911)		1,223,638		3,773,475	3,773,475	5,688	XXX
883556 10 2	THERMO ELECTRON CORP.....		08/02/2018	VARIOUS.....	65,000.000	14,884,696	XXX	4,279,952	12,342,200	(8,062,249)			(8,062,249)		4,279,952		10,604,744	10,604,744	29,300	XXX
887317 30 3	TIME WARNER INC.....		06/14/2018	SPINOFF.....	100,000.000	9,549,527	XXX	8,880,540	9,147,000	(266,460)			(266,460)		8,880,540		668,987	668,987	80,500	XXX
907818 10 8	UNION PAC CORP.....		05/14/2018	COWEN.....	160,000.000	22,124,773	XXX	16,737,670	21,456,000	(4,718,330)			(4,718,330)		16,737,670		5,387,103	5,387,103	128,300	XXX

E14.5

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
918204 10 8	V.F. CORP.....	..	09/14/2018.	SANFORD BERNST.....	60,000.000	5,466,259	XXX	2,216,504	4,440,000	(2,223,497)			(2,223,497)		2,216,504		3,249,755	3,249,755	82,800	XXX
91913Y 10 0	VALERO ENERGY CORP.....	..	12/18/2018.	COWEN.....	265,000.000	19,023,440	XXX	9,721,599	24,356,150	(14,634,551)			(14,634,551)		9,721,599		9,301,841	9,301,841	848,000	XXX
92532F 10 0	VERTEX PHARMACEUTICALS INC.....	..	09/20/2018.	COWEN.....	2,100.000	379,505	XXX	171,381	314,706	(143,325)			(143,325)		171,381		208,124	208,124		XXX
92826C 83 9	VISA INC.....	..	10/03/2018.	COWEN.....	40,000.000	5,997,166	XXX	3,429,768	4,560,800	(1,131,032)			(1,131,032)		3,429,768		2,567,398	2,567,398	25,200	XXX
98310W 10 8	WYNDHAM WORLDWIDE.....	..	06/05/2018.	RETURN OF CAPITAL.....		564,245	XXX	564,245	564,245				0		564,245			0		XXX
98956P 10 2	ZIMMER HOLDINGS INC.....	..	03/21/2018.	VARIOUS.....	100,200.000	11,861,496	XXX	6,503,933	12,091,134	(5,587,201)			(5,587,201)		6,503,933		5,357,563	5,357,563	24,048	XXX
G48833 10 0	WEATHERFORD INTERNATIONAL.....	..	12/13/2018.	VARIOUS.....	1,100,000.000	464,524	XXX	3,677,980	4,587,000	(909,020)	3,048,780		(3,957,800)		629,200		(164,676)	(164,676)		XXX
G5960L 10 3	MEDTRONIC INC.....	..	01/19/2018.	COWEN.....	83,680.000	7,226,254	XXX	6,392,302	6,757,160	(364,858)			(364,858)		6,392,302		833,952	833,952	38,493	XXX
H84989 10 4	TE CONNECTIVITY LTD.....	..	04/13/2018.	MORGAN STANLEY.....	35,000.000	3,480,470	XXX	843,532	3,326,400	(2,482,869)			(2,482,869)		843,532		2,636,939	2,636,939	14,000	XXX
N59465 10 9	MYLAN NV.....	..	01/19/2018.	EVERCORE.....	100,000.000	4,592,294	XXX	3,867,870	4,231,000	(363,130)			(363,130)		3,867,870		724,424	724,424		XXX
N96617 11 8	WRIGHT MEDICAL GROUP NV.....	..	07/19/2018.	COWEN.....	266,100.000	6,631,985	XXX	6,449,781	5,907,417	542,361			542,361		6,449,778		182,208	182,208		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....				520,614,611		XXX	313,633,257	494,312,535	(180,679,341)	0	3,048,780	(183,728,121)	0	310,584,474	0	210,030,138	210,030,138	4,265,573	XXX
<b>Common Stocks - Mutual Funds</b>																				
78464A 73 0	SPDR S&P O&G EXP&PRD.....	..	12/07/2018.	COWEN.....	200,000.000	6,917,693	XXX	7,179,280	7,436,000	(256,720)			(256,720)		7,179,280		(261,587)	(261,587)	26,233	XXX
78464A 74 8	SPDR OIL & GAS EQUIP & SERV.....	..	12/07/2018.	COWEN.....	700,000.000	7,822,328	XXX	11,088,000	11,991,000	(903,000)			(903,000)		11,088,000		(3,265,672)	(3,265,672)	89,140	XXX
9299999.	Total - Common Stocks - Mutual Funds.....					14,740,021	XXX	18,267,280	19,427,000	(1,159,720)	0	0	(1,159,720)	0	18,267,280	0	(3,527,259)	(3,527,259)	115,373	XXX
9799997.	Total - Common Stocks - Part 4.....					535,354,632	XXX	331,900,537	513,739,535	(181,839,061)	0	3,048,780	(184,887,841)	0	328,851,754	0	206,502,879	206,502,879	4,380,946	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....					43,710,035	XXX	37,007,624				0	0		37,007,624		6,702,410	6,702,410	256,150	XXX
9799999.	Total - Common Stocks.....					579,064,667	XXX	368,908,161	513,739,535	(181,839,061)	0	3,048,780	(184,887,841)	0	365,859,378	0	213,205,289	213,205,289	4,637,096	XXX
9899999.	Total - Preferred and Common Stocks.....					579,064,667	XXX	368,908,161	513,739,535	(181,839,061)	0	3,048,780	(184,887,841)	0	365,859,378	0	213,205,289	213,205,289	4,637,096	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					916,315,726	XXX	715,310,572	790,161,404	(181,839,061)	(1,207,189)	3,048,780	(186,095,030)	0	705,515,675	0	210,672,533	210,672,533	11,972,164	XXX

E14.6



## SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
<b>Bonds - All Other Government</b>																					
135087	F5 8		03/02/2018	CANADA GOVERNMENT.....	10/05/2018	RBC DEXIA.....	6,000,000	5,763,420	5,729,760	5,802,807			39,387	39,387			(73,047)	(73,047)	27,308	493	
135087	H4 9		04/02/2018	CANADA GOVERNMENT.....	10/04/2018	RBC DOMINION.....	3,700,000	3,658,819	3,594,735	3,662,980			4,161	4,161			(68,245)	(68,245)	39,116	5,854	
135087	H5 6		01/17/2018	GOVT OF CANADA.....	10/02/2018	T D SECURITIES.....	14,000,000	13,851,460	13,871,640	13,883,488			32,028	32,028			(11,848)	(11,848)	112,483	35,000	
135087	H8 0		02/22/2018	CANADA GOVERNMENT.....	12/06/2018	VARIOUS.....	9,000,000	8,981,730	8,943,730	8,986,417			4,687	4,687			(42,687)	(42,687)	96,586	6,041	
1099999	Total - Bonds - All Other Government.....							32,700,000	32,255,429	32,139,865	32,335,692			80,263	80,263			(195,827)	(195,827)	275,493	47,388
<b>Bonds - U.S. Political Subdivisions of States</b>																					
64966J	B4 7		01/03/2018	NEW YORK, NY.....	08/08/2018	CIT GROUP.....	2,000,000	2,000,000	2,000,000	2,000,000				0				0	8,896	195	
2499999	Total - Bonds - U.S. Political Subdivisions of States.....							2,000,000	2,000,000	2,000,000	2,000,000				0				0	8,896	195
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
574296	BL 2		01/24/2018	MARYLAND ST STADIUM.....	11/19/2018	MESIROW.....	1,500,000	1,811,085	1,727,850	1,794,154			(16,931)	(16,931)			(66,304)	(66,304)	59,167		
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							1,500,000	1,811,085	1,727,850	1,794,154			(16,931)	(16,931)			(66,304)	(66,304)	59,167	0
<b>Bonds - Industrial and Miscellaneous</b>																					
75585R	PY 5		07/10/2018	REAL ESTATE ASSET LIQUIDITY TRUST.....	11/13/2018	MORTGAGE PAYDOWN.....	5		8,114				0				8,114	8,114			
3899999	Total - Bonds - Industrial and Miscellaneous.....							5	0	8,114	0			0				8,114	8,114	0	0
8399998	Total - Bonds.....							36,200,005	36,066,514	35,875,829	36,129,846			63,332	63,332			(254,017)	(254,017)	343,556	47,583
<b>Common Stocks - Industrial and Miscellaneous</b>																					
00817Y	10 8		01/03/2018	AETNA INC.....	11/29/2018	SANFORD BERNST.....	80,000,000	14,486,656	16,251,711	14,486,656				0			1,765,055	1,765,055	148,000		
366505	10 5		10/01/2018	GARRETT MOTION INC.....	12/14/2018	SPINOFF.....	5,800,000	24,844	69,349	24,844				0			44,505	44,505			
76118Y	10 4		10/29/2018	RESIDEO TECHNOLOGIES INC.....	12/14/2018	SPINOFF.....	9,666,660	70,234	218,174	70,234				0			147,939	147,939			
92826C	83 9		01/05/2018	VISA INC.....	10/08/2018	COWEN.....	190,000,000	22,425,890	27,170,801	22,425,890				0			4,744,911	4,744,911	108,150		
9099999	Total - Common Stocks - Industrial and Miscellaneous.....							37,007,624	43,710,035	37,007,624	37,007,624			0				6,702,410	6,702,410	256,150	0
9799998	Total - Common Stocks.....							37,007,624	43,710,035	37,007,624	37,007,624			0				6,702,410	6,702,410	256,150	0
9899999	Total - Preferred and Common Stocks.....							37,007,624	43,710,035	37,007,624	37,007,624			0				6,702,410	6,702,410	256,150	0
9999999	Total - Bonds, Preferred and Common Stocks.....							73,074,138	79,585,864	73,137,470	73,137,470			63,332	63,332			6,448,393	6,448,393	599,706	47,583

FIS

**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**

**SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
<b>Cash Equivalents (Schedule E Part 2 Type)</b>						
000000 00 0	BANK OF AMERICA N.A.....	C.....		7,000,000	7,000,000	12/21/2018.....
000000 00 0	BANK OF MONTREAL, LONDON.....	C.....		1,500,000	1,500,000	12/24/2018.....
000000 00 0	BNP Paribas Paris.....	C.....		4,000,000	4,000,000	02/25/2019.....
000000 00 0	BRED BANQUE POPULAIRE.....	C.....		500,000	500,000	12/21/2018.....
17305T A6 9	CITIBANK NY.....	C.....		1,000,000	1,000,000	02/04/2019.....
22549L LJ 2	CREDIT SUISSE NY.....	C.....		1,000,000	1,000,000	04/01/2019.....
000000 00 0	DEUTSCHE BANK SECURITIES INC.....	C.....		1,240,220	1,240,220	12/21/2018.....
000000 00 0	HSBC SECURITIES, INC.....	C.....		8,500,000	8,500,000	12/21/2018.....
60700A S3 9	MIZUHO BANK LIMITED NEW YORK.....	C.....		500,000	500,000	03/05/2019.....
000000 00 0	ML PIERCE FENNER & SMITH INC.....	C.....		5,000,000	5,000,000	12/21/2018.....
000000 00 0	NATIXIS FINANCIAL PRODUCTS LLC.....	C.....		1,000,000	1,000,000	01/24/2019.....
000000 00 0	NATIXIS NEW YORK BRANCH.....	C.....		3,000,000	3,000,000	12/21/2018.....
000000 00 0	SOCIETE GENERALE NY BRANCH.....	C.....		2,000,000	2,000,000	12/21/2018.....
86565B QL 8	SUMITOMO BK NY.....	C.....		1,000,000	1,000,000	03/07/2019.....
000000 00 0	UNITED OF OMAHA LIFE INSURANCE.....	C.....		1,500,000	1,500,000	01/22/2019.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....			38,740,220	38,740,220	XXX
9999999.	Totals.....			38,740,220	38,740,220	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(4,140,474) Book/Adjusted Carrying Value \$.....(4,140,474)
- Average balance for the year: Fair Value \$.....42,620,303 Book/Adjusted Carrying Value \$.....42,620,303
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....38,740,220 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page).

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

**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	*
<b>Open Depositories</b>						
BANK OF AMERICA (CDR CLAIMS).....	HARTFORD, CT.....				(58,742,103)	XXX
BANK OF AMERICA (CDR AP).....	HARTFORD, CT.....				8,769,196	XXX
JP MORGAN CHASE.....	NEW YORK, NY.....	0.68	937,130		106,949,683	XXX
ROYAL BANK (RES ACCT).....	TORONTO, ON, CAN.....	1.45	213,370	12,000		XXX
ROYAL BANK (USD).....	TORONTO, ON, CAN.....	1.45	95,595	2,210	367,340	XXX
ROYAL BANK (LOSS PAY).....	TORONTO, ON, CAN.....				7,673,082	XXX
RBC INVESTOR SERVICES.....	TORONTO, ON, CAN.....	1.45	24,854	2,000	125,221,885	XXX
0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories...		XXX	XXX		(197,200)	XXX
0199999. Total - Open Depositories.....		XXX	1,270,950	16,210	190,041,883	XXX
0399999. Total Cash on Deposit.....		XXX	1,270,950	16,210	190,041,883	XXX
0599999. Total Cash.....		XXX	1,270,950	16,210	190,041,883	XXX

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

1. January.....	86,240,866	4. April.....	64,698,064	7. July.....	143,269,144	10. October.....	139,030,200
2. February.....	67,809,132	5. May.....	60,265,457	8. August.....	171,885,737	11. November.....	35,471,160
3. March.....	48,350,176	6. June.....	85,150,848	9. September.....	169,928,149	12. December.....	190,041,883

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
<b>All Other Money Market Mutual Funds</b>								
09248U 61 9	BLACKROCK LIQUIDITY TEMPFUND INST'L.....		11/30/2018.....	.....2.490		.....57,812,294	.....	.....412,720
31607A 20 8	FIDELITY PRIME MON MAR-INS.....		12/18/2018.....	.....2.470		.....36,103,874	.....	.....65,692
38141W 23 2	GOLDMAN SACHS FINANCIAL SQUARE INST'L.....		11/30/2018.....	.....2.570		.....38,688,277	.....	.....745,346
8699999	Total - All Other Money Market Mutual Funds.....					.....132,604,445	.....0	.....1,223,758
8899999	Total - Cash Equivalents.....					.....132,604,445	.....0	.....1,223,758

**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR						
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA	B...	Property and Casualty			25,057	24,683
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA	B...	Property and Casualty			50,114	49,365
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM	B...	Property and Casualty			922,098	908,316
33. New York.....NY						
34. North Carolina.....NC	B...	Property and Casualty			300,684	296,190
35. North Dakota.....ND						
36. Ohio.....OH						
37. Oklahoma.....OK						
38. Oregon.....OR	B...	Property and Casualty, Workers Compensation			666,517	656,555
39. Pennsylvania.....PA						
40. Rhode Island.....RI	B...	Property and Casualty	3,187,253	3,139,613		
41. South Carolina.....SC						
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA						
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	3,187,253	3,139,613	1,964,470	1,935,109

**DETAILS OF WRITE-INS**

5801. ....						
5802. ....						
5803. ....						
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

## 2018 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

Assets	2	Schedule P-Part 2H-Section 2-Other Liability-Claims-Made	58
Cash Flow	5	Schedule P-Part 2I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	59
Exhibit of Capital Gains (Losses)	12	Schedule P-Part 2J-Auto Physical Damage	59
Exhibit of Net Investment Income	12	Schedule P-Part 2K-Fidelity, Surety	59
Exhibit of Nonadmitted Assets	13	Schedule P-Part 2L-Other (Including Credit, Accident and Health)	59
Exhibit of Premiums and Losses (State Page)	19	Schedule P-Part 2M-International	59
Five-Year Historical Data	17	Schedule P-Part 2N-Reinsurance - Nonproportional Assumed Property	60
General Interrogatories	15	Schedule P-Part 2O-Reinsurance - Nonproportional Assumed Liability	60
Jurat Page	1	Schedule P-Part 2P-Reinsurance - Nonproportional Assumed Financial Lines	60
Liabilities, Surplus and Other Funds	3	Schedule P-Part 2R-Section 1-Products Liability-Occurrence	61
Notes To Financial Statements	14	Schedule P-Part 2R-Section 2-Products Liability-Claims-Made	61
Overflow Page For Write-ins	100	Schedule P-Part 2S-Financial Guaranty/Mortgage Guaranty	61
Schedule A-Part 1	E01	Schedule P-Part 2T-Warranty	61
Schedule A-Part 2	E02	Schedule P-Part 3A-Homeowners/Farmowners	62
Schedule A-Part 3	E03	Schedule P-Part 3B-Private Passenger Auto Liability/Medical	62
Schedule A-Verification Between Years	SI02	Schedule P-Part 3C-Commercial Auto/Truck Liability/Medical	62
Schedule B-Part 1	E04	Schedule P-Part 3D-Workers' Compensation (Excluding Excess Workers Compensation)	62
Schedule B-Part 2	E05	Schedule P-Part 3E-Commercial Multiple Peril	62
Schedule B-Part 3	E06	Schedule P-Part 3F-Section 1 -Medical Professional Liability-Occurrence	63
Schedule B-Verification Between Years	SI02	Schedule P-Part 3F-Section 2-Medical Professional Liability-Claims-Made	63
Schedule BA-Part 1	E07	Schedule P-Part 3G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	63
Schedule BA-Part 2	E08	Schedule P-Part 3H-Section 1-Other Liability-Occurrence	63
Schedule BA-Part 3	E09	Schedule P-Part 3H-Section 2-Other Liability-Claims-Made	63
Schedule BA-Verification Between Years	SI03	Schedule P-Part 3I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	64
Schedule D-Part 1	E10	Schedule P-Part 3J-Auto Physical Damage	64
Schedule D-Part 1A-Section 1	SI05	Schedule P-Part 3K-Fidelity/Surety	64
Schedule D-Part 1A-Section 2	SI08	Schedule P-Part 3L-Other (Including Credit, Accident and Health)	64
Schedule D-Part 2-Section 1	E11	Schedule P-Part 3M-International	64
Schedule D-Part 2-Section 2	E12	Schedule P-Part 3N-Reinsurance - Nonproportional Assumed Property	65
Schedule D-Part 3	E13	Schedule P-Part 3O-Reinsurance - Nonproportional Assumed Liability	65
Schedule D-Part 4	E14	Schedule P-Part 3P-Reinsurance - Nonproportional Assumed Financial Lines	65
Schedule D-Part 5	E15	Schedule P-Part 3R-Section 1-Products Liability-Occurrence	66
Schedule D-Part 6-Section 1	E16	Schedule P-Part 3R-Section 2-Products Liability-Claims-Made	66
Schedule D-Part 6-Section 2	E16	Schedule P-Part 3S-Financial Guaranty/Mortgage Guaranty	66
Schedule D-Summary By Country	SI04	Schedule P-Part 3T-Warranty	66
Schedule D-Verification Between Years	SI03	Schedule P-Part 4A-Homeowners/Farmowners	67
Schedule DA-Part 1	E17	Schedule P-Part 4B-Private Passenger Auto Liability/Medical	67
Schedule DA-Verification Between Years	SI10	Schedule P-Part 4C-Commercial Auto/Truck Liability/Medical	67
Schedule DB-Part A-Section 1	E18	Schedule P-Part 4D-Workers' Compensation (Excluding Excess Workers Compensation)	67
Schedule DB-Part A-Section 2	E19	Schedule P-Part 4E-Commercial Multiple Peril	67
Schedule DB-Part A-Verification Between Years	SI11	Schedule P-Part 4F-Section 1-Medical Professional Liability-Occurrence	68
Schedule DB-Part B-Section 1	E20	Schedule P-Part 4F-Section 2-Medical Professional Liability-Claims-Made	68
Schedule DB-Part B-Section 2	E21	Schedule P-Part 4G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	68
Schedule DB-Part B-Verification Between Years	SI11	Schedule P-Part 4H-Section 1-Other Liability-Occurrence	68
Schedule DB-Part C-Section 1	SI12	Schedule P-Part 4H-Section 2-Other Liability-Claims-Made	68
Schedule DB-Part C-Section 2	SI13	Schedule P-Part 4I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	69
Schedule DB-Part D-Section 1	E22	Schedule P-Part 4J-Auto Physical Damage	69
Schedule DB-Part D-Section 2	E23	Schedule P-Part 4K-Fidelity/Surety	69
Schedule DB-Verification	SI14	Schedule P-Part 4L-Other (Including Credit, Accident and Health)	69
Schedule DL-Part 1	E24	Schedule P-Part 4M-International	69
Schedule DL-Part 2	E25	Schedule P-Part 4N-Reinsurance - Nonproportional Assumed Property	70
Schedule E-Part 1-Cash	E26	Schedule P-Part 4O-Reinsurance - Nonproportional Assumed Liability	70
Schedule E-Part 2-Cash Equivalents	E27	Schedule P-Part 4P-Reinsurance - Nonproportional Assumed Financial Lines	70
Schedule E-Verification Between Years	SI15	Schedule P-Part 4R-Section 1-Products Liability-Occurrence	71
Schedule E-Part 3-Special Deposits	E28	Schedule P-Part 4R-Section 2-Products Liability-Claims-Made	71
Schedule F-Part 1	20	Schedule P-Part 4S-Financial Guaranty/Mortgage Guaranty	71
Schedule F-Part 2	21	Schedule P-Part 4T-Warranty	71
Schedule F-Part 3	22	Schedule P-Part 5A-Homeowners/Farmowners	72
Schedule F-Part 4	27	Schedule P-Part 5B-Private Passenger Auto Liability/Medical	73
Schedule F-Part 5	28	Schedule P-Part 5C-Commercial Auto/Truck Liability/Medical	74
Schedule F-Part 6	29	Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers Compensation)	75
Schedule H-Accident and Health Exhibit-Part 1	30	Schedule P-Part 5E-Commercial Multiple Peril	76
Schedule H-Part 2, Part 3 and Part 4	31	Schedule P-Part 5F-Medical Professional Liability-Claims-Made	78
Schedule H-Part 5-Health Claims	32	Schedule P-Part 5F-Medical Professional Liability-Occurrence	77
Schedule P-Part 1-Summary	33	Schedule P-Part 5H-Other Liability-Claims-Made	80
Schedule P-Part 1A-Homeowners/Farmowners	35	Schedule P-Part 5H-Other Liability-Occurrence	79
Schedule P-Part 1B-Private Passenger Auto Liability/Medical	36	Schedule P-Part 5R-Products Liability-Claims-Made	82
Schedule P-Part 1C-Commercial Auto/Truck Liability/Medical	37	Schedule P-Part 5R-Products Liability-Occurrence	81
Schedule P-Part 1D-Workers' Compensation (Excluding Excess Workers Compensation)	38	Schedule P-Part 5T-Warranty	83
Schedule P-Part 1E-Commercial Multiple Peril	39	Schedule P-Part 6C-Commercial Auto/Truck Liability/Medical	84
Schedule P-Part 1F-Section 1-Medical Professional Liability-Occurrence	40	Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers Compensation)	84
Schedule P-Part 1F-Section 2-Medical Professional Liability-Claims-Made	41	Schedule P-Part 6E-Commercial Multiple Peril	85
Schedule P-Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)	42	Schedule P-Part 6H-Other Liability-Claims-Made	86
Schedule P-Part 1H-Section 1-Other Liability-Occurrence	43	Schedule P-Part 6H-Other Liability-Occurrence	85
Schedule P-Part 1H-Section 2-Other Liability-Claims-Made	44	Schedule P-Part 6M-International	86
Schedule P-Part 1I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	45	Schedule P-Part 6N-Reinsurance - Nonproportional Assumed Property	87
Schedule P-Part 1J-Auto Physical Damage	46	Schedule P-Part 6O-Reinsurance - Nonproportional Assumed Liability	87
Schedule P-Part 1K-Fidelity/Surety	47	Schedule P-Part 6R-Products Liability-Claims-Made	88
Schedule P-Part 1L-Other (Including Credit, Accident and Health)	48	Schedule P-Part 6R-Products Liability-Occurrence	88
Schedule P-Part 1M-International	49	Schedule P-Part 7A-Primary Loss Sensitive Contracts	89
Schedule P-Part 1N-Reinsurance - Nonproportional Assumed Property	50	Schedule P-Part 7B-Reinsurance Loss Sensitive Contracts	91
Schedule P-Part 1O-Reinsurance - Nonproportional Assumed Liability	51	Schedule P Interrogatories	93
Schedule P-Part 1P-Reinsurance - Nonproportional Assumed Financial Lines	52	Schedule T-Exhibit of Premiums Written	94
Schedule P-Part 1R-Section 1-Products Liability-Occurrence	53	Schedule T-Part 2-Interstate Compact	95
Schedule P-Part 1R-Section 2-Products Liability-Claims-Made	54	Schedule Y-Information Concerning Activities of Insurer Members of a Holding Company Group	96
Schedule P-Part 1S-Financial Guaranty/Mortgage Guaranty	55	Schedule Y-Detail of Insurance Holding Company System	97
Schedule P-Part 1T-Warranty	56	Schedule Y-Part 2-Summary of Insurer's Transactions With Any Affiliates	98
Schedule P-Part 2, Part 3 and Part 4 - Summary	34	Statement of Income	4
Schedule P-Part 2A-Homeowners/Farmowners	57	Summary Investment Schedule	SI01
Schedule P-Part 2B-Private Passenger Auto Liability/Medical	57	Supplemental Exhibits and Schedules Interrogatories	99
Schedule P-Part 2C-Commercial Auto/Truck Liability/Medical	57	Underwriting and Investment Exhibit Part 1	6
Schedule P-Part 2D-Workers' Compensation (Excluding Excess Workers Compensation)	57	Underwriting and Investment Exhibit Part 1A	7
Schedule P-Part 2E-Commercial Multiple Peril	57	Underwriting and Investment Exhibit Part 1B	8
Schedule P-Part 2F-Section 1-Medical Professional Liability-Occurrence	58	Underwriting and Investment Exhibit Part 2	9
Schedule P-Part 2F-Section 2-Medical Professional Liability-Claims-Made	58	Underwriting and Investment Exhibit Part 2A	10
Schedule P-Part 2G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	58	Underwriting and Investment Exhibit Part 3	11
Schedule P-Part 2H-Section 1-Other Liability-Occurrence	58		