



ANNUAL STATEMENT

For the Year Ended December 31, 2019
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	Michael Gariglio <i>(Name)</i> michael.gariglio@fmglobal.com <i>(E-Mail Address)</i>			401-415-1892 <i>(Area Code) (Telephone Number) (Extension)</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. Rachel Cope #	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	Sanjay Chawla	Senior Vice President
Deanna Ruth Fidler	Senior Vice President		

DIRECTORS OR TRUSTEES

Frank Thomas Connor	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) Rachel Cope
_____ 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 24th day of February 2020

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 of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	219,887,049	6.3	219,887,049		219,887,049	6.3
1.02 All Other Governments.....	379,336,988	10.9	379,336,988		379,336,988	10.9
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	9,397,418	0.3	9,397,418		9,397,418	0.3
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	11,816,233	0.3	11,816,233		11,816,233	0.3
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	345,301,537	10.0	345,301,537		345,301,537	10.0
1.06 Industrial and Miscellaneous.....	767,254,367	22.1	767,254,367		767,254,367	22.1
1.07 Hybrid Securities.....		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....		0.0			0	0.0
1.11 Total Long-Term Bonds.....	1,732,993,592	50.0	1,732,993,592	0	1,732,993,592	50.0
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated).....	900,358,519	26.0	900,358,519		900,358,519	26.0
3.02 Industrial and Miscellaneous Other (Unaffiliated).....		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....		0.0			0	0.0
3.05 Mutual Funds.....	506,503,027	14.6	506,503,027		506,503,027	14.6
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	1,406,861,546	40.6	1,406,861,546	0	1,406,861,546	40.6
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....		0.0			0	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	50,801,567	1.5	50,801,567		50,801,567	1.5
6.02 Cash Equivalents (Schedule E, Part 2).....	237,319,472	6.8	237,319,472	39,211,085	276,530,557	8.0
6.03 Short-Term Investments (Schedule DA).....		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	288,121,039	8.3	288,121,039	39,211,085	327,332,124	9.4
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....		0.0			0	0.0
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....	39,211,085	1.1	39,211,085	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	3,467,187,262	100.0	3,467,187,262	39,211,085	3,467,187,262	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.....	NONE	
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.....	NONE	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.....	NONE	
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.....		2,696,922,729
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		1,138,972,994
3.	Accrual of discount.....		2,163,277
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	31,996	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	232,120,314	
4.4	Part 4, Column 11.....	(31,451,885)	200,700,425
5.	Total gain (loss) on disposals, Part 4, Column 19.....		98,096,770
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		988,170,875
7.	Deduct amortization of premium.....		6,386,456
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.....	2,725,327	
9.4	Part 4, Column 13.....		2,725,327
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		281,602
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10).....		3,139,855,138
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		3,139,855,138

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	219,887,049	226,677,880	218,865,892	222,545,800
	2. Canada.....	379,336,988	381,746,221	380,289,959	376,470,000
	3. Other Countries.....				
	4. Totals.....	599,224,037	608,424,101	599,155,851	599,015,800
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	9,397,418	9,915,013	9,996,649	8,290,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	11,816,233	12,376,476	12,805,080	10,840,000
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.....	345,301,537	359,102,878	355,876,714	325,600,198
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	589,510,104	609,571,790	589,834,543	587,045,403
	9. Canada.....	164,925,109	166,748,405	165,079,986	164,786,279
	10. Other Countries.....	12,819,154	13,317,632	12,810,100	12,875,000
	11. Totals.....	767,254,367	789,637,827	767,724,629	764,706,682
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	1,732,993,592	1,779,456,295	1,745,558,923	1,708,452,680
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	0
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	1,377,917,776	1,377,917,776	902,528,952	
	21. Canada.....	1,237,000	1,237,000	1,237,000	
	22. Other Countries.....	27,706,770	27,706,770	18,725,903	
	23. Totals.....	1,406,861,546	1,406,861,546	922,491,855	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	1,406,861,546	1,406,861,546	922,491,855	
	26. Total Stocks.....	1,406,861,546	1,406,861,546	922,491,855	
	27. Total Bonds and Stocks.....	3,139,855,138	3,186,317,841	2,668,050,778	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1		63,546,543	156,340,507			XXX	219,887,050	12.7	197,231,881	12.1	219,887,050	
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	63,546,543	156,340,507	0	0	XXX	219,887,050	12.7	197,231,881	12.1	219,887,050	0
2. All Other Governments												
2.1 NAIC 1		214,314,020	165,022,968			XXX	379,336,988	21.9	277,746,371	17.0	364,107,123	15,229,865
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	0	214,314,020	165,022,968	0	0	XXX	379,336,988	21.9	277,746,371	17.0	364,107,123	15,229,865
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	2,125,766		6,106,907	1,164,745		XXX	9,397,418	0.5	8,631,839	0.5	9,397,418	
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	2,125,766	0	6,106,907	1,164,745	0	XXX	9,397,418	0.5	8,631,839	0.5	9,397,418	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1		5,930,969	5,885,265			XXX	11,816,234	0.7	12,699,715	0.8	11,816,234	
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	0	5,930,969	5,885,265	0	0	XXX	11,816,234	0.7	12,699,715	0.8	11,816,234	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	7,733,957	83,211,920	90,874,761	42,690,324	109,638,620	XXX	334,149,582	19.3	354,965,798	21.8	334,149,581	
5.2 NAIC 2		1,683,178	8,408,700	156,720		XXX	10,248,598	0.6	11,167,757	0.7	10,248,599	
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				903,357		XXX	903,357	0.1	873,894	0.1	903,357	
5.7 Totals	7,733,957	84,895,098	99,283,461	43,750,401	109,638,620	XXX	345,301,537	19.9	367,007,449	22.5	345,301,537	0

SIO5

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)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	15,586,366	349,213,719	164,595,110	9,262,671	103,170,886	.XXX	641,828,752	37.0	608,316,267	37.3	577,599,263	64,229,489
6.2 NAIC 2.....	10,260,450	74,785,268	37,627,956	2,001,960		.XXX	124,675,634	7.2	156,880,487	9.6	113,928,272	10,747,362
6.3 NAIC 3.....	749,979					.XXX	749,979	0.0	749,878	0.0		749,979
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.....	26,596,795	423,998,987	202,223,066	11,264,631	103,170,886	.XXX	767,254,365	44.3	765,946,632	47.0	691,527,535	75,726,830
7. Hybrid Securities												
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
8. Parent, Subsidiaries and Affiliates												
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
9. SVO Identified Funds												
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
10. Unaffiliated Bank Loans												
10.1 NAIC 1.....						.XXX	0	0.0		0.0		
10.2 NAIC 2.....						.XXX	0	0.0		0.0		
10.3 NAIC 3.....						.XXX	0	0.0		0.0		
10.4 NAIC 4.....						.XXX	0	0.0		0.0		
10.5 NAIC 5.....						.XXX	0	0.0		0.0		
10.6 NAIC 6.....						.XXX	0	0.0		0.0		
10.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....25,446,089	.....716,217,171	.....588,825,518	.....53,117,740	.....212,809,506	.....0	.....1,596,416,024	.....92.1	.....XXX	.....XXX	.....1,516,956,669	.....79,459,354
11.2 NAIC 2.....	(d).....10,260,450	.....76,468,446	.....46,036,656	.....2,158,680	.....0	.....0	.....134,924,232	.....7.8	.....XXX	.....XXX	.....124,176,871	.....10,747,362
11.3 NAIC 3.....	(d).....749,979	.....0	.....0	.....0	.....0	.....0	.....749,979	.....0.0	.....XXX	.....XXX	.....0	.....749,979
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	.....903,357	.....0	.....0	(c).....903,357	.....0.1	.....XXX	.....XXX	.....903,357	.....0
11.7 Totals.....	.....36,456,518	.....792,685,617	.....634,862,174	.....56,179,777	.....212,809,506	.....0	(b).....1,732,993,592	.....100.0	.....XXX	.....XXX	.....1,642,036,897	.....90,956,695
11.8 Line 11.7 as a % of Col. 7.....	.....2.1	.....45.7	.....36.6	.....3.2	.....12.3	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....94.8	.....5.2
12. Total Bonds Prior Year												
12.1 NAIC 1.....	.....25,303,088	.....564,091,715	.....571,123,874	.....69,427,668	.....229,645,526	.....0	.....XXX	.....XXX	.....1,459,591,871	.....89.6	.....1,442,288,248	.....17,303,623
12.2 NAIC 2.....	.....7,368,791	.....79,135,731	.....79,921,146	.....1,622,576	.....0	.....0	.....XXX	.....XXX	.....168,048,244	.....10.3	.....154,259,128	.....13,789,116
12.3 NAIC 3.....	.....0	.....749,878	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....749,878	.....0.0	.....0	.....749,878
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	.....873,894	.....0	.....0	.....XXX	.....XXX	(c).....873,894	.....0.1	.....873,894	.....0
12.7 Totals.....	.....32,671,879	.....643,977,324	.....651,045,020	.....71,924,138	.....229,645,526	.....0	.....XXX	.....XXX	(b).....1,629,263,887	.....100.0	.....1,597,421,270	.....31,842,617
12.8 Line 12.7 as a % of Col. 9.....	.....2.0	.....39.5	.....40.0	.....4.4	.....14.1	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....98.0	.....2.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	.....25,096,194	.....660,307,497	.....565,831,628	.....53,117,741	.....212,603,609	.....0	.....1,516,956,669	.....87.5	.....1,442,288,248	.....88.5	.....1,516,956,669	.....XXX
13.2 NAIC 2.....	.....10,260,450	.....67,250,672	.....44,507,068	.....2,158,680	.....0	.....0	.....124,176,870	.....7.2	.....154,259,128	.....9.5	.....124,176,870	.....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	.....903,357	.....0	.....0	.....903,357	.....0.1	.....873,894	.....0.1	.....903,357	.....XXX
13.7 Totals.....	.....35,356,644	.....727,558,169	.....610,338,696	.....56,179,778	.....212,603,609	.....0	.....1,642,036,896	.....94.8	.....1,597,421,270	.....98.0	.....1,642,036,896	.....XXX
13.8 Line 13.7 as a % of Col. 7.....	.....2.2	.....44.3	.....37.2	.....3.4	.....12.9	.....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.....	.....2.0	.....42.0	.....35.2	.....3.2	.....12.3	.....0.0	.....94.8	.....XXX	.....XXX	.....XXX	.....94.8	.....XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	.....349,895	.....55,909,674	.....22,993,889	.....0	.....205,896	.....0	.....79,459,354	.....4.6	.....17,303,623	.....1.1	.....XXX	.....79,459,354
14.2 NAIC 2.....	.....0	.....9,217,774	.....1,529,588	.....0	.....0	.....0	.....10,747,362	.....0.6	.....13,789,116	.....0.8	.....XXX	.....10,747,362
14.3 NAIC 3.....	.....749,979	.....0	.....0	.....0	.....0	.....0	.....749,979	.....0.0	.....749,878	.....0.0	.....XXX	.....749,979
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.....	.....1,099,874	.....65,127,448	.....24,523,477	.....0	.....205,896	.....0	.....90,956,695	.....5.2	.....31,842,617	.....2.0	.....XXX	.....90,956,695
14.8 Line 14.7 as a % of Col. 7.....	.....1.2	.....71.6	.....27.0	.....0.0	.....0.2	.....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.....0.13.81.40.00.00.05.2XXXXXXXXXXXX5.2

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- (a) Includes \$.....90,956,695 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year of bonds with Z designations and \$.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
- (c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 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 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations.....		63,546,543	156,324,767			.XXX	219,871,310	12.7	197,211,245	12.1	219,871,310	
1.02 Residential Mortgage-Backed Securities.....			15,740			.XXX	15,740	0.0	20,637	0.0	15,740	
1.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
1.05 Totals.....	0	63,546,543	156,340,507	0	0	.XXX	219,887,050	12.7	197,231,882	12.1	219,887,050	0
2. All Other Governments												
2.01 Issuer Obligations.....		214,314,020	165,022,968			.XXX	379,336,988	21.9	277,746,370	17.0	364,107,123	15,229,865
2.02 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
2.05 Totals.....	0	214,314,020	165,022,968	0	0	.XXX	379,336,988	21.9	277,746,370	17.0	364,107,123	15,229,865
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations.....	2,125,766		6,106,907	1,164,745		.XXX	9,397,418	0.5	8,631,839	0.5	9,397,418	
3.02 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
3.05 Totals.....	2,125,766	0	6,106,907	1,164,745	0	.XXX	9,397,418	0.5	8,631,839	0.5	9,397,418	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations.....		5,930,969	5,885,265			.XXX	11,816,234	0.7	12,699,715	0.8	11,816,234	
4.02 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
4.05 Totals.....	0	5,930,969	5,885,265	0	0	.XXX	11,816,234	0.7	12,699,715	0.8	11,816,234	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....	7,654,931	71,794,047	91,803,452	7,472,744	8,251,356	.XXX	186,976,530	10.8	180,869,002	11.1	186,976,530	
5.02 Residential Mortgage-Backed Securities.....	79,026	13,101,050	7,480,009	36,277,657	101,387,264	.XXX	158,325,006	9.1	186,138,447	11.4	158,325,006	
5.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
5.05 Totals.....	7,733,957	84,895,097	99,283,461	43,750,401	109,638,620	.XXX	345,301,536	19.9	367,007,449	22.5	345,301,536	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	25,790,066	278,754,972	121,830,562	8,650,775		.XXX	435,026,375	25.1	451,105,263	27.7	395,879,352	39,147,024
6.02 Residential Mortgage-Backed Securities.....				613,856		.XXX	613,856	0.0	683,844	0.0	613,856	
6.03 Commercial Mortgage-Backed Securities.....			23,257,571		103,170,886	.XXX	126,428,457	7.3	109,714,273	6.7	126,222,561	205,896
6.04 Other Loan-Backed and Structured Securities.....	806,729	145,244,016	57,134,933	2,000,000		.XXX	205,185,678	11.8	204,443,252	12.5	168,811,768	36,373,909
6.05 Totals.....	26,596,795	423,998,988	202,223,066	11,264,631	103,170,886	.XXX	767,254,366	44.3	765,946,632	47.0	691,527,537	75,726,829
7. Hybrid Securities												
7.01 Issuer Obligations.....						.XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
7.05 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations.....						.XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued.....						.XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired.....						.XXX	0	0.0		0.0		
8.07 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0

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

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

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 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.03 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired.....						XXX	0	0.0		0.0		
10.03 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	35,570,763	634,340,551	546,973,921	17,288,264	8,251,356	XXX	1,242,424,855	71.7	XXX	XXX	1,188,047,967	54,376,889
11.02 Residential Mortgage-Backed Securities.....	79,026	13,101,050	7,495,749	36,891,513	101,387,264	XXX	158,954,602	9.2	XXX	XXX	158,954,602	0
11.03 Commercial Mortgage-Backed Securities.....	0	0	23,257,571	0	103,170,886	XXX	126,428,457	7.3	XXX	XXX	126,222,561	205,896
11.04 Other Loan-Backed and Structured Securities.....	806,729	145,244,016	57,134,933	2,000,000	0	XXX	205,185,678	11.8	XXX	XXX	168,811,768	36,373,909
11.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals.....	36,456,518	792,685,617	634,862,174	56,179,777	212,809,506	0	1,732,993,592	100.0	XXX	XXX	1,642,036,898	90,956,694
11.09 Line 11.08 as a % of Col. 7.....	2.1	45.7	36.6	3.2	12.3	0.0	100.0	XXX	XXX	XXX	94.8	5.2
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	25,656,337	534,780,739	539,954,075	20,397,760	7,474,523	XXX	XXX	XXX	1,128,263,434	69.2	1,096,420,817	31,842,617
12.02 Residential Mortgage-Backed Securities.....	24,404	470,254	13,944,140	49,526,377	122,877,753	XXX	XXX	XXX	186,842,928	11.5	186,842,928	0
12.03 Commercial Mortgage-Backed Securities.....	0	0	10,421,023	0	99,293,250	XXX	XXX	XXX	109,714,273	6.7	109,714,273	0
12.04 Other Loan-Backed and Structured Securities.....	6,991,137	108,726,331	86,725,784	2,000,000	0	XXX	XXX	XXX	204,443,252	12.5	204,443,252	0
12.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
12.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12.08 Totals.....	32,671,878	643,977,324	651,045,022	71,924,137	229,645,526	0	XXX	XXX	1,629,263,887	100.0	1,597,421,270	31,842,617
12.09 Line 12.08 as a % of Col. 9.....	2.0	39.5	40.0	4.4	14.1	0.0	XXX	XXX	100.0	XXX	98.0	2.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	34,470,890	596,504,866	531,532,591	17,288,264	8,251,356	XXX	1,188,047,967	68.6	1,096,420,817	67.3	1,188,047,967	XXX
13.02 Residential Mortgage-Backed Securities.....	79,026	13,101,050	7,495,749	36,891,513	101,387,264	XXX	158,954,602	9.2	186,842,928	11.5	158,954,602	XXX
13.03 Commercial Mortgage-Backed Securities.....	0	0	23,257,571	0	102,964,989	XXX	126,222,560	7.3	109,714,273	6.7	126,222,560	XXX
13.04 Other Loan-Backed and Structured Securities.....	806,729	117,952,254	48,052,786	2,000,000	0	XXX	168,811,769	9.7	204,443,252	12.5	168,811,769	XXX
13.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals.....	35,356,645	727,558,170	610,338,697	56,179,777	212,603,609	0	1,642,036,898	94.8	1,597,421,270	98.0	1,642,036,898	XXX
13.09 Line 13.08 as a % of Col. 7.....	2.2	44.3	37.2	3.4	12.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	2.0	42.0	35.2	3.2	12.3	0.0	94.8	XXX	XXX	XXX	94.8	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	1,099,873	37,835,686	15,441,330	0	0	XXX	54,376,889	3.1	31,842,617	2.0	XXX	54,376,889
14.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	205,896	XXX	205,896	0.0	0	0.0	XXX	205,896
14.04 Other Loan-Backed and Structured Securities.....	0	27,291,762	9,082,147	0	0	XXX	36,373,909	2.1	0	0.0	XXX	36,373,909
14.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals.....	1,099,873	65,127,448	24,523,477	0	205,896	0	90,956,694	5.2	31,842,617	2.0	XXX	90,956,694
14.09 Line 14.08 as a % of Col. 7.....	1.2	71.6	27.0	0.0	0.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	0.1	3.8	1.4	0.0	0.0	0.0	5.2	XXX	XXX	XXX	XXX	5.2

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	0				
2. Cost of short-term investments acquired.....	4,998,600	4,998,600			
3. Accrual of discount.....	1,167	1,167			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	(1,167)	(1,167)			
6. Deduct consideration received on disposals.....	4,998,600	4,998,600			
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

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(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

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	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	132,604,445		132,604,445	
2. Cost of cash equivalents acquired.....	354,702,313		354,702,313	
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	19,373		19,373	
5. Total gain (loss) on disposals.....	(6,659)		(6,659)	
6. Deduct consideration received on disposals.....	250,000,000		250,000,000	
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).....	237,319,472	0	237,319,472	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	237,319,472	0	237,319,472	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

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	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	
U.S. Government - Issuer Obligations																							
912828	2A	7	U S TREASURY			1	9,404,453	97.953	9,795,300	10,000,000	9,577,724		58,500			1.500	2.180	FA	56,658	150,000	02/14/2017	08/15/2026	
912828	3F	5	U S TREASURY	LS		1	12,941,637	102.734	13,920,457	13,550,000	13,047,652		56,321			2.250	2.770	MN	39,366	304,875	02/07/2018	11/15/2027	
912828	3V	0	U S TREASURY	LS		1	3,933,594	103.842	4,153,680	4,000,000	3,950,466		8,961			2.500	2.760	JJ	41,848	100,000	02/02/2018	01/31/2025	
912828	3W	8	U S TREASURY			1	2,988,555	106.498	3,194,940	3,000,000	2,991,566		1,152			2.750	2.780	FA	31,162	68,750	03/13/2019	02/15/2028	
912828	4V	9	U S TREASURY	LS		1	4,924,023	107.729	5,386,450	5,000,000	4,932,501		6,785			2.875	3.050	FA	54,297	143,750	10/02/2018	08/15/2028	
912828	6A	3	U S TREASURY	LS		1	5,027,930	104.801	5,240,050	5,000,000	5,024,582		(3,348)			2.625	2.530	JJ	54,925	65,625	02/01/2019	01/31/2026	
912828	6B	1	U S TREASURY			1	13,972,188	105.924	14,829,360	14,000,000	13,974,762		2,575			2.625	2.640	FA	138,811	183,750	05/02/2019	02/15/2029	
912828	6F	2	U S TREASURY			1	999,023	104.120	1,041,200	1,000,000	999,132		109			2.500	2.510	FA	8,448	12,500	03/14/2019	02/28/2026	
912828	6L	9	U S TREASURY	LS		1	6,648,926	102.663	6,929,753	6,750,000	6,658,461		9,535			2.250	2.480	MS	38,803	75,938	04/17/2019	03/31/2026	
912828	6T	2	U S TREASURY			1	1,291,309	103.877	1,298,463	1,250,000	1,289,412		(1,896)			2.375	2.000	MN	3,833	14,844	06/28/2019	05/15/2029	
912828	7B	0	U S TREASURY			1	1,499,824	100.399	1,505,985	1,500,000	1,499,836		12			1.875	1.870	JD	14,140		06/28/2019	06/30/2026	
912828	D5	6	U S TREASURY	LS		1	32,494,648	102.994	33,730,535	32,750,000	32,622,897		25,615			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	100.739	5,923,453	5,880,000	5,888,755		(4,657)			2.000	1.910	AO	22,253	128,874	12/01/2014	10/31/2021	
912828	G5	3	U S TREASURY	LS		1	2,008,203	100.568	2,011,360	2,000,000	2,003,565		(1,816)			1.875	1.770	MN	3,297	37,500	11/18/2016	11/30/2021	
912828	J2	7	U S TREASURY			1	19,642,070	101.375	19,768,125	19,500,000	19,594,149		(17,713)			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	101.291	4,051,640	4,000,000	3,889,710		18,038			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	99.034	11,636,495	11,750,000	11,244,250		75,778			1.625	2.380	FA	72,120	190,938	06/22/2017	02/15/2026	
912828	R3	6	U S TREASURY			1	21,240,117	98.900	20,769,000	21,000,000	21,160,352		(23,798)			1.625	1.490	MN	44,063	341,250	08/01/2016	05/15/2026	
912828	T2	6	U S TREASURY			1	985,547	98.930	989,300	1,000,000	992,035		2,046			1.375	1.590	MS	3,513	13,750	10/11/2016	09/30/2023	
912828	T3	4	U S TREASURY			1	973,711	99.173	991,730	1,000,000	990,333		5,405			1.125	1.680	MS	2,859	11,250	11/15/2016	09/30/2021	
912828	TJ	9	U S TREASURY	LS		1	939,219	100.067	1,000,670	1,000,000	981,059		6,921			1.625	2.370	FA	6,138	16,250	07/19/2013	08/15/2022	
912828	U2	4	U S TREASURY	LS		1	26,676,172	101.059	28,296,520	28,000,000	27,036,232		126,632			2.000	2.540	MN	72,308	560,000	02/06/2018	11/15/2026	
912828	V9	8	U S TREASURY			1	4,409,824	102.710	4,621,950	4,500,000	4,433,400		8,450			2.250	2.470	FA	38,244	101,250	03/01/2017	02/15/2027	
912828	W4	8	U S TREASURY			1	1,993,672	101.790	2,035,800	2,000,000	1,996,122		879			2.125	2.170	FA	14,361	42,500	02/28/2017	02/29/2024	
912828	W7	1	U S TREASURY			1	1,239,307	101.789	1,272,363	1,250,000	1,240,806		1,499			2.125	2.300	MS	6,787	13,281	04/05/2019	03/31/2024	
912828	WJ	5	U S TREASURY			1	12,964,063	103.408	13,443,040	13,000,000	12,982,949		3,604			2.500	2.530	MN	41,964	325,000	08/28/2014	05/15/2024	
912828	X7	0	U S TREASURY	LS		1	1,844,436	101.303	1,874,106	1,850,000	1,846,443		777			2.000	2.040	AO	6,302	37,000	05/22/2017	04/30/2024	
912828	XD	7	U S TREASURY	LS		1	2,003,516	100.667	2,013,340	2,000,000	2,001,579		(634)			1.875	1.840	MN	3,279	37,500	11/17/2016	05/31/2022	
912828	YG	9	U S TREASURY			1	5,021,289	98.709	4,935,450	5,000,000	5,020,579		(710)			1.625	1.560	MS	20,645		10/02/2019	09/30/2026	
0199999	U.S. Government - Issuer Obligations							218,850,159	XXX	226,660,515	222,530,000	219,871,309	0	365,022	0	0	XXX	XXX	XXX	1,311,744	4,224,188	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
36207K	WC	0	GOVT NATL MTGE ASSN			4	15,733	109.908	17,365	15,800	15,740		18			7.500	7.530	MON	99	1,185	09/17/1999	09/15/2029	
0299999	U.S. Government - Residential Mortgage-Backed Securities							15,733	XXX	17,365	15,800	15,740	0	18	0	0	XXX	XXX	XXX	99	1,185	XXX	XXX
0599999	Total - U.S. Government							218,865,892	XXX	226,677,880	222,545,800	219,887,049	0	365,040	0	0	XXX	XXX	XXX	1,311,843	4,225,373	XXX	XXX
All Other Governments - Issuer Obligations																							
013051	DT	1	ALBERTA PROV			1FE	2,015,660	99.902	1,998,040	2,000,000	2,015,061		(599)			2.200	2.070	JD	3,797	22,000	09/17/2019	06/01/2026	
013051	DU	8	ALBERTA PROV			1FE	5,816,520	99.197	5,951,820	6,000,000	5,897,681		59,472			1.350	2.400	MS	27,074	81,000	08/20/2018	09/01/2021	
01306Z	CU	3	ALBERTA PROV			1FE	1,995,760	101.704	2,034,080	2,000,000	1,998,404		367			2.850	2.870	JJ	25,712	57,000	01/18/2012	01/19/2024	
11070T	AF	5	BC PROV			1FE	2,628,525	104.108	2,602,700	2,500,000	2,626,548		(1,977)			2.850	1.870	JD	2,830	35,625	11/27/2019	06/18/2025	
11070T	AJ	7	BC PROV			1FE	2,768,040	101.133	2,730,591	2,700,000	2,765,726		(2,314)			2.300	1.890	JD	2,467	31,050	10/01/2019	06/18/2026	

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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-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	D5	0	CANADA GOVT.....	..	..	..	1FE	41,148,818	102.881	41,924,008	40,750,000	41,092,094	(59,384)			2.250	2.080	JD	79,128	916,875	01/02/2019.	06/01/2025.
135087	E6	7	CANADA GOVT.....	..	..	..	1FE	38,146,080	98.812	37,548,560	38,000,000	38,136,235	(9,845)			1.500	1.440	JD	48,279	285,000	07/02/2019.	06/01/2026.
135087	G3	2	CANADA GOVT.....	..	..	..	1FE	2,425,850	97.482	2,437,050	2,500,000	2,444,612	18,762			0.500	1.540	MS	4,178	6,250	04/01/2019.	03/01/2022.
135087	G7	3	CANADA GOVT.....	..	..	..	1FE	7,870,720	98.217	7,857,360	8,000,000	7,877,420	6,700			1.000	1.590	MS	26,740		11/06/2019.	09/01/2022.
135087	J9	6	CANADA GOVT.....	..	..	..	1FE	4,333,483	99.150	4,258,493	4,295,000	4,331,717	(1,767)			1.500	1.310	MS	21,534		10/03/2019.	09/01/2024.
13509P	DB	6	CANADA HOUSING TRUST.....	..	..	..	1FE	5,181,850	101.793	5,089,650	5,000,000	5,089,435	(39,376)			2.650	1.810	MS	39,313	132,500	08/15/2017.	03/15/2022.
13509P	DL	4	CANADA HOUSING TRUST.....	..	..	..	1FE	24,147,290	101.517	24,364,080	24,000,000	24,089,067	(28,615)			2.400	2.270	JD	27,616	576,000	08/10/2018.	12/15/2022.
13509P	DV	2	CANADA HOUSING TRUST.....	..	..	..	1FE	6,316,126	101.472	6,291,264	6,200,000	6,272,665	(18,685)			2.350	2.010	MS	43,230	145,700	08/24/2017.	09/15/2023.
13509P	DY	6	CANADA HOUSING TRUST.....	..	..	..	1FE	5,326,700	104.313	5,215,650	5,000,000	5,204,171	(52,524)			3.150	2.000	MS	46,731	157,500	08/18/2017.	09/15/2023.
13509P	EF	6	CANADA HOUSING TRUST.....	..	..	..	1FE	17,696,622	103.940	17,773,740	17,100,000	17,578,014	(78,266)			2.900	2.230	JD	23,034	495,900	06/10/2019.	06/15/2024.
13509P	FA	6	CANADA HOUSING TRUST.....	..	..	..	1FE	5,034,800	99.579	4,978,950	5,000,000	5,031,995	(2,805)			1.950	1.830	JD	97,520		06/10/2019.	12/15/2025.
13509P	FL	2	CANADA HOUSING TRUST.....	..	..	..	1FE	13,663,460	99.087	13,872,180	14,000,000	13,718,274	43,567			2.210	1.900	MS	78,707	114,000	10/01/2019.	09/15/2026.
13509P	FR	9	CANADA HOUSING TRUST.....	..	..	..	1FE	4,810,450	98.783	4,939,150	5,000,000	4,897,446	50,796			1.150	2.220	JD	2,671	57,500	04/10/2018.	12/15/2021.
13509P	FV	0	CANADA HOUSING TRUST.....	..	..	..	1FE	7,289,380	99.450	7,458,750	7,500,000	7,376,287	61,089			1.500	2.360	JD	5,225	112,500	10/01/2018.	12/15/2021.
13509P	FY	4	CANADA HOUSING TRUST.....	..	..	A	1FE	12,649,940	99.801	12,974,130	13,000,000	12,768,004	90,543			1.750	2.500	JD	124,317	227,500	10/01/2018.	06/15/2022.
13509P	GU	1	CANADA HOUSING TRUST.....	..	..	..	1FE	10,170,100	102.248	10,224,800	10,000,000	10,140,430	(29,670)			2.550	2.170	JD	12,226	255,000	02/12/2019.	12/15/2023.
13509P	HJ	5	CANADA HOUSING TRUST.....	..	..	..	1FE	4,767,670	99.130	4,708,675	4,750,000	4,766,835	(835)			1.800	1.720	JD	3,982	20,145	10/01/2019.	12/15/2024.
563469	TR	6	MANITOBA PROV.....	..	..	..	1FE	3,884,252	103.716	3,733,776	3,600,000	3,730,062	(66,021)			3.850	1.910	JD	11,739	138,600	08/24/2017.	12/01/2021.
563469	UA	1	MANITOBA PROV.....	..	..	..	1FE	6,206,820	101.956	6,117,360	6,000,000	6,185,793	(21,027)			2.550	1.610	JD	12,785	76,500	08/06/2019.	06/02/2023.
68323A	AD	6	PROVINCE OF ONTARIO.....	..	..	..	1FE	5,616,364	103.030	5,357,560	5,200,000	5,360,556	(110,791)			4.000	1.780	JD	17,049	208,000	08/30/2017.	06/02/2021.
68323A	AW	4	ONTARIO PROV.....	..	..	..	1FE	5,472,376	102.975	5,354,700	5,200,000	5,341,833	(56,674)			3.150	1.990	JD	13,687	163,800	08/28/2017.	06/02/2022.
68323A	CX	0	ONTARIO PROV.....	..	..	..	1FE	21,070,175	102.543	21,021,315	20,500,000	21,020,220	(50,686)			2.600	2.100	JD	44,538	286,000	05/30/2019.	06/02/2025.
68323A	DL	5	ONTARIO PROV.....	..	..	..	1FE	8,838,190	100.139	9,012,510	9,000,000	8,887,766	34,683			1.950	2.370	JJ	75,351	175,500	10/04/2018.	01/27/2023.
68323A	DM	3	ONTARIO PROV.....	..	..	..	1FE	10,237,045	101.391	10,646,055	10,500,000	10,273,256	30,973			2.400	2.760	JD	21,058	252,000	02/05/2019.	06/02/2026.
68323A	EA	8	ONTARIO PROV.....	..	..	..	1FE	13,874,492	98.900	14,043,800	14,200,000	13,972,226	85,124			1.350	2.100	MS	60,565	124,200	04/19/2019.	03/08/2022.
68333Z	AB	3	ONTARIO PROV.....	..	..	..	1FE	8,299,434	102.165	8,377,530	8,200,000	8,280,651	(18,783)			2.600	2.320	MS	67,173	213,200	02/12/2019.	09/08/2023.
68333Z	AF	4	ONTARIO PROV.....	..	..	..	1FE	5,038,850	101.107	5,055,350	5,000,000	5,034,091	(4,759)			2.300	2.140	MS	36,233	57,500	04/08/2019.	09/08/2024.
748148	RY	1	QUEBEC PROV.....	..	..	..	1FE	13,867,720	101.000	13,862,250	13,725,000	13,855,785	(11,934)			2.250	2.000	FA	111,680	154,406	08/06/2019.	02/22/2024.
74814Z	EH	2	QUEBEC PROV.....	..	..	..	1FE	3,252,020	104.523	3,135,690	3,000,000	3,122,562	(62,001)			4.250	2.060	JD	11,003	127,500	08/20/2018.	12/01/2021.
74814Z	EL	3	QUEBEC PROV.....	..	..	..	1FE	8,427,249	104.541	8,467,821	8,100,000	8,312,113	(69,312)			3.500	2.550	JD	24,012	283,500	10/04/2018.	12/01/2022.
74814Z	EP	4	QUEBEC PROV.....	..	..	..	1FE	7,169,960	103.685	7,257,950	7,000,000	7,123,699	(31,973)			3.000	2.490	MS	70,192	210,000	07/06/2018.	09/01/2023.
74814Z	ES	8	QUEBEC PROV.....	..	..	..	1FE	2,263,296	107.653	2,260,713	2,100,000	2,213,371	(22,629)			3.750	2.520	MS	26,322	78,750	10/02/2017.	09/01/2024.
74814Z	EV	1	QUEBEC PROV.....	..	..	..	1FE	20,392,910	103.475	20,436,313	19,750,000	20,357,246	(35,685)			2.750	2.160	MS	182,036	161,563	09/17/2019.	09/01/2025.
74814Z	EX	7	QUEBEC PROV.....	..	..	..	1FE	7,985,040	102.120	8,169,600	8,000,000	7,986,313	1,273			2.500	2.530	MS	66,849	200,000	02/05/2019.	09/01/2026.
803854	JW	9	PROVINCE OF SASKATCHEWAN.....	..	..	..	1FE	2,189,922	104.867	2,202,207	2,100,000	2,161,324	(12,959)			3.200	2.490	JD	5,325	67,200	10/02/2017.	06/03/2024.
0699999	All Other Governments - Issuer Obligations.....							380,289,959	XXX	381,746,221	376,470,000	379,336,988	0	(418,547)	0	0	XXX	XXX	XXX	1,510,917	6,804,764	XXX	XXX
1099999	Total - All Other Governments.....							380,289,959	XXX	381,746,221	376,470,000	379,336,988	0	(418,547)	0	0	XXX	XXX	XXX	1,510,917	6,804,764	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
13063D	KD	9	CALIFORNIA ST.....	..	..	..	1FE	2,076,076	128.033	2,195,766	1,715,000	2,044,161	(31,915)			5.000	2.530	AO	21,438	80,033	01/10/2019.	10/01/2030.
13063D	LF	3	CALIFORNIA ST.....	..	..	..	1FE	1,228,870	129.695	1,296,950	1,000,000	1,212,634	(16,236)			5.000	2.420	AO	12,500	27,361	03/07/2019.	04/01/2030.
880443	BS	4	TENNESSEE ST.....	1FE	1,184,200	119.687	1,196,870	1,000,000	1,120,391	(15,945)			5.250	3.220	MS	17,500	52,500	10/08/2015.	09/01/2026.	

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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
882723 5Y 1	TEXAS STATE.....					1FE	1,839,465	122.172	1,832,580	1,500,000	1,729,721		(37,836)		5.500	2.540	FA	34,375	82,500	01/06/2017	08/01/2025	
882723 MU 0	TEXAS ST.....					1FE	2,479,148	102.943	2,136,067	2,075,000	2,125,766		(66,739)		5.000	1.700	AO	25,938	103,750	06/20/2014	10/01/2020	
93974D 2H 0	WASHINGTON ST.....					1FE	1,188,890	125.678	1,256,780	1,000,000	1,164,745		(13,735)		5.000	3.080	FA	20,833	50,000	03/15/2018	02/01/2030	
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....						9,996,649	XXX	9,915,013	8,290,000	9,397,418	0	(182,406)	0	XXX	XXX	XXX	132,584	396,144	XXX	XXX	
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....						9,996,649	XXX	9,915,013	8,290,000	9,397,418	0	(182,406)	0	XXX	XXX	XXX	132,584	396,144	XXX	XXX	
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
343136 3Q 8	FLORIDA STATE TURNPIKE AUTH.....					1FE	1,159,220	113.239	1,132,390	1,000,000	1,075,327		(15,332)		5.000	3.180	JJ	25,000	50,000	01/15/2014	07/01/2024	
348815 PD 7	FORT SMITH AR WTR & SWR.....					1FE	2,344,340	124.888	2,497,760	2,000,000	2,300,040		(34,173)		5.000	2.830	AO	30,000	105,000	08/28/2018	10/01/2027	
366119 X3 4	GARLAND TX.....					1FE	1,473,056	104.373	1,356,849	1,300,000	1,347,748		(41,813)		5.000	1.680	FA	24,556	65,000	11/16/2016	02/15/2021	
414005 UK 2	HARRIS CNTY TEX.....					1FE	946,913	119.902	899,265	750,000	873,843		(20,165)		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	109.618	1,096,180	1,000,000	1,057,478		(21,968)		5.000	2.610	JJ	25,000	50,000	11/25/2013	07/01/2022	
613340 2H 0	MONTGOMERY CNTY MD.....					1FE	417,939	107.169	375,092	350,000	367,055		(9,013)		5.000	2.270	MN	2,917	17,500	01/08/2014	11/01/2021	
64966J D6 0	NEW YORK N Y.....					1FE	1,159,200	105.010	1,050,100	1,000,000	1,029,310		(22,791)		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	109.934	1,099,340	1,000,000	1,054,050		(25,038)		5.000	2.320	FA	20,833	50,000	05/25/2012	08/01/2022	
64966L KP 5	NEW YORK N Y.....					1FE	1,157,640	115.361	1,153,610	1,000,000	1,081,448		(14,249)		5.000	3.270	MS	16,667	50,000	03/13/2014	03/01/2025	
864813 Q3 7	SUFFOLK VA.....					1FE	1,734,062	119.159	1,715,890	1,440,000	1,629,934		(34,901)		5.000	2.240	FA	30,000	72,000	12/07/2016	02/01/2025	
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....						12,805,080	XXX	12,376,476	10,840,000	11,816,233	0	(239,443)	0	XXX	XXX	XXX	196,848	547,000	XXX	XXX	
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....						12,805,080	XXX	12,376,476	10,840,000	11,816,233	0	(239,443)	0	XXX	XXX	XXX	196,848	547,000	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																						
018411 UA 4	ALLENTOWN PA CITY SCH DIST.....					1FE	928,493	124.919	936,893	750,000	919,230		(9,262)		5.000	2.240	FA	15,625	5,104	06/05/2019	02/01/2029	
02765U GA 6	AMERICAN MUNI PWR-OHIO INC OH REV.....					1FE	1,123,580	114.169	1,141,690	1,000,000	1,104,585		(12,810)		5.000	3.330	FA	18,889	50,000	06/28/2018	02/15/2027	
03588H HE 9	ANNE ARUNDEL CNTY MD.....					1FE	2,305,200	108.687	2,173,740	2,000,000	2,133,154		(57,345)		5.000	1.960	AO	25,000	100,000	12/06/2016	04/01/2022	
04109F BA 5	ARKANSAS ST DEV FIN AUTH HOSP.....					2FE	1,147,080	116.257	1,162,570	1,000,000	1,080,393		(14,315)		5.000	3.270	FA	20,833	50,000	12/17/2014	02/01/2025	
052414 LN 7	AUSTIN TEX ELEC UTIL SYS.....					1FE	383,768	103.362	361,767	350,000	359,384		(3,026)		5.000	4.000	MN	2,236	17,500	06/11/2010	11/15/2022	
091096 ML 8	BIRMINGHAM AL WTRWKS BRD WTR REVENUE.....					1FE	1,514,565	125.844	1,635,972	1,300,000	1,490,586		(20,853)		5.000	2.930	JJ	32,500	42,250	10/25/2018	01/01/2028	
091156 MG 1	BIRMINGHAM JEFFERSON AL CIVIC CTR AUTH.....					1FE	1,329,208	122.926	1,407,503	1,145,000	1,306,439		(16,365)		5.000	3.100	JJ	28,625	51,525	07/18/2018	07/01/2031	
113073 AJ 9	BROOKHAVEN GA DEV AU.....					1FE	380,004	127.585	382,755	300,000	376,950		(3,054)		5.000	1.740	JJ	5,458		07/18/2019	07/01/2028	
114894 XH 6	BROWARD CLNTY FL ARPT SYS REVENUE.....					1FE	1,224,120	122.767	1,227,670	1,000,000	1,185,322		(18,621)		5.000	2.610	AO	12,500	50,000	11/08/2017	10/01/2028	
115065 WG 5	BROWARD CNTY FLA SCH BRD.....					1FE	2,283,640	101.918	2,038,360	2,000,000	2,022,992		(45,080)		5.000	2.670	JJ	50,000	100,000	10/18/2013	07/01/2020	
130685 H8 6	CALIFORNIA ST PUB WKS BRD.....					1FE	530,200	107.418	537,090	500,000	509,026		(3,017)		5.250	4.540	AO	6,563	26,250	10/14/2011	10/01/2022	
13068L GE 9	CALIFORNIA ST PUB WKS BRD.....					1FE	284,950	112.829	282,073	250,000	267,653		(2,907)		5.000	3.550	JD	1,042	12,500	06/06/2013	06/01/2025	
13068L NK 7	CALIFORNIA ST PUB WKS BRD.....					1FE	579,785	117.736	588,680	500,000	543,837		(6,815)		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	107.169	1,071,690	1,000,000	1,059,100		(31,475)		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	110.941	1,242,539	1,120,000	1,216,583		(32,902)		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	113.911	1,139,110	1,000,000	1,122,882		(30,062)		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	110.733	2,214,660	2,000,000	2,058,792		(18,113)		5.000	3.950	JJ	50,000	100,000	10/23/2013	01/01/2023	
167593 QF 2	CHICAGO ILL O'HARE INTERNATIONAL ARPT RE.....					1FE	1,110,010	117.075	1,170,750	1,000,000	1,090,766		(16,572)		5.000	3.030	JJ	25,000	50,000	10/30/2018	01/01/2025	
167727 WL 6	CHICAGO ILL WST.....					1FE	1,383,863	114.327	1,429,088	1,250,000	1,356,806		(19,436)		5.000	3.140	JJ	31,250	62,500	08/02/2018	01/01/2027	
176553 HB 4	CITIZENS PROPERTY INSURANCE CORP FL.....					1FE	974,449	117.850	1,001,725	850,000	922,398		(12,031)		5.000	3.270	JD	3,542	42,500	05/21/2015	06/01/2025	
181059 UL 8	CLARK CNTY NEV SCH D.....					1FE	2,109,664	112.390	2,051,118	1,825,000	1,981,442		(42,921)		5.000	2.400	JD	4,056	91,250	12/06/2016	06/15/2023	
186406 GS 7	CLEVELAND OH ST UNIV.....					1FE	1,205,830	107.292	1,072,920	1,000,000	1,055,792		(22,090)		5.000	2.600	JD	4,167	50,000	08/08/2012	06/01/2022	

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 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
187145	GT	8	CLIFTON TX HGR EDU FIN CORP REV.....				1FE	1,231,090	121.986	1,219,860	1,000,000	1,175,023		(24,343)		5.000	2.150	FA.....	18,889	50,000	08/18/2017	08/15/2026	
19648F	KF	0	COLORADO ST HLTH FACS AUTH REVENUE.....				2FE	1,263,130	124.919	1,249,190	1,000,000	1,254,467		(8,663)		5.000	2.060	FA.....	18,056		08/08/2019	08/01/2029	
20774U	5L	5	CONNECTICUT ST HEALTH & E.....				1FE	528,310	101.938	509,690	500,000	501,787		(3,462)		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	120.983	1,028,356	850,000	930,048		(7,864)		5.000	3.700	JD.....	3,542	44,625	11/02/2018	12/01/2028	
240523	XY	1	DE KALB CNTY GA WTR & SEW.....				1FE	1,462,364	102.882	1,291,169	1,255,000	1,279,548		(32,100)		5.000	2.350	AO.....	15,688	62,750	12/04/2013	10/01/2020	
246579	KZ	8	DELAWARE VALLEY PA R.....			1.5	1FE	2,000,000	100.085	2,001,700	2,000,000	2,000,000				1.950	1.950	MON..	7,171	35,186	06/15/2018	09/01/2048	
249182	LB	0	DENVER CITY & CNTY CO ARPT REVENUE.....				1FE	2,333,540	125.352	2,507,040	2,000,000	2,295,547		(28,383)		5.000	3.090	JD.....	8,333	100,000	08/15/2018	12/01/2028	
249183	XW	9	DENVER CO CITY & CNTY COPS.....			1	1FE	2,877,892	120.974	3,012,253	2,490,000	2,815,732		(45,801)		5.000	2.760	JD.....	10,375	159,083	08/09/2018	06/01/2029	
24919P	LT	9	DENVER COLO CITY & C.....			1	1FE	1,058,620	104.295	1,042,950	1,000,000	1,053,405		(4,231)		5.000	4.330	JD.....	4,167	50,000	10/03/2018	12/01/2029	
29270C	P7	4	ENERGY NW WA ELEC REVNU.....			1	1FE	2,806,051	119.744	2,748,125	2,295,000	2,622,203		(45,636)		5.000	2.600	JJ.....	57,375	114,750	09/30/2015	07/01/2026	
34073T	FY	8	FLORIDA SST HGR EDUCLTNL FACS FINAN AU.....				1FE	891,960	117.261	850,142	725,000	827,413		(18,245)		5.000	2.140	AO.....	9,063	36,250	04/13/2016	04/01/2025	
343136	2U	0	FLORIDA ST TPK AUTH TPK R.....			1	1FE	1,153,850	113.202	1,132,020	1,000,000	1,078,345		(12,738)		5.000	3.420	JJ.....	25,000	50,000	06/28/2013	07/01/2025	
349515	PM	2	FORT WORTH TEX WTR & SWR.....				1FE	2,414,300	104.373	2,087,460	2,000,000	2,054,560		(47,368)		5.000	2.510	FA.....	37,778	100,000	09/07/2011	02/15/2021	
38122N	YZ	9	GOLDEN ST TOBACCO SECURITIZATION CORP.....				2FE	1,192,230	116.063	1,160,630	1,000,000	1,135,120		(23,146)		5.000	2.330	JD.....	4,167	50,000	06/22/2017	06/01/2025	
38122N	ZA	3	GOLDEN ST TOBACCO SECURITIZATION CORP.....				2FE	108,459	118.266	106,439	90,000	103,607		(1,936)		5.000	2.440	JD.....	375	4,500	06/07/2017	06/01/2026	
38612P	AA	2	GRAND PARKWAY TRNSPRTN CORP.....				2FE	1,104,390	110.921	1,109,210	1,000,000	1,070,306		(21,623)		5.000	2.610	FA.....	20,833	50,000	05/17/2018	02/01/2023	
39081J	AT	5	GREAT LAKES MI AUTH WTR SPY SYS REV.....				1FE	1,192,100	115.856	1,158,560	1,000,000	1,116,571		(24,342)		5.000	2.260	JJ.....	25,000	50,000	10/14/2016	07/01/2024	
432342	DM	2	HILLBOROUGH CNTY FL SOL WST & RESOURCE.....				1FE	1,216,600	120.906	1,209,060	1,000,000	1,153,238		(20,884)		5.000	2.490	MS.....	16,667	50,000	11/02/2016	09/01/2026	
44244C	WT	0	HOUSTON TX UTILITY SYS REVENUE.....				1FE	1,037,065	126.539	1,018,639	805,000	1,029,236		(7,830)		5.000	1.270	MN.....	5,143	6,485	08/21/2019	11/15/2027	
45203H	A2	8	ILLINOIS FIN AUTH REV.....				1FE	2,423,240	117.332	2,346,640	2,000,000	2,212,229		(41,453)		5.000	2.600	AO.....	25,000	100,000	08/06/2014	10/01/2024	
45204E	XW	3	ILLINOIS ST FIN AUTH REVENUE.....			1	1FE	3,655,110	123.006	3,690,180	3,000,000	3,537,374		(51,982)		5.000	2.740	JJ.....	75,000	150,000	08/30/2017	01/01/2029	
452227	MZ	1	ILLINOIS ST SALES TAX REVENUE.....				1FE	1,789,856	118.412	1,894,592	1,600,000	1,767,218		(19,399)		5.000	3.400	JD.....	13,333	89,778	10/16/2018	06/15/2027	
452252	NX	3	ILLINOIS ST TOLL HWY.....				1FE	1,266,500	127.299	1,272,990	1,000,000	1,263,741		(2,759)		5.000	2.270	JJ.....	6,528		11/06/2019	01/01/2031	
45470Y	EX	5	INDIANA FIN AUTH HEA.....				1FE	1,028,170	103.639	1,036,390	1,000,000	1,027,938		(232)		2.250	2.140	JD.....	1,875	9,313	07/02/2019	12/01/2058	
45506D	TE	5	INDIANA ST FIN AUTH REV.....			1	1FE	1,462,482	119.729	1,472,667	1,230,000	1,370,986		(20,883)		5.000	2.920	FA.....	25,625	61,500	05/08/2015	02/01/2026	
462466	FN	8	IOWA ST FIN AUTH REVENUE.....			1	1FE	1,263,010	119.817	1,198,170	1,000,000	1,172,006		(26,159)		5.000	2.000	FA.....	18,889	50,000	05/20/2016	08/15/2026	
46613P	2E	5	JEA FLA WTR & SWR SYS REV.....			1	1FE	1,778,812	115.742	1,712,982	1,480,000	1,629,226		(29,053)		5.000	2.720	AO.....	18,500	74,000	06/26/2014	10/01/2024	
49474F	JX	9	KING CNTY WASH.....			1	1FE	1,254,220	118.294	1,182,940	1,000,000	1,142,110		(24,020)		5.000	2.230	JJ.....	25,000	50,000	01/13/2015	07/01/2025	
494782	JX	4	KING CNTY WA SCH DIST #1.....				1FE	3,385,620	110.258	3,307,740	3,000,000	3,198,250		(64,576)		5.000	2.630	JD.....	12,500	150,000	12/09/2016	12/01/2022	
495098	YU	3	KING CNTY WASH SCH D.....				1FE	1,803,735	123.674	1,855,110	1,500,000	1,774,645		(29,090)		5.000	2.440	JD.....	6,250	75,000	01/22/2019	12/01/2027	
544435	2E	9	LOS ANGELES CALIF DEPT AR.....				1FE	1,527,108	112.988	1,559,234	1,380,000	1,456,788		(12,642)		5.000	3.840	MN.....	8,817	69,000	11/06/2013	05/15/2025	
546398	6B	9	LOUISIANA ST PUBLIC FACS AUTH.....				1FE	1,538,725	122.643	1,545,302	1,260,000	1,459,928		(26,008)		5.000	2.500	JD.....	2,800	63,000	11/04/2016	12/15/2026	
54714C	AJ	6	LOVE FIELD TX ARPT MODERNIZATON CORP.....			1	1FE	1,146,200	118.588	1,185,880	1,000,000	1,095,626		(12,229)		5.000	3.410	MN.....	8,333	50,000	07/24/2015	11/01/2026	
54714C	AX	5	LOVE FIELD TX ARPT MODERNIZATON CORP.....				1FE	1,128,110	110.116	1,101,160	1,000,000	1,065,091		(21,864)		5.000	2.600	MN.....	8,333	50,000	12/09/2016	11/01/2022	
54714C	AY	3	LOVE FIELD TX ARPT MODERNIZATON CORP.....				1FE	1,357,986	113.310	1,354,055	1,195,000	1,290,756		(23,362)		5.000	2.780	MN.....	9,958	59,750	12/09/2016	11/01/2023	
54714F	AG	5	LOVE FIELD TX ARPT MODERNIZATON CORP.....			1	2FE	1,594,433	108.353	1,587,371	1,465,000	1,576,509		(10,355)		5.000	3.960	MN.....	12,208	73,250	03/20/2018	11/01/2028	
54811B	QH	7	LOWER COLORADO RIVER TS AUTH TRANSMISSI.....				1FE	1,289,839	115.800	1,204,320	1,040,000	1,182,592		(31,134)		5.000	1.730	MN.....	6,644	52,000	06/09/2016	05/15/2024	
54811B	TJ	0	LOWER COLO RIV AUTH.....				1FE	1,303,502	123.705	1,292,717	1,045,000	1,296,870		(6,632)		5.000	1.520	MN.....	13,063		10/03/2019	05/15/2027	
56035D	AL	6	MAIN STREET NATURAL GAS INC GA GAS.....			1.5	1FE	1,000,000	100.261	1,002,610	1,000,000	1,000,000				2.620	2.620	MON..	2,716	22,965	01/29/2018	04/01/2048	
56035D	CR	1	MAIN STREET NATURAL GAS INC GA GAS.....				1FE	1,126,510	113.228	1,132,280	1,000,000	1,125,524		(986)		4.000	1.980	MS.....	2,222		11/26/2019	03/01/2050	
56036Y	DB	8	MAIN STREET NATURAL GAS INC GA GAS.....				1FE	1,107,000	102.677	1,026,770	1,000,000	1,020,433		(28,427)		5.250	2.310	MS.....	15,458	52,500	11/15/2016	09/15/2020	

E10.3

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
56036Y DK 8	MAIN STREET NATURAL GAS INC GA GAS					1FE	957,225	127.452	955,890	750,000	902,902	(15,281)			5.500	2.840	MS	12,146	41,250	04/19/2016	09/15/2028	
56042T BR 8	MAINE ST FIN AUTH LOAN REVENUE					1FE	1,078,335	121.696	1,101,349	905,000	1,068,227	(10,108)			5.000	2.600	JD	3,771	45,501	05/08/2019	12/01/2028	
57563R JJ 9	MASSACHUSETTS EDL FING AU					1FE	2,656,962	105.396	2,608,551	2,475,000	2,534,301	(22,084)			5.125	4.100	JJ	63,422	126,844	10/30/2013	07/01/2022	
57584Y QB 8	MASSACHUSETTS ST DEV FIN AGY					2FE	1,126,830	121.405	1,214,050	1,000,000	1,117,322	(9,508)			5.000	3.470	JJ	25,000	18,194	02/07/2019	07/01/2033	
575896 RY 3	MASSACHUSETTS ST PORT AUTH					1FE	2,026,599	112.470	1,940,108	1,725,000	1,906,454	(49,698)			5.000	1.880	JJ	43,125	86,250	07/13/2017	07/01/2023	
59259N X5 7	METROPOLITAN TRANSN AUTH					1FE	1,139,360	115.108	1,151,080	1,000,000	1,066,996	(12,410)			5.000	3.490	MN	6,389	50,000	08/07/2013	11/15/2024	
59259Y TQ 2	MET TRANSPRTN AUTH NY REVENUE					1FE	1,147,750	107.050	1,070,500	1,000,000	1,057,119	(29,706)			5.000	1.880	MN	6,389	50,000	11/16/2016	11/15/2021	
59335K AG 2	MIAMI-DADE CNTY FLA SEAPO					1FE	1,339,558	112.103	1,395,682	1,245,000	1,284,881	(9,660)			5.000	4.070	AO	15,563	62,250	09/11/2013	10/01/2023	
59447P 5J 6	MICHIGAN FIN AUTH RE					1FE	1,257,496	115.120	1,231,784	1,070,000	1,174,475	(17,496)			5.000	3.030	JD	4,458	53,500	12/11/2014	06/01/2025	
59447T FN 8	MICHIGAN ST FIN AUTH REVENUE					1FE	1,504,438	105.596	1,372,748	1,300,000	1,357,539	(37,420)			5.000	1.990	JJ	32,500	65,000	12/03/2015	07/01/2021	
606092 HU 1	MISSOURI JT MUN ELEC					1FE	1,196,750	118.474	1,184,740	1,000,000	1,111,986	(18,919)			5.000	2.750	JD	4,167	50,000	03/13/2015	06/01/2025	
60636S EF 7	MISSOURI ST DEV FIN					1FE	681,502	111.795	654,001	585,000	628,422	(11,973)			5.000	2.710	JD	2,438	29,250	05/01/2015	06/01/2023	
60637A KP 6	MISSOURI ST HLTH & EDUCTNL FAC REV					1FE	1,268,070	120.294	1,202,940	1,000,000	1,171,466	(27,351)			5.000	1.900	MN	6,389	50,000	05/06/2016	11/15/2025	
613340 5V 6	MONTGOMERY CNTY MD					1FE	1,178,510	114.942	1,149,420	1,000,000	1,103,711	(25,076)			5.000	2.220	JD	4,167	50,000	12/02/2016	12/01/2023	
613603 YL 7	MONTGOMERY CNT PA HGR EDU & HLTH AUTH					1FE	2,111,854	124.390	2,251,459	1,810,000	2,069,449	(25,727)			5.000	3.100	MS	30,167	90,500	04/18/2018	09/01/2029	
626207 X8 2	MUNICIPAL ELEC AUTH GA					1FE	1,230,454	122.713	1,245,537	1,015,000	1,224,545	(5,909)			5.000	2.310	JJ	13,392		09/20/2019	01/01/2029	
64577B KL 7	NEW JERSEY ECONOMIC DEV AUTH					2FE	576,450	115.782	636,801	550,000	570,534	(2,257)			5.250	4.650	JD	1,283	28,875	03/29/2017	06/15/2027	
64577B KQ 6	NEW JERSEY ECONOMIC DEV AUTH					2FE	635,628	105.178	631,068	600,000	612,873	(8,479)			5.000	3.470	JD	1,333	30,000	03/21/2017	06/15/2021	
64577B KT 0	NEW JERSEY ECONOMIC DEV AUTH					2FE	763,783	114.939	844,802	735,000	753,825	(2,459)			5.000	4.530	JD	1,633	36,750	08/26/2015	06/15/2026	
64579F 5C 3	NEW JERSEY HEALTH CARE FA					1FE	1,378,538	114.475	1,430,938	1,250,000	1,311,190	(12,245)			5.000	3.800	JJ	31,250	62,500	11/20/2013	07/01/2024	
645918 T9 4	NEW JERSEY ECONOMIC DEV AUTH					2FE	826,320	110.095	880,760	800,000	816,923	(2,325)			5.000	4.600	MS	13,333	40,000	08/18/2015	03/01/2026	
646080 TQ 4	NEW JERSEY ST HGR EDU ASSISTANCE AUTH					1FE	1,108,190	113.257	1,132,570	1,000,000	1,078,710	(18,734)			5.000	2.860	JD	4,167	50,000	05/09/2018	12/01/2023	
646080 TS 0	NEW JERSEY ST HGR EDU ASSISTANCE AUTH					1FE	620,235	118.554	652,047	550,000	606,694	(8,610)			5.000	3.080	JD	2,292	27,500	05/09/2018	12/01/2025	
64613A CA 8	NEW JERSEY ST HSG & MTGE FIN AGY					1FE	1,520,241	105.858	1,529,648	1,445,000	1,504,181	(16,061)			4.000	2.450	AO	14,450	30,506	02/14/2019	10/01/2022	
646140 BZ 5	NJ STATE TURNPIKKE AUTH TURNPIKE					1FE	1,195,360	125.228	1,252,280	1,000,000	1,166,964	(14,082)			5.000	3.050	JJ	25,000	50,000	12/01/2017	01/01/2030	
64971Q 5U 3	NEW YORK N Y CITY TRANSIT					1FE	567,440	112.390	561,950	500,000	542,361	(4,247)			5.000	3.800	MN	4,167	25,000	06/13/2013	05/01/2028	
64990E Y6 8	NY DORMITORY AU					1FE	1,201,630	115.813	1,158,130	1,000,000	1,104,663	(23,402)			5.000	2.370	MS	14,722	50,000	09/02/2015	03/15/2024	
64990F NX 8	NEW YORK ST DORM AUT					1FE	1,187,470	118.808	1,188,080	1,000,000	1,187,470				5.000	1.210	FA			12/19/2019	02/15/2025	
650035 G5 1	NEW YORK ST URBAN DEV CORP REVENUE					1FE	1,161,250	111.177	1,111,770	1,000,000	1,137,552	(9,869)			5.000	3.500	MS	14,722	50,000	07/10/2017	03/15/2031	
66285W WU 6	N TX TOLLWEAY AUTH REVENUE					1FE	1,157,170	111.014	1,110,140	1,000,000	1,104,387	(24,666)			5.000	2.250	JJ	25,000	50,000	10/13/2017	01/01/2024	
665444 JD 8	NORTHERN MUN PWR AGY MINN					1FE	1,058,040	100.000	1,000,000	1,000,000	1,000,000	(7,558)			5.000	4.220	JJ	25,000	50,000	12/16/2010	01/01/2020	
67756D CD 6	OHIO ST HIGHER EDL FAC CO					1FE	2,337,540	114.445	2,288,900	2,000,000	2,144,455	(34,240)			5.000	3.030	JD	8,333	100,000	11/01/2013	12/01/2023	
686507 GA 6	ORLANDO FLA UTILS CO					1FE	2,702,178	117.787	2,709,101	2,300,000	2,553,801	(49,701)			5.000	2.520	AO	28,750	115,000	12/05/2016	10/01/2024	
709224 A6 6	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE					1FE	1,203,350	122.981	1,229,810	1,000,000	1,178,451	(12,137)			5.000	3.180	JD	4,167	50,000	11/07/2017	12/01/2031	
709224 PB 9	PENNSYLVANIA ST TURNPIKKE COMM TURNPIKE					1FE	1,201,060	119.832	1,198,320	1,000,000	1,135,288	(19,073)			5.000	2.690	JD	4,167	50,000	05/25/2016	06/01/2028	
717817 QL 7	PHILADELPHIA PA ARPT REVENUE					1FE	1,527,372	105.133	1,471,862	1,400,000	1,492,361	(18,897)			5.000	3.390	JD	3,111	70,000	02/09/2018	06/15/2024	
717817 UA 6	PHILADELPHIA PA ARPT REVENUE					1FE	1,187,500	122.143	1,221,430	1,000,000	1,155,645	(15,917)			5.000	2.910	JJ	25,000	50,000	12/15/2017	07/01/2028	
717883 TB 8	PHILADELPHIA PA SCH DIST					1FE	1,324,794	120.626	1,375,136	1,140,000	1,271,639	(17,542)			5.000	3.070	MS	19,000	57,000	10/20/2016	09/01/2026	
71883R NU 3	PHOENIX AR CIVIC IMPT CORP WTR SYS					1FE	2,004,750	101.928	1,834,704	1,800,000	1,830,171	(59,617)			5.000	1.620	JJ	45,000	90,000	12/09/2016	07/01/2020	
71883R PA 5	PHOENIX AZ CIVIC IMPT CORP WTR SYS					1FE	1,825,905	123.543	1,853,145	1,500,000	1,731,449	(32,503)			5.000	2.420	JJ	37,500	75,000	01/04/2017	07/01/2026	
721876 TF 7	PIMA CNTY ARIZ SWR R					1FE	1,607,044	123.332	1,677,315	1,360,000	1,534,953	(24,200)			5.000	2.820	JJ	34,000	68,000	12/02/2016	07/01/2026	

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	For Rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative 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	
725304 SA 8	PITTSBURGH PA WTR & SWR A	1FE			1FE	2,841,475	2,657,450	2,500,000	2,580,602			(46,499)		5.000	3.000	MS	41,667	125,000	12/12/2013	09/01/2021		
725304 SB 6	PITTSBURGH PA WTR & SWR A	1FE			1FE	3,839,614	3,742,674	3,405,000	3,551,451			(51,724)		5.000	3.300	MS	56,750	170,250	12/12/2013	09/01/2022		
735240 H4 8	PORT OF PORTLAND OR ARPT	1FE			1FE	1,234,970	1,198,890	1,000,000	1,133,146			(22,386)		5.000	2.400	JJ	25,000	50,000	03/06/2015	07/01/2025		
735389 G5 1	PORT SEATTLE WASH REV	1FE			1FE	2,762,348	2,764,305	2,250,000	2,737,178			(25,170)		5.000	1.800	AO	28,125	16,875	07/19/2019	04/01/2027		
735389 WC 8	PORT OF EATTLE WA REVENUE	1FE			1FE	1,148,100	1,146,680	1,000,000	1,077,535			(16,847)		5.000	3.040	AO	12,500	50,000	07/22/2015	04/01/2024		
736754 MK 5	PORTLAND ORE WTR SYS REV	1FE		1	1FE	1,524,732	1,348,788	1,200,000	1,325,098			(31,747)		5.000	2.090	AO	15,000	60,000	04/24/2013	10/01/2023		
736754 NW 8	PORTLAND ORE WTR SYS	1FE			1FE	2,629,416	2,503,926	2,225,000	2,439,810			(63,467)		5.000	1.920	AO	27,813	111,250	12/07/2016	04/01/2023		
74440D AQ 7	KENTUCKY ST PUBLIC ENERGY AUTH GAS SPLY	1FE		1	1FE	547,060	547,635	500,000	533,135			(7,333)		4.000	2.350	AO	5,000	20,000	01/19/2018	04/01/2024		
74440D BD 5	KENTUCKY INC KY PUB	1FE		1.5	1FE	4,228,960	4,418,880	4,000,000	4,223,418			(4,254)		4.000	3.680	JJ	80,000	122,667	09/13/2018	01/01/2049		
744434 DH 1	PUBLIC PWR GENERATION AGY NE REVENUE	1FE			1FE	1,949,482	1,962,765	1,675,000	1,829,464			(28,228)		5.000	3.000	JJ	41,875	83,750	07/07/2015	01/01/2025		
74444Y AJ 3	PUBLIC FIN AUTH WI LEASE DEV REVENUE	1FE			1FE	2,018,296	1,953,590	1,610,000	1,869,571			(38,907)		5.000	2.190	MS	26,833	80,500	01/08/2016	03/01/2026		
745190 ZP 6	PUERTO RICO HIGHWAY & TRANSPRTN REVENUE	2FE			2FE	157,947	164,193	150,000	156,720			(386)		5.250	4.770	JJ	3,938	7,875	08/09/2016	07/01/2032		
74526Q PS 5	PUERTO RICO ELEC PWR AUTH PWR REVENUE	6FE			6FE	911,430	929,994	850,000	903,357		31,996	(2,530)		5.250	4.650	JJ	22,313	44,625	08/09/2016	07/01/2034		
75076P AX 3	RAILSPLITTER IL TOBACCO SETTLEMENT AUTH	1FE			1FE	859,943	885,983	750,000	832,362			(13,896)		5.000	2.800	JD	3,125	37,500	12/21/2017	06/01/2025		
765433 KD 8	RICHMOND VA PUBLIC UTILITY REVENUE	1FE			1FE	1,207,860	1,223,370	1,000,000	1,142,894			(21,708)		5.000	2.440	JJ	23,056	50,000	11/16/2016	01/15/2026		
783186 QK 8	RUTGERS ST UNIV N J	1FE			1FE	1,174,760	1,123,200	1,000,000	1,064,910			(18,277)		5.000	2.940	MN	8,333	50,000	06/14/2013	05/01/2023		
785138 AT 5	SA ENERGY ACQUISITION PUBLIC FAC	1FE			1FE	927,691	897,808	755,000	869,791			(18,894)		5.500	2.560	FA	17,302	41,525	11/02/2016	08/01/2025		
796253 Z9 6	SAN ANTONIO TEX ELEC & GA	1FE		1	1FE	901,163	822,285	750,000	822,285			(13,000)		5.000	2.940	FA	15,625	37,500	06/03/2013	02/01/2025		
837123 GX 0	SOUTH CAROLINA ST PORTS AUTH PORTS	1FE			1FE	1,159,460	1,204,240	1,000,000	1,131,148			(18,168)		5.000	2.780	JJ	25,000	53,472	05/31/2018	07/01/2026		
838810 DR 7	S MIAMI FL HLTH FACS AUTH	1FE		1	1FE	1,765,740	1,861,410	1,500,000	1,721,776			(22,189)		5.000	3.030	FA	28,333	75,000	12/15/2017	08/15/2028		
875161 BY 6	TAMPA FL HOSP REVENUE	1FE			1FE	1,213,959	1,216,282	1,010,000	1,152,758			(19,896)		5.000	2.620	JJ	25,250	50,500	10/19/2016	07/01/2026		
880443 JE 7	TENNESSEE ST ENERGY	1FE		1.5	1FE	1,328,041	1,395,660	1,255,000	1,314,942			(9,696)		4.000	3.060	MN	17,709	59,543	08/15/2018	11/01/2049		
88213A KU 8	TEXAS ST A&M UNIV PERM UNIV FUND	1FE			1FE	2,388,120	2,396,560	2,000,000	2,287,645			(49,994)		5.000	2.150	MN	12,778	100,000	11/30/2017	05/15/2025		
88283L JC 1	TEXAS TRANSN COMMN ST HWY	1FE			1FE	3,187,890	3,128,679	2,700,000	2,993,498			(65,022)		5.000	2.300	AO	33,750	135,000	12/06/2016	04/01/2024		
888808 HF 2	TOBACCO SETTLEMENT FING CORP NJ	1FE		1	1FE	1,687,860	1,826,775	1,500,000	1,665,960			(12,840)		5.000	3.700	JD	6,250	75,000	04/05/2018	06/01/2030		
88880M AS 0	TOBACCO SETTLEMENT AUTH WA REVENUE	1FE			1FE	1,143,250	1,048,390	1,000,000	1,045,840			(31,705)		5.000	1.710	JD	4,167	50,000	11/09/2016	06/01/2021		
88880P CA 0	TOBACCO SETTLEMENT FING C	1FE			1FE	1,116,920	1,112,720	1,000,000	1,044,686			(12,258)		5.000	3.580	MN	6,389	50,000	07/03/2013	05/15/2023		
91412G VU 6	UNIVERSITY CALIF REV	1FE		1	1FE	912,480	907,403	750,000	848,921			(14,031)		5.000	2.730	MN	4,792	37,500	03/13/2015	05/15/2026		
91514A DC 6	UNIV OF TEXAS TX UNIV REVENUES	1FE			1FE	1,289,890	1,234,040	1,000,000	1,188,591			(26,432)		5.000	1.950	FA	18,889	50,000	01/07/2016	08/15/2026		
92818G JV 6	VIRGINIA ST RES AUTH	1FE			1FE	159,908	149,850	140,000	147,677			(4,076)		5.000	1.940	MN	1,167	7,000	12/06/2016	11/01/2021		
92818G KN 2	VIRGINIA STATE	1FE			1FE	1,064,603	1,072,060	1,000,000	1,054,224			(10,378)		5.000	1.970	MN	8,333	25,000	08/22/2019	11/01/2021		
938429 J3 2	WASHINGTON CNTY ORE SCH D	1FE			1FE	1,269,893	1,207,824	1,035,000	1,148,031			(23,761)		5.000	2.400	JD	2,300	51,750	07/23/2014	06/15/2024		
958697 JJ 4	WESTERN MINN MUN PWR AGY	1FE			1FE	1,816,063	1,681,974	1,510,000	1,625,770			(36,830)		5.000	2.330	JJ	37,500	75,500	07/01/2014	01/01/2023		
97712D D4 5	WISCONSIN ST HLTH & EDUCTNL FAC AUT REV	1FE		1	1FE	1,209,842	1,258,252	1,020,000	1,181,205			(14,187)		5.000	3.080	FA	19,267	51,000	11/30/2017	08/15/2029		
97712D V5 2	WISCONSIN ST HLTH & EDUCTNL FAC AUT REV	1FE			1FE	704,628	718,500	600,000	698,692			(5,936)		4.000	1.970	MN	3,067	11,000	05/24/2019	11/15/2028		
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations					196,757,382	195,098,537	169,795,000	186,976,534		31,996	(2,870,711)	0	XXX	XXX	XXX	2,354,852	7,714,316	XXX	XXX		
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																						
3128K7	U5	5	FHLMC		4	1FE	437,737	504,898	457,989	442,883		6,284		5.000	5.870	MON	1,908	22,899	11/04/2005	09/01/2035		
3128KG	FP	8	FHLMC		4	1FE	68,522	68,844	66,673	68,015		(550)		7.000	6.380	MON	389	4,667	11/30/2006	11/01/2036		
3128LB	AZ	1	FHLMC		4	1FE	106,920	111,463	100,365	105,832		(8,025)		6.500	5.090	MON	544	6,524	05/29/2009	05/01/2038		

E10.5

SCHEDULE D - PART 1

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

1	2					6		7		8		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5	Rate Used to Obtain Fair Value	Fair Value	Rate Used to Obtain Fair Value			Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description					Code	F	Bond CHAR	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
3128M4	CP	6	FHLMC	.....	4	1FE	.....	171,649	112,502	197,334	175,404	172,380	1,646				5.500	5.920	MON...	804	9,647	05/24/2007.	12/01/2036.
3128MJ	ZB	9	FHLMC	.....	4	1FE	.....	12,387,506	102,482	13,075,005	12,758,294	12,424,366	62,875				3.000	3.430	MON...	31,896	382,749	02/07/2018.	12/01/2046.
3128MM	CK	7	FHLMC	.....	4	1FE	.....	79,242	103,475	81,773	79,026	79,026				5.000	4.870	MON...	329	3,951	08/24/2005.	09/01/2020.	
3128P7	BH	5	FHLMC	.....	4	1FE	.....	315,443	110,091	342,831	311,405	312,942	(1,955)				6.000	5.660	MON...	1,557	18,684	12/12/2005.	12/01/2025.
3128P7	CB	7	FHLMC	.....	4	1FE	.....	417,097	109,176	443,253	405,996	410,904	(5,078)				6.500	5.830	MON...	2,199	26,390	02/28/2006.	02/01/2026.
3128PE	4N	5	FEDERAL NATL MG	.....	4	1FE	.....	119,764	101,856	119,779	117,596	117,842	(679)				6.500	5.950	MON...	637	7,644	10/17/2006.	10/01/2021.
31292L	DN	2	FHLMC PC	.....	4	1FE	.....	6,419,300	110,160	6,483,948	5,885,891	6,338,285	(85,865)				5.000	3.180	MON...	24,525	294,295	01/31/2014.	07/01/2041.
312942	CB	9	FHLMC PC	.....	4	1FE	.....	2,174,526	107,309	2,257,123	2,103,373	2,157,997	(19,325)				4.000	3.380	MON...	7,011	84,135	08/31/2010.	09/01/2040.
312945	TE	8	FEDERAL NATL MG	.....	4	1FE	.....	1,890,035	107,317	1,918,330	1,787,532	1,869,224	25,163				4.000	2.970	MON...	5,958	71,501	04/10/2012.	02/01/2041.
31296S	M3	7	FHLMC	.....	4	1FE	.....	86,760	112,481	95,807	85,176	86,214	(861)				5.500	5.080	MON...	390	4,685	01/30/2004.	01/01/2034.
31297C	HD	5	FHLMC	.....	4	1FE	.....	256,369	106,844	274,547	256,960	256,405	237				5.000	5.000	MON...	1,071	12,848	12/15/2004.	07/01/2034.
31297S	R6	4	FHLMC PC	.....	4	1FE	.....	111,891	106,778	123,091	115,277	113,019	1,333				5.000	5.580	MON...	480	5,764	10/14/2005.	08/01/2030.
31307G	MD	8	FHLMC PC	.....	4	1FE	.....	1,178,835	104,097	1,162,901	1,117,131	1,159,390	5,681				3.500	2.280	MON...	3,258	39,100	05/30/2014.	03/01/2029.
31307G	TL	3	FHLMC PC	.....	4	1FE	.....	1,596,129	104,089	1,574,441	1,512,583	1,569,376	4,968				3.500	2.290	MON...	4,412	52,940	05/30/2014.	03/01/2029.
31307Q	6A	0	FHLMC	.....	4	1FE	.....	7,181,203	103,069	7,507,208	7,283,629	7,185,570	30,457				3.000	3.340	MON...	18,209	218,509	09/26/2018.	06/01/2031.
3132GG	AX	3	FEDERAL NATL MG	.....	4	1FE	.....	791,689	107,346	804,354	749,306	784,949	14,772				4.000	2.940	MON...	2,498	29,972	04/10/2012.	08/01/2041.
3132HM	TF	8	FEDERAL NATL MG	.....	4	1FE	.....	1,576,748	103,854	1,525,947	1,469,306	1,555,788	(46,119)				3.500	2.330	MON...	4,285	51,426	09/28/2012.	09/01/2042.
3132J9	D3	9	FHLMC PC	.....	4	1FE	.....	4,471,762	105,473	4,557,037	4,320,543	4,444,570	(42,130)				3.500	2.910	MON...	12,602	151,219	05/29/2013.	04/01/2043.
3132LQ	QA	8	FHLMC	.....	4	1FE	.....	10,421,276	104,331	10,951,335	10,496,722	10,427,288	16,203				3.500	3.650	MON...	30,615	367,385	09/25/2018.	01/01/2038.
3132M5	G2	2	FHLMC PC	.....	4	1FE	.....	3,239,204	107,606	3,249,982	3,020,237	3,199,079	(50,175)				4.500	3.190	MON...	11,326	135,911	02/27/2014.	02/01/2044.
3132M6	YN	4	FHLMC PC	.....	4	1FE	.....	2,434,641	105,687	2,427,824	2,297,169	2,411,187	(50,527)				4.000	2.940	MON...	7,657	91,887	06/30/2014.	05/01/2044.
3132MA	BV	2	FHLMC PC	.....	4	1FE	.....	2,443,414	106,369	2,450,135	2,303,410	2,418,935	(39,877)				4.000	2.930	MON...	7,678	92,136	10/31/2014.	10/01/2044.
3132QT	QZ	2	FEDERAL NATL MG	.....	4	1FE	.....	10,263,288	106,025	10,344,273	9,756,412	10,181,559	(140,587)				4.000	2.990	MON...	32,521	390,256	11/23/2016.	10/01/2045.
3132WG	FY	8	FEDERAL NATL MG	.....	4	1FE	.....	6,340,281	102,529	6,524,121	6,363,148	6,342,022	3,454				3.000	3.030	MON...	15,908	190,894	11/29/2016.	09/01/2046.
3132WN	JR	4	FHLMC	.....	4	1FE	.....	12,183,582	105,258	12,140,415	11,533,899	12,082,077	(89,060)				4.000	2.920	MON...	38,446	461,356	06/26/2017.	05/01/2047.
3137B7	YY	9	FHLMC	.....	4	1FE	.....	3,059,781	105,169	3,155,076	3,000,000	3,025,702	(3,193)				3.490	3.060	MON...	10,470	104,700	03/12/2014.	01/25/2024.
3137BB	BD	1	FHLMC	.....	4	1FE	.....	3,604,829	105,071	3,677,485	3,500,000	3,546,997	(7,791)				3.389	2.750	MON...	11,862	118,615	06/12/2014.	03/25/2024.
3137BE	VH	4	FHLMC	.....	4	1FE	.....	6,508,195	104,988	6,614,244	6,300,000	6,410,509	(18,744)				3.241	2.500	MON...	20,418	204,183	07/30/2015.	09/25/2024.
3138E8	K6	8	FEDERAL NATL MG	.....	4	1FE	.....	3,592,312	105,805	3,699,128	3,496,167	3,572,348	27,136				3.500	3.020	MON...	20,359	122,366	03/30/2012.	04/01/2042.
3138LR	7M	8	FNMA PASS-THRU	.....	4	1FE	.....	3,893,236	108,602	3,928,012	3,616,883	3,854,311	(125,088)				4.500	3.030	MON...	27,021	162,760	02/11/2014.	06/01/2042.
3138MK	4R	4	FEDERAL NATL MG	.....	4	1FE	.....	2,850,870	103,039	2,800,549	2,717,946	2,825,595	23,961				3.000	2.310	MON...	13,569	81,538	10/31/2012.	11/01/2042.
3138WJ	U8	9	FEDERAL NATL MG	.....	4	1FE	.....	3,141,109	101,536	3,319,571	3,269,328	3,147,245	26,254				2.500	3.380	MON...	13,517	81,733	10/30/2018.	02/01/2032.
3138XC	F3	1	FNMA PASS-THRU	.....	4	1FE	.....	3,067,703	106,228	3,135,796	2,951,932	3,050,329	(22,145)				4.000	3.250	MON...	19,492	118,077	03/31/2014.	09/01/2043.
3138Y5	5D	4	FNMA PASS-THRU	.....	4	1FE	.....	4,065,711	102,951	4,061,323	3,944,898	4,027,397	(57,699)				3.000	2.320	MON...	19,637	118,347	09/30/2014.	10/01/2029.
31402R	DD	8	FNMA PASS-THRU	.....	4	1FE	.....	449,826	112,999	514,614	455,412	450,495	1,592				5.500	5.690	MON...	4,146	25,048	01/17/2007.	05/01/2035.
31403S	W5	1	FNMA PASS-THRU	.....	4	1FE	.....	468,628	111,343	505,515	454,014	463,517	(9,034)				6.000	5.290	MON...	4,517	27,241	12/09/2003.	11/01/2033.
31405S	EF	7	FEDERAL NATL MG	.....	4	1FE	.....	264,728	110,119	303,367	275,490	266,596	4,300				5.000	5.800	MON...	2,289	13,774	09/29/2006.	08/01/2035.
31406V	DP	8	FNMA PASS-THRU	.....	4	1FE	.....	197,377	111,331	211,037	189,558	194,959	(3,286)				6.500	5.630	MON...	2,050	12,321	05/31/2005.	05/01/2035.
31406W	2M	5	FNMA PASS-THRU	.....	4	1FE	.....	84,782	110,004	90,865	82,601	84,082	(783)				6.000	5.400	MON...	825	4,956	06/30/2005.	06/01/2035.
31409X	PU	7	FEDERAL NATL MG	.....	4	1FE	.....	167,575	112,373	193,884	172,535	168,599	1,862				5.500	6.000	MON...	1,579	9,489	07/31/2006.	02/01/2036.
3140GV	NB	7	FEDERAL NATL MG	.....	4	1FE	.....	10,144,055	104,446	10,554,657	10,105,370	10,139,472	(20,841)				4.000	3.810	MON...	64,643	405,275	10/29/2018.	09/01/2047.

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
3140H1	E5	5	FEDERAL NATL MTG		4	1FE	3,263,752	102.465	3,348,934	3,268,348	3,263,752		1,340		3.000	2.980	MON...	15,726	57,196	04/30/2019	11/01/2037	
3140JH	SN	4	FEDERAL NATL MG		4	1FE	7,578,268	103.950	7,769,008	7,473,753	7,562,723	(44,885)			4.000	3.600	MON...	47,924	298,950	11/16/2018	09/01/2038	
31410D	5Y	2	FEDERAL NATL MG		4	1FE	117,535	111.544	129,345	115,959	117,008	(92)			6.500	6.150	MON...	1,255	7,537	08/10/2006	08/01/2036	
31410P	A8	6	FEDERAL NATL MG		4	1FE	119,150	104.950	121,664	115,925	118,226	(1,006)			7.000	6.370	MON...	675	8,115	10/10/2006	08/01/2036	
31410U	YW	6	FHLMC		4	1FE	117,763	110.103	128,298	116,525	117,438	(1,359)			6.000	5.680	MON...	1,164	6,991	11/30/2006	09/01/2036	
31411C	KH	3	FEDERAL NATL MG		4	1FE	61,767	102.543	61,233	59,715	61,175	(640)			7.500	6.730	MON...	746	4,479	12/08/2006	11/01/2036	
31411K	R4	7	FNMA PASS-THRU		4	1FE	380,160	111.308	422,031	379,153	379,531	(920)			6.000	5.860	MON...	3,785	22,749	01/31/2007	01/01/2037	
31411N	5C	7	FNMA PASS-THRU		4	1FE	108,981	110.204	119,189	108,153	108,657	(764)			6.000	5.770	MON...	1,080	6,489	02/08/2007	02/01/2037	
31411W	AU	1	FNMA PASS-THRU		4	1FE	192,578	113.054	216,013	191,071	192,000	(634)			6.000	5.760	MON...	1,785	11,464	03/30/2007	04/01/2037	
31412A	U9	3	FNMA PASS-THRU		4	1FE	138,899	110.994	151,100	136,134	138,138	(392)			6.500	6.010	MON...	1,473	8,849	10/09/2007	07/01/2037	
31412R	D5	3	FNMA		4	1FE	3,595,990	109.600	3,925,263	3,581,440	3,590,751	(6,847)			4.500	4.360	MON...	26,689	161,165	03/31/2010	03/01/2040	
31419A	DS	3	FNMA PASS-THRU		4	1FE	595,182	114.648	626,296	546,274	585,908	(9,647)			6.000	4.160	MON...	5,437	32,776	11/30/2010	09/01/2039	
31419J	SH	2	FNMA		4	1FE	4,604,061	107.785	5,027,706	4,664,554	4,613,630	8,853			4.000	4.180	MON...	31,030	186,582	12/14/2010	11/01/2040	
31419K	GD	1	FNMA PASS-THRU		4	1FE	3,160,536	108.506	3,507,760	3,232,768	3,173,126	17,239			4.000	4.350	MON...	21,506	129,311	12/16/2010	11/01/2040	
31419L	QD	8	FNMA PASS-THRU		4	1FE	359,180	104.120	367,379	352,840	357,663	(3,287)			4.000	3.640	MON...	2,347	14,114	11/30/2010	12/01/2040	
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities						159,119,332	XXX	164,004,341	155,805,198	158,325,003	0	(634,280)	0	XXX	XXX	XXX	668,129	5,796,564	XXX	XXX	
3199999	Total - U.S. Special Revenue & Special Assessment Obligations						355,876,714	XXX	359,102,878	325,600,198	345,301,537	31,996	(3,504,991)	0	XXX	XXX	XXX	3,022,981	13,510,880	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
00108W	AD	2	AEP TEX INC		1	1FE	549,043	100.913	555,022	550,000	549,463		187		2.400	2.430	AO	3,300	13,200	09/19/2017	10/01/2022	
00115A	AE	9	AEP TRANSMISSION CO LLC		1	1FE	998,030	103.607	1,036,070	1,000,000	998,573		182		3.100	3.120	JD	2,583	31,000	11/16/2016	12/01/2026	
00206R	AZ	5	AT&T INC		2	2FE	498,525	103.035	515,175	500,000	499,720		164		3.875	3.910	FA	7,319	19,375	08/15/2011	08/15/2021	
00206R	GL	0	AT&T INC		1	2FE	571,026	108.772	652,632	600,000	574,093		2,575		4.100	4.740	FA	9,293	24,600	10/19/2018	02/15/2028	
00912X	BH	6	AIR LEASE CORP		2	2FE	1,975,500	98.880	1,977,600	2,000,000	1,975,743		243		2.625	2.890	JD	3,884		12/11/2019	12/05/2024	
009158	AV	8	AIR PRODS & CHEMS INC		1	1FE	1,993,440	105.262	2,105,240	2,000,000	1,996,721		651		3.350	3.380	JJ	28,103	67,000	07/28/2014	07/31/2024	
023135	AN	6	AMAZON COM INC		1	1FE	1,581,350	107.889	1,618,335	1,500,000	1,549,570		(9,219)		3.800	3.060	JD	4,117	57,000	06/22/2017	12/05/2024	
025537	AM	3	AMERICAN ELEC PWR IN	LS		2FE	997,180	111.237	1,112,370	1,000,000	997,430		232		4.300	4.330	JD	3,583	43,119	11/28/2018	12/01/2028	
026874	DD	6	AMERICAN INTL GROUP		1	2FE	904,192	107.007	963,063	900,000	901,346		(295)		3.750	3.700	JJ	16,031	33,750	10/29/2018	07/10/2025	
03040W	AL	9	AMERICAN WTR CAP COR		1	2FE	1,043,520	104.840	1,048,400	1,000,000	1,023,854		(4,222)		3.400	2.890	MS	11,333	34,000	01/21/2015	03/01/2025	
03040W	AQ	8	AMERICAN WTR CAP COR		2	2FE	461,800	102.186	510,930	500,000	466,072		3,728		2.950	3.980	MS	4,917	14,750	11/06/2018	09/01/2027	
035240	AQ	3	ANHEUSER-BUSCH INBEV		2	2FE	2,090,560	115.854	2,317,080	2,000,000	2,084,477		(6,083)		4.750	4.180	JJ	41,694	47,500	03/05/2019	01/23/2029	
037411	BE	4	APACHE CORP		1	2FE	290,532	104.486	313,458	300,000	291,469		793		4.375	4.770	AO	2,771	15,021	10/29/2018	10/15/2028	
037680	AB	1	APPALACHIAN CONSUMER RATE RELIEF FUNDIN			1FE	6,392,584	107.396	6,363,213	5,925,000	6,391,203		(1,381)		3.772	2.410	FA	93,126	50,925	10/21/2019	08/01/2031	
037833	AK	6	APPLE INC			1FE	951,660	101.702	1,017,020	1,000,000	982,104		5,027		2.400	2.960	MN	3,867	24,000	06/05/2013	05/03/2023	
037833	AS	9	APPLE INC			1FE	1,998,320	106.178	2,123,560	2,000,000	1,999,199		168		3.450	3.460	MN	10,542	69,000	04/29/2014	05/06/2024	
037833	BG	4	APPLE INC			1FE	3,341,902	105.641	3,538,974	3,350,000	3,345,367		792		3.200	3.220	MN	14,293	107,200	01/29/2019	05/13/2025	
037833	DF	4	APPLE INC			1FE	1,895,200	103.302	2,066,040	2,000,000	1,912,668		15,524		2.750	3.700	JJ	25,667	55,000	11/14/2018	01/13/2025	
06051G	EU	9	BANK OF AMERICA CORP			1FE	994,440	103.422	1,034,220	1,000,000	998,117		581		3.300	3.360	JJ	15,583	33,000	01/08/2013	01/11/2023	
06051G	FB	0	BANK OF AMERICA CORP			1FE	999,270	107.620	1,076,200	1,000,000	999,667		74		4.125	4.130	JJ	18,219	41,250	01/15/2014	01/22/2024	
06051G	HF	9	BANK AMER CORP			1FE	1,473,765	103.832	1,557,480	1,500,000	1,478,953		4,592		3.550	3.910	MS	17,158	53,250	11/13/2018	03/05/2024	
06051G	HG	7	BANK OF AMERICA CORP		1.5	1FE	2,001,640	108.925	2,178,500	2,000,000	2,001,415		(126)		3.970	3.960	MS	25,584	79,400	03/01/2018	03/05/2029	
06406H	CX	5	BANK NEW YORK MTN BK	LS		1FE	1,029,740	105.067	1,050,670	1,000,000	1,020,639		(4,062)		3.250	2.770	MS	9,931	32,500	09/18/2017	09/11/2024	

E10.7

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
06406H	DA	4	BANK NEW YORK MTN BK			1FE	1,496,790	103.976	1,559,640	1,500,000	1,498,228		314		3.000	3.020	FA	15,875	45,000	02/19/2015.	02/24/2025.	
06406R	AD	9	BANK NEW YORK MELLON			1FE	1,048,308	105.101	1,156,111	1,100,000	1,054,397		5,241		3.250	3.900	MN	4,469	35,750	11/05/2018.	05/16/2027.	
07274N	AW	3	BAYER US FINANCE II LLC			2FE	1,998,800	103.195	2,063,900	2,000,000	1,999,419		117		3.375	3.380	JJ	31,125	67,500	06/26/2014.	07/15/2024.	
07330N	AJ	4	BB&T BRH BKG & TR CO GLOB			1FE	1,985,860	101.077	2,021,540	2,000,000	1,992,750		5,604		2.850	3.140	AO	14,250	57,000	11/08/2018.	04/01/2021.	
097023	CA	1	BOEING CO			1FE	487,705	105.899	529,495	500,000	488,919		1,041		3.450	3.740	MN	2,875	17,298	10/29/2018.	11/01/2028.	
100743	AK	9	BOSTON GAS COMPANY			1FE	999,060	103.578	1,035,780	1,000,000	999,262		85		3.150	3.160	FA	13,125	31,500	07/31/2017.	08/01/2027.	
10112R	AX	2	BOSTON PROPERTIES LP			2FE	482,515	105.943	529,715	500,000	485,006		2,130		3.650	4.210	FA	7,604	18,250	10/30/2018.	02/01/2026.	
10112R	AY	0	BOSTON PPTYS LTD PAR			2FE	1,384,680	101.406	1,521,090	1,500,000	1,414,894		10,910		2.750	3.700	AO	10,313	41,250	02/16/2017.	10/01/2026.	
10112R	BA	1	BOSTON PPTYS LTD PAR			2FE	249,103	113.342	283,355	250,000	249,183		74		4.500	4.540	JD	938	11,344	11/13/2018.	12/01/2028.	
12189L	AR	2	BURLINGTON NORTHN SANTA F			1FE	249,183	106.746	266,865	250,000	249,620		81		3.750	3.780	AO	2,344	9,375	03/04/2014.	04/01/2024.	
124857	AE	3	CBS CORP NEW			2FE	413,063	102.029	419,339	411,000	411,294		(251)		4.300	4.230	FA	6,676	17,673	09/27/2011.	02/15/2021.	
124857	AS	2	CBS CORP			2FE	497,130	101.090	505,450	500,000	498,350		501		2.500	2.610	FA	4,722	12,500	06/26/2017.	02/15/2023.	
124857	AT	0	CBS CORP			2FE	226,325	103.398	258,495	250,000	228,788		2,113		3.375	4.640	FA	3,188	8,438	10/30/2018.	02/15/2028.	
125523	AF	7	CIGNA CORP			2FE	495,445	104.892	524,460	500,000	496,483		908		3.750	3.960	JJ	8,646	15,521	11/06/2018.	07/15/2023.	
125896	BM	1	CMS ENERGY CORP			2FE	999,260	105.261	1,052,610	1,000,000	999,659		41		3.875	3.880	MS	12,917	38,750	02/24/2014.	03/01/2024.	
125896	BR	0	CMS ENERGY CORP			2FE	1,245,638	101.036	1,262,950	1,250,000	1,246,816		396		2.950	2.990	FA	13,931	36,875	10/31/2016.	02/15/2027.	
12626P	AM	5	CRH AMERICA INC			2FE	991,720	106.832	1,068,320	1,000,000	995,055		809		3.875	3.970	MN	4,521	38,750	08/27/2015.	05/18/2025.	
126408	GV	9	CSX CORP			2FE	994,990	102.616	1,026,160	1,000,000	999,157		566		4.250	4.310	JD	3,542	42,500	05/20/2011.	06/01/2021.	
126408	GZ	0	CSX CORP			2FE	995,790	106.184	1,061,840	1,000,000	998,161		438		3.700	3.750	MN	6,167	37,000	03/06/2014.	11/01/2023.	
126408	HM	8	CSX CORP	LS		2FE	498,205	112.588	562,940	500,000	498,342		129		4.250	4.290	MS	6,257	17,708	11/07/2018.	03/15/2029.	
126650	CC	2	CVS CAREMARK CORPORATION			2FE	995,600	105.818	1,058,180	1,000,000	998,059		447		4.000	4.050	JD	2,889	40,000	12/02/2013.	12/05/2023.	
126650	CF	5	CVS CAREMARK CORPORATION			2FE	990,780	104.074	1,040,740	1,000,000	995,350		914		3.375	3.480	FA	13,031	33,750	08/07/2014.	08/12/2024.	
149123	BV	2	CATERPILLAR INC			1FE	995,330	102.736	1,027,360	1,000,000	999,228		524		3.900	3.950	MN	3,683	39,000	05/24/2011.	05/27/2021.	
149123	CC	3	CATERPILLAR INC DEL			1FE	999,830	105.893	1,058,930	1,000,000	999,921		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	106.728	533,640	500,000	499,821		42		3.750	3.750	MN	1,927	18,750	11/19/2013.	11/24/2023.	
14912L	6E	6	CATERPILLAR FINL SVCS MTN			1FE	498,990	101.368	506,840	500,000	499,746		150		2.750	2.780	FA	5,003	13,750	08/13/2014.	08/20/2021.	
15189T	AR	8	CENTERPOINT ENERGY I			2FE	574,833	100.813	579,675	575,000	574,913		31		2.500	2.500	MS	4,792	14,375	08/07/2017.	09/01/2022.	
15189W	AG	5	CENTERPOINT ENERGY RES CO			2FE	226,837	101.938	231,399	227,000	226,980		19		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	103.070	1,417,213	1,375,000	1,368,373		825		3.000	3.070	FA	17,188	41,250	01/09/2017.	02/01/2027.	
161175	BR	4	CHARTER COMMUNICATIO	LS		2FE	499,675	113.408	567,040	500,000	499,780		105		5.050	5.050	MS	6,383	17,745	01/14/2019.	03/30/2029.	
166764	AT	7	CHEVRON CORPORATION			1FE	1,000,000	101.310	1,013,100	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	104.523	3,135,690	3,000,000	2,952,510		6,470		2.954	3.220	MN	11,078	88,620	10/23/2018.	05/16/2026.	
172967	JP	7	CITIGROUP INC			1FE	499,070	104.946	524,730	500,000	499,467		90		3.300	3.320	AO	2,933	16,500	04/22/2015.	04/27/2025.	
172967	KY	6	CITIGROUP INC			1FE	489,825	103.735	518,675	500,000	492,267		992		3.200	3.450	AO	3,111	16,000	06/23/2017.	10/21/2026.	
172967	LW	9	CITIGROUP INC			1FE	1,219,240	109.570	1,369,625	1,250,000	1,222,030		2,418		4.075	4.360	AO	9,622	50,938	02/20/2019.	04/23/2029.	
189054	AU	3	CLOROX COMPANY			2FE	2,497,675	105.818	2,645,450	2,500,000	2,498,743		229		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	101.369	1,013,690	1,000,000	996,711		1,926		3.250	3.450	FA	11,917	32,500	08/16/2011.	08/19/2021.	
198280	AD	1	COLUMBIA PIPELINE GROUP			1FE	998,200	100.346	1,003,460	1,000,000	999,839		379		3.300	3.330	JD	2,750	33,000	05/19/2015.	06/01/2020.	
20030N	BJ	9	COMCAST CORP NEW			1FE	497,130	106.022	530,110	500,000	498,679		288		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	105.511	3,165,330	3,000,000	2,997,105		509		3.375	3.390	FA	38,250	101,250	08/11/2015.	02/15/2025.	
20030N	BR	1	COMCAST CORP NEW			1FE	507,925	102.339	511,695	500,000	504,559		(1,369)		2.750	2.440	MS	4,583	13,750	06/22/2017.	03/01/2023.	

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 ein 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
20030N BX 8	COMCAST CORP	1FE				1FE	998,090	103.659	1,036,590	1,000,000	998,840		263		3.000	3.030	FA	12,500	30,000	01/05/2017	02/01/2024	
205887 BR 2	CONAGRA FOODS INC	2FE	LS			2FE	805,676	103.070	877,126	851,000	833,676		5,220		3.200	3.910	JJ	11,801	27,232	02/11/2014	01/25/2023	
209111 FS 7	CONSOLIDATED EDISON	1FE				1FE	524,612	111.060	583,065	525,000	524,646		32		4.000	4.000	JD	1,750	21,058	11/27/2018	12/01/2028	
210518 DC 7	CONSUMERS ENERGY CO	1FE				1FE	1,496,280	110.528	1,657,920	1,500,000	1,496,632		313		3.800	3.830	MN	7,283	57,317	10/29/2018	11/15/2028	
216871 AE 3	COOPER U S INC	2FE	LS			2FE	497,615	101.334	506,670	500,000	499,731		271		3.875	3.930	JD	861	19,375	12/02/2010	12/15/2020	
22160K AH 8	COSTCO WHSL CORP NEW	1FE				1FE	997,040	101.094	1,010,940	1,000,000	999,051		431		2.250	2.290	FA	8,500	22,500	02/05/2015	02/15/2022	
23311R AD 8	DCP MIDSTREAM LLC	3FE				3FE	749,190	100.671	755,033	750,000	749,979		101		5.350	5.360	MS	11,815	40,125	03/08/2010	03/15/2020	
233851 BE 3	DAIMLER FINANCE NORTH AME	1FE	LS			1FE	1,646,882	100.876	1,664,454	1,650,000	1,649,424		469		2.875	2.900	MS	14,627	47,438	03/03/2014	03/10/2021	
244199 BE 4	DEERE & CO	1FE				1FE	1,994,920	101.866	2,037,320	2,000,000	1,998,638		535		2.600	2.620	JD	3,322	52,000	06/05/2012	06/08/2022	
24422E RH 4	DEERE JOHN CAP CORP MTNS	1FE				1FE	995,490	102.469	1,024,690	1,000,000	999,086		489		3.150	3.200	AO	6,650	31,500	10/05/2011	10/15/2021	
25179M AV 5	DEVON ENERGY CORP NE	2FE	LS			2FE	565,335	118.543	592,715	500,000	548,198		(7,033)		5.850	4.010	JD	1,300	29,250	06/22/2017	12/15/2025	
254687 CK 0	DISNEY WALT CO	1FE				1FE	2,246,619	103.053	2,318,693	2,250,000	2,247,920		1,301		4.500	4.580	FA	38,250	40,781	03/20/2019	02/15/2021	
254687 CZ 7	DISNEY WALT CO	1FE				1FE	1,244,491	106.987	1,337,338	1,250,000	1,245,204		713		3.700	3.780	MS	13,618	22,483	03/20/2019	09/15/2024	
25468P CN 4	DISNEY WALT CO MTNS BE	1FE				1FE	987,170	101.544	1,015,440	1,000,000	997,653		1,391		2.750	2.890	FA	10,313	27,500	08/17/2011	08/16/2021	
25470D AE 9	DISCOVERY COMMUNICATIONS	2FE				2FE	2,535,795	103.278	2,581,950	2,500,000	2,506,177		(4,057)		4.375	4.190	JD	4,861	109,375	08/16/2011	06/15/2021	
25470D AQ 2	DISCOVERY COMMUNICATIONS	2FE				2FE	499,370	101.917	509,585	500,000	499,619		111		2.950	2.970	MS	4,138	14,750	09/07/2017	03/20/2023	
260543 CN 1	DOW CHEM CO	2FE				2FE	534,460	110.449	590,902	535,000	534,533		67		4.550	4.560	MN	2,096	24,343	11/28/2018	11/30/2025	
26078J AD 2	DOWDUPONT INC	2FE				2FE	499,695	113.488	567,440	500,000	499,714		18		4.725	4.730	MN	3,019	22,772	11/15/2018	11/15/2028	
26441C AN 5	DUKE ENERGY CORP NEW	2FE				2FE	999,410	105.970	1,059,700	1,000,000	999,726		58		3.750	3.750	AO	7,917	37,500	04/01/2014	04/15/2024	
26442C AS 3	DUKE ENERGY CORP	1FE				1FE	748,185	103.281	774,608	750,000	748,689		168		2.950	2.970	JD	1,844	22,125	11/14/2016	12/01/2026	
26442C AV 6	DUKE ENERGY CAROLINAS	1FE	LS			1FE	1,173,625	103.072	1,211,096	1,175,000	1,174,095		265		3.050	3.070	MS	10,552	35,838	02/26/2018	03/15/2023	
26875P AK 7	EOG RESOURCES INC	1FE	LS			1FE	492,235	101.860	509,300	500,000	496,730		961		2.625	2.830	MS	3,865	13,125	01/22/2015	03/15/2023	
26875P AP 6	EOG RES INC	1FE				1FE	530,460	109.901	549,505	500,000	522,391		(3,296)		4.150	3.320	JJ	9,568	20,750	06/22/2017	01/15/2026	
26884A BD 4	ERP OPERATING LP	1FE				1FE	994,500	105.080	1,050,800	1,000,000	996,796		530		3.375	3.440	JD	2,813	33,750	05/11/2015	06/01/2025	
26884A BF 9	ERP OPER LTD PARTNER	1FE				1FE	1,411,410	102.610	1,539,150	1,500,000	1,434,507		8,324		2.850	3.570	MN	7,125	42,750	02/16/2017	11/01/2026	
26884A BG 7	ERP OPER LTD PARTNER	1FE				1FE	331,755	105.097	367,840	350,000	333,859		1,798		3.250	3.960	FA	4,740	11,375	10/26/2018	08/01/2027	
26884A BK 8	ERP OPER LTD PARTNER	1FE				1FE	249,553	112.255	280,638	250,000	249,592		37		4.150	4.170	JD	865	10,404	11/28/2018	12/01/2028	
278062 AG 9	EATON CORP PLC	2FE				2FE	500,000	103.892	519,460	500,000	500,000				3.103	3.100	MS	4,568	15,515	09/06/2017	09/15/2027	
29250R AU 0	ENBRIDGE ENERGY PARTNERS	2FE				2FE	498,990	103.045	515,225	500,000	499,797		113		4.200	4.220	MS	6,183	21,000	09/06/2011	09/15/2021	
29379V BE 2	ENTERPRISE PRODS OPE	2FE				2FE	996,810	106.714	1,067,140	1,000,000	998,244		305		3.750	3.780	FA	14,167	37,500	10/02/2014	02/15/2025	
29379V BH 5	ENTERPRISE PRODS OPE	2FE				2FE	996,350	106.443	1,064,430	1,000,000	997,723		325		3.700	3.740	FA	13,978	37,000	05/04/2015	02/15/2026	
30231G AT 9	EXXON MOBIL CORP	1FE				1FE	510,340	104.893	524,465	500,000	507,610		(1,117)		3.043	2.770	MS	5,072	15,215	06/26/2017	03/01/2026	
31428X BM 7	FEDEX CORP	2FE				2FE	355,828	103.366	361,781	350,000	354,570		(558)		3.300	3.090	MS	3,401	11,550	09/12/2017	03/15/2027	
31428X BU 9	FEDEX CORP	2FE				2FE	998,840	102.706	1,027,060	1,000,000	999,197		357		3.400	3.440	JJ	15,772	16,811	01/14/2019	01/14/2022	
31677Q BC 2	FIFTH THIRD BK CIN O	1FE				1FE	1,989,700	101.513	2,030,260	2,000,000	1,997,260		1,505		2.875	2.950	AO	14,375	57,500	09/02/2014	10/01/2021	
31677Q BG 3	FIFTH THIRD BANK	1FE				1FE	499,625	100.528	502,640	500,000	499,887		76		2.250	2.260	JD	531	11,250	06/09/2016	06/14/2021	
36164Q 6M 5	GEN ELEC CAPITAL CORP	2FE	LS			2FE	464,430	104.166	520,830	500,000	469,583		4,424		3.373	4.560	MN	2,155	16,865	10/30/2018	11/15/2025	
36164Q MS 4	GEN ELEC CAPITL	2FE				2FE	711,816	100.096	827,794	827,000	804,595		24,438		2.342	5.570	MN	2,475	19,368	10/26/2015	11/15/2020	
369550 AY 4	GENERAL DYNAMICS CORP	1FE				1FE	1,736,000	101.798	1,781,465	1,750,000	1,740,200		1,869		2.375	2.490	MN	5,311	41,563	09/11/2017	11/15/2024	
370334 BM 5	GENERAL MLS INC	2FE				2FE	995,890	102.242	1,022,420	1,000,000	999,097		441		3.150	3.190	JD	1,400	31,500	11/17/2011	12/15/2021	
370334 CA 0	GENERAL MLS INC	2FE				2FE	476,870	101.512	507,560	500,000	483,216		5,622		2.600	3.880	AO	2,853	13,000	11/09/2018	10/12/2022	

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC 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
38141E	C2	3			1	1FE	998,680	105.743	1,057,430	1,000,000	999,341		131		3.850	3.860	JJ	18,501	38,500	06/30/2014.	07/08/2024.	
38141G	GS	7			1	1FE	4,145,065	107.340	3,756,900	3,500,000	3,664,523		(75,740)		5.750	3.370	JJ	87,767	201,250	01/08/2013.	01/24/2022.	
38141G	VM	3			1	1FE	996,980	106.548	1,065,480	1,000,000	998,592		304		4.000	4.030	MS	13,111	40,000	02/26/2014.	03/03/2024.	
38141G	VU	5			1	1FE	3,581,907	100.876	3,635,571	3,604,000	3,596,876		5,243		2.625	2.770	AO	17,344	94,605	01/30/2017.	04/25/2021.	
38143U	8H	7			1	1FE	721,470	105.830	793,725	750,000	725,518		3,420		3.750	4.360	FA	9,844	28,125	10/23/2018.	02/25/2026.	
38148L	AE	6			1	1FE	1,245,975	106.129	1,326,613	1,250,000	1,247,644		387		3.750	3.780	MN	5,078	46,875	05/19/2015.	05/22/2025.	
38148Y	AC	2			1.5	1FE	4,239,843	101.417	4,310,223	4,250,000	4,243,982		2,011		2.876	2.920	AO	20,711	122,230	12/12/2017.	10/31/2022.	
404280	BB	4			1	1FE	2,003,440	106.649	2,132,980	2,000,000	2,002,354		(318)		3.900	3.870	MN	7,800	78,000	05/24/2016.	05/25/2026.	
406216	BG	5			1	2FE	486,200	106.732	533,660	500,000	488,164		1,740		3.800	4.260	MN	2,428	19,000	11/09/2018.	11/15/2025.	
423452	AC	5			2	2FE	1,000,000	109.256	1,092,560	1,000,000	1,000,000				4.650	4.650	MS	13,692	34,229	12/20/2018.	03/15/2025.	
437076	BM	3			1	1FE	498,775	104.511	522,555	500,000	499,152		122		3.000	3.030	AO	3,750	15,000	11/21/2016.	04/01/2026.	
44328M	AK	0			1	1FE	2,012,500	102.754	2,055,080	2,000,000	2,001,600		(1,454)		4.750	4.670	JJ	42,750	95,000	01/14/2011.	01/19/2021.	
446438	RM	7			1	1FE	2,646,661	100.072	2,651,908	2,650,000	2,649,826		689		2.400	2.420	AO	15,900	63,600	02/19/2015.	04/01/2020.	
44644A	AD	9			1	1FE	544,907	101.696	559,328	550,000	547,219		1,947		3.250	3.630	MN	2,334	17,875	10/22/2018.	05/14/2021.	
452308	AP	4			1	1FE	497,760	102.468	512,340	500,000	499,565		244		3.375	3.420	MS	4,969	16,875	08/24/2011.	09/15/2021.	
452308	AT	6			1	1FE	2,192,256	106.043	2,332,946	2,200,000	2,196,451		777		3.500	3.540	MS	25,667	77,000	02/18/2014.	03/01/2024.	
46625H	HZ	6			1	1FE	998,890	103.497	1,034,970	1,000,000	999,818		127		4.625	4.630	MN	6,552	46,250	05/05/2011.	05/10/2021.	
46625H	JT	8			1	1FE	3,480,470	106.967	3,743,845	3,500,000	3,491,108		1,970		3.875	3.940	FA	56,510	135,625	01/21/2014.	02/01/2024.	
46625H	RV	4			1	1FE	2,954,980	103.049	3,091,470	3,000,000	2,966,751		4,346		2.950	3.130	AO	22,125	88,500	06/22/2017.	10/01/2026.	
46647P	AY	2			1	1FE	1,000,000	106.635	1,066,350	1,000,000	1,000,000				4.023	4.020	JD	2,906	40,230	11/28/2018.	12/05/2024.	
49327M	2T	0			1	1FE	499,885	101.090	505,450	500,000	499,936		23		2.300	2.300	MS	3,418	11,500	09/07/2017.	09/14/2022.	
49327M	2U	7			1	1FE	492,970	103.931	519,655	500,000	494,736		1,541		3.375	3.720	MS	5,344	16,875	11/07/2018.	03/07/2023.	
501044	CZ	2			1	2FE	999,680	101.614	1,016,140	1,000,000	999,910		47		2.950	2.950	MN	9,177	29,500	10/21/2014.	11/01/2021.	
501044	DE	8			1	2FE	1,154,475	100.652	1,258,150	1,250,000	1,179,479		9,022		2.650	3.590	AO	6,993	33,125	02/16/2017.	10/15/2026.	
534187	BB	4			2	2FE	1,003,690	103.985	1,039,850	1,000,000	1,000,664		(423)		4.850	4.800	JD	25,193	48,500	06/22/2011.	06/24/2021.	
548661	CQ	8	LS		1	2FE	998,180	100.196	1,001,960	1,000,000	999,935		219		4.625	4.640	AO	9,764	46,250	04/12/2010.	04/15/2020.	
548661	CV	7	LS		1	2FE	999,270	103.006	1,030,060	1,000,000	999,840		81		3.800	3.800	MN	4,856	38,000	11/16/2011.	11/15/2021.	
55616X	AF	4			1	2FE	276,737	101.908	284,323	279,000	278,464		248		3.875	3.970	JJ	4,985	10,811	01/10/2012.	01/15/2022.	
574599	BH	8			2	2FE	380,000	107.434	408,249	380,000	380,000				5.950	5.950	MS	6,657	22,610	03/05/2012.	03/15/2022.	
574599	BJ	4			1	2FE	424,490	108.904	462,842	425,000	424,586		79		4.450	4.470	AO	4,728	18,913	11/06/2018.	04/01/2025.	
57629W	CF	5			1	1FE	349,573	100.052	350,182	350,000	349,895		143		1.950	1.990	MS	1,877	6,825	09/19/2017.	09/22/2020.	
58013M	EY	6	LS		1	2FE	1,533,795	107.877	1,618,155	1,500,000	1,524,134		(3,516)		3.700	3.400	JJ	23,279	55,500	02/23/2017.	01/30/2026.	
58933Y	AR	6			1	1FE	998,350	103.556	1,035,560	1,000,000	999,101		162		2.750	2.760	FA	10,771	27,500	02/05/2015.	02/10/2025.	
58933Y	AX	3			1	1FE	994,380	108.277	1,082,770	1,000,000	994,771		391		3.400	3.460	MS	10,767	17,000	03/05/2019.	03/07/2029.	
59156R	BH	0	LS		1	1FE	1,999,840	106.535	2,130,700	2,000,000	1,999,925		16		3.600	3.600	AO	16,200	72,000	04/07/2014.	04/10/2024.	
59156R	BM	9			1	1FE	506,215	104.023	520,115	500,000	504,417		(784)		3.000	2.810	MS	5,000	15,000	08/25/2017.	03/01/2025.	
59217G	AX	7			1	1FE	1,998,980	102.898	2,057,960	2,000,000	1,999,659		106		3.000	3.000	JJ	28,500	60,000	01/03/2013.	01/10/2023.	
59217G	CK	3			1	1FE	499,015	103.709	518,545	500,000	499,215		89		3.000	3.020	MS	4,250	15,000	09/12/2017.	09/19/2027.	
59562V	AY	3			1	1FE	1,003,500	105.949	1,059,490	1,000,000	1,002,763		(653)		3.750	3.670	MN	4,792	37,500	11/08/2018.	11/15/2023.	
60920L	AC	8			1	2FE	2,418,625	100.009	2,500,225	2,500,000	2,468,486		16,629		2.000	2.710	AO	8,750	50,000	11/29/2016.	10/28/2021.	

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 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
617446	8G	7	MORGAN STANLEY			1FE	258,123	113.040	282,600	250,000	257,612		(511)		4.431	4.050	JJ	4,862	5,539	02/20/2019	01/23/2030	
61744Y	AH	1	MORGAN STANLEY			1FE	997,910	101.832	1,018,320	1,000,000	998,968		413		2.750	2.790	MN	3,208	27,500	05/16/2017	05/19/2022	
61744Y	AP	3	MORGAN STANLEY		1.5	1FE	473,800	107.594	537,970	500,000	476,177		2,105		3.772	4.410	JJ	8,225	18,860	11/14/2018	01/24/2029	
61746B	DJ	2	MORGAN STANLEY			1FE	1,010,040	104.757	1,047,570	1,000,000	1,003,569		(1,051)		3.750	3.620	FA	13,125	37,500	02/27/2013	02/25/2023	
61746B	DQ	6	MORGAN STANLEY			1FE	2,626,786	106.377	2,818,991	2,650,000	2,638,830		2,322		3.875	3.980	AO	17,685	102,688	04/23/2014	04/29/2024	
61746B	ED	4	MORGAN STANLEY			1FE	1,243,613	101.199	1,264,988	1,250,000	1,247,500		1,281		2.625	2.730	MN	4,010	32,813	11/14/2016	11/17/2021	
61761J	VL	0	MORGAN STANLEY			1FE	2,445,737	106.235	2,602,758	2,450,000	2,447,753		419		3.700	3.720	AO	17,123	90,650	10/20/2014	10/23/2024	
637432	NG	6	NATIONAL RURAL UTIL COOP			1FE	997,620	105.487	1,054,870	1,000,000	998,519		227		3.250	3.270	MN	5,417	32,500	10/20/2015	11/01/2025	
65364U	AK	2	NIAGARA MOHAWK PWR CORP			1FE	999,990	105.169	1,051,690	1,000,000	999,992		1		3.508	3.500	AO	8,770	35,080	09/23/2014	10/01/2024	
65364U	AL	0	NIAGARA MOHAWK PWR C			1FE	999,990	111.502	1,115,020	1,000,000	1,000,000		8		4.278	4.270	JD	1,901	44,087	11/29/2018	12/15/2028	
655844	BJ	6	NORFOLK SOUTHERN CORP			2FE	989,370	102.070	1,020,700	1,000,000	997,327		1,130		3.000	3.120	AO	7,500	30,000	03/12/2012	04/01/2022	
655844	BT	4	NORFOLK SOUTHERN COR			2FE	998,470	104.505	1,045,050	1,000,000	998,820		139		3.150	3.160	JD	2,625	31,500	05/22/2017	06/01/2027	
664397	AK	2	EVERSOURCE ENERGY			2FE	1,930,280	101.499	2,029,980	2,000,000	1,970,052		8,372		2.800	3.270	MN	9,333	56,000	12/03/2014	05/01/2023	
665501	AJ	1	NORTHERN NAT GAS CO DEL			1FE	1,999,560	102.413	2,048,260	2,000,000	1,999,947		36		4.250	4.250	JD	7,083	85,000	04/15/2011	06/01/2021	
665859	AM	6	NORTHERN TR CORP			1FE	999,860	102.419	1,024,190	1,000,000	999,973		15		3.375	3.370	FA	12,000	33,750	08/17/2011	08/23/2021	
665859	AN	4	NORTHERN TRUST CORP	LS		1FE	498,585	101.268	506,340	500,000	499,601		148		2.375	2.400	FA	4,915	11,875	07/30/2012	08/02/2022	
674599	CH	6	OCCIDENTAL PETE CORP			2FE	486,195	102.660	513,300	500,000	488,114		1,647		3.400	3.820	AO	3,589	17,000	10/30/2018	04/15/2026	
68233J	AZ	7	ONCOR ELEC DELIVERY	LS		1FE	2,044,342	102.255	2,096,228	2,050,000	2,046,832		550		2.950	2.980	AO	15,119	60,475	03/19/2015	04/01/2025	
68233J	BH	6	ONCOR ELEC DELIVERY			1FE	297,204	109.412	328,236	300,000	297,469		236		3.700	3.810	MN	1,418	11,100	11/14/2018	11/15/2028	
693304	AU	1	PECO ENERGY CO			1FE	1,999,440	99.872	1,997,440	2,000,000	1,999,802		113		1.700	1.700	MS	10,011	34,000	09/14/2016	09/15/2021	
693476	BL	6	PNC FUNDING CORP			1FE	497,280	101.503	507,515	500,000	499,798		320		4.375	4.440	FA	8,507	21,875	08/04/2010	08/11/2020	
69353R	FC	7	PNC BK N A PITTSBURG			1FE	1,997,740	100.021	2,000,420	2,000,000	1,999,704		763		2.000	2.030	MN	4,667	40,000	05/16/2017	05/19/2020	
69353R	FL	7	PNC BK N A PITTSBURG			1FE	497,215	104.905	524,525	500,000	497,887		568		3.500	3.630	JD	1,118	17,500	10/31/2018	06/08/2023	
69362B	AW	2	PSEG POWER			2FE	995,720	100.895	1,008,950	1,000,000	999,844		526		5.125	5.180	AO	10,819	51,250	03/29/2010	04/15/2020	
695114	CM	8	PACIFICORP			1FE	2,545,257	102.464	2,612,832	2,550,000	2,549,215		515		3.850	3.870	JD	4,363	98,175	05/09/2011	06/15/2021	
701094	AJ	3	PARKER HANNIFIN CORP	LS		2FE	378,652	104.292	417,168	400,000	381,180		2,236		3.250	4.010	MS	4,333	13,000	11/09/2018	03/01/2027	
70109H	AL	9	PARKER-HANNIFIN CORP			2FE	997,800	104.732	1,047,320	1,000,000	998,834		216		3.300	3.320	MN	3,667	33,000	11/18/2014	11/21/2024	
713448	CT	3	PEPSICO INC			1FE	1,848,989	103.591	1,916,434	1,850,000	1,850,132		(26)		2.750	2.740	AO	8,620	50,875	09/12/2017	04/30/2025	
713448	DC	9	PEPSICO INC	LS		1FE	998,920	100.206	1,002,060	1,000,000	999,823		222		2.150	2.170	AO	4,599	21,500	10/08/2015	10/14/2020	
718546	AR	5	PHILLIPS 66 PARTNERS	LS		2FE	288,525	109.054	327,162	300,000	289,724		1,027		3.900	4.400	MS	3,445	11,700	10/30/2018	03/15/2028	
72650R	BD	3	PLAINS ALL AMERN PIP	LS		2FE	243,513	103.553	258,883	250,000	244,918		1,210		3.850	4.430	AO	2,032	9,625	10/31/2018	10/15/2023	
72650R	BF	8	PLAINS ALL AMERN PIP			2FE	748,815	102.886	771,645	750,000	749,405		111		3.600	3.610	MN	4,500	27,000	09/02/2014	11/01/2024	
74005P	AY	0	PRAXAIR INC			1FE	995,500	102.695	1,026,950	1,000,000	999,360		508		4.050	4.100	MS	11,925	40,500	03/01/2011	03/15/2021	
74005P	BN	3	PRAXAIR INC			1FE	1,992,340	102.378	2,047,560	2,000,000	1,995,843		752		2.650	2.690	FA	21,494	53,000	01/29/2015	02/05/2025	
740189	AL	9	PRECISION CASTPARTS CORP			1FE	1,500,240	100.050	1,500,750	1,500,000	1,500,027		(57)		2.250	2.240	JD	1,500	33,750	09/16/2015	06/15/2020	
755111	BR	1	RAYTHEON CO			1FE	997,550	100.226	1,002,260	1,000,000	999,967		269		4.400	4.420	FA	16,622	44,000	11/12/2009	02/15/2020	
760759	AH	3	REPUBLIC SERVICES INC			2FE	499,925	100.449	502,245	500,000	499,998		9		5.000	5.000	MS	8,333	25,000	03/01/2010	03/01/2020	
760759	AM	2	REPUBLIC SVCS INC			2FE	1,038,650	107.679	1,076,790	1,000,000	1,029,469		(8,044)		4.750	3.810	MN	6,069	47,500	11/07/2018	05/15/2023	
760759	AR	1	REPUBLIC SVCS INC			2FE	496,625	102.417	512,085	500,000	497,477		347		2.900	2.980	JJ	7,250	14,500	06/23/2017	07/01/2026	
760761	AD	8	REPUBLIC SVCS INC			2FE	499,970	106.073	530,365	500,000	499,992		4		5.250	5.250	MN	3,354	26,250	11/18/2009	11/15/2021	
806854	AB	1	SCHLUMBERGER INVT SA			1FE	498,395	102.219	511,095	500,000	499,688		175		3.300	3.330	MS	4,904	16,500	09/07/2011	09/14/2021	

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 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
806854	AH	8	SCHLUMBERGER INVT SA			1FE	2,021,590	105.798	2,115,960	2,000,000	2,011,241		(2,650)		3.650	3.490	JD	6,083	73,000	08/27/2015	12/01/2023	
822582	AM	4	SHELL INTERNATIONAL FIN			1FE	995,280	100.534	1,005,340	1,000,000	999,866		562		4.375	4.430	MS	11,667	43,750	03/18/2010	03/25/2020	
822582	AS	1	SHELL INTERNATIONAL FIN			1FE	2,642,852	101.337	2,731,032	2,695,000	2,670,062		8,994		2.375	2.740	FA	23,113	64,006	11/18/2016	08/21/2022	
82620K	AE	3	SIEMENS FINANCIER			1FE	1,994,920	105.364	2,107,280	2,000,000	1,997,050		491		3.250	3.280	MN	6,139	65,000	05/18/2015	05/27/2025	
828807	CS	4	SIMON PTTY GROUP LP			1FE	1,646,766	105.299	1,737,434	1,650,000	1,648,352		315		3.375	3.390	AO	13,922	55,688	09/03/2014	10/01/2024	
828807	CY	1	SIMON PROPERTY GROUP LP			1FE	249,343	105.217	263,043	250,000	249,523		61		3.250	3.280	MN	880	8,125	11/15/2016	11/30/2026	
828807	DB	0	SIMON PROPERTY GROUP LP			1FE	758,565	101.564	761,730	750,000	754,520		(1,767)		2.625	2.370	JD	875	19,688	08/28/2017	06/15/2022	
842434	CM	2	SOUTHERN CALIF GAS C			1FE	996,340	104.450	1,044,500	1,000,000	998,137		362		3.150	3.190	MS	9,275	31,500	09/08/2014	09/15/2024	
84756N	AD	1	SPECTRA ENERGY PARTN			2FE	2,636,040	108.872	2,721,800	2,500,000	2,563,741		(13,632)		4.750	4.080	MS	34,965	118,750	03/24/2014	03/15/2024	
84756N	AH	2	SPECTRA ENERGY PARTN			2FE	603,896	103.520	672,880	650,000	609,706		4,984		3.375	4.440	AO	4,631	21,938	10/29/2018	10/15/2026	
857477	AG	8	STATE STR CORP			1FE	1,494,825	102.968	1,544,520	1,500,000	1,499,264		594		4.375	4.410	MS	20,781	65,625	03/02/2011	03/07/2021	
857477	AN	3	STATE STR CORP			1FE	413,882	105.463	448,218	425,000	415,819		1,654		3.300	3.780	JD	584	14,025	10/30/2018	12/16/2024	
857477	BC	6	STATE STR CORP			1FE	500,000	105.801	529,005	500,000	500,000				3.776	3.770	JD	1,468	18,880	11/28/2018	12/03/2024	
871829	AZ	0	SYSCO CORP			2FE	1,515,499	107.541	1,618,492	1,505,000	1,512,196		(1,113)		3.750	3.650	AO	14,109	56,438	11/22/2016	10/01/2025	
871829	BC	0	SYSCO CORP	LS		2FE	283,032	105.419	316,257	300,000	285,279		1,924		3.300	4.160	JJ	4,565	9,900	10/30/2018	07/15/2026	
871829	BF	3	SYSCO CORP			2FE	507,425	104.778	523,890	500,000	505,895		(685)		3.250	3.070	JJ	7,493	16,250	09/06/2017	07/15/2027	
88579Y	AR	2	3M CO			1FE	996,150	105.129	1,051,290	1,000,000	997,702		371		3.000	3.040	FA	12,000	30,000	08/04/2015	08/07/2025	
89236T	CF	0	TOYOTA MOTOR CREDIT CORP			1FE	999,250	100.029	1,000,290	1,000,000	999,969		156		2.150	2.160	MS	6,510	21,500	03/09/2015	03/12/2020	
89236T	DP	7	TOYOTA MOTOR CREDIT	LS		1FE	507,700	101.503	507,515	500,000	503,539		(1,688)		2.600	2.240	JJ	6,139	13,000	06/23/2017	01/11/2022	
904764	AM	9	UNILEVER CAP CORP			1FE	1,993,220	102.686	2,053,720	2,000,000	1,999,100		777		4.250	4.290	FA	33,292	85,000	02/07/2011	02/10/2021	
907818	DG	0	UNION PAC CORP			1FE	995,250	101.781	1,017,810	1,000,000	999,412		521		4.000	4.050	FA	16,667	40,000	07/28/2010	02/01/2021	
907818	DM	7	UNION PACIFIC CORP	LS		1FE	999,430	102.500	1,025,000	1,000,000	999,813		58		2.950	2.950	JJ	13,603	29,500	06/06/2012	01/15/2023	
907818	ED	6	UNION PACIFIC CORP	LS		1FE	1,019,560	105.402	1,054,020	1,000,000	1,011,940		(1,921)		3.250	3.010	FA	12,278	32,500	10/26/2015	08/15/2025	
907818	EH	7	UNION PAC CORP	LS		1FE	982,510	102.228	1,022,280	1,000,000	987,522		1,818		2.750	2.970	MS	9,167	27,500	02/27/2017	03/01/2026	
907818	EY	0	UNION PAC CORP			2FE	418,710	110.436	469,353	425,000	419,400		569		3.950	4.130	MS	5,176	21,078	10/31/2018	09/10/2028	
91159H	HA	1	U S BANCORP MTNS BK			1FE	1,494,285	102.944	1,544,160	1,500,000	1,499,053		645		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	100.286	1,002,860	1,000,000	912,944		11,457		2.375	3.890	JJ	10,490	23,750	10/31/2018	07/22/2026	
91159H	HP	8	U S BANCORP MTNS BK			1FE	3,144,582	101.577	3,199,676	3,150,000	3,147,677		1,081		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	109.937	1,649,055	1,500,000	1,498,829		174		3.950	3.960	MN	7,242	59,415	11/13/2015	11/17/2025	
913017	BR	9	UNITED TECHNOLOGIES CORP			2FE	995,010	100.757	1,007,570	1,000,000	999,828		581		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	102.549	1,025,490	1,000,000	1,000,301		(118)		3.100	3.080	JD	2,583	31,000	02/10/2014	06/01/2022	
92343V	BY	9	VERIZON COMMUNICATIONS IN			2FE	998,380	107.731	1,077,310	1,000,000	999,235		163		4.150	4.170	MS	12,219	41,500	03/10/2014	03/15/2024	
92343V	DY	7	VERIZON COMMUNICATIO			2FE	497,635	110.990	554,950	500,000	497,936		252		4.125	4.190	MS	6,016	20,625	10/26/2018	03/16/2027	
925524	BG	4	VIACOM INC			2FE	1,229,000	102.770	1,284,625	1,250,000	1,247,029		2,424		4.500	4.710	MS	18,750	56,250	02/14/2011	03/01/2021	
92553P	AJ	1	VIACOM INC NEW			2FE	491,805	103.460	517,300	500,000	498,129		901		3.875	4.070	JD	861	19,375	12/07/2011	12/15/2021	
92553P	AX	0	VIACOM INC NEW	LS		2FE	308,487	105.880	329,287	311,000	309,820		250		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	104.096	2,081,920	2,000,000	1,984,734		2,561		3.100	3.250	MN	7,922	62,000	09/15/2015	05/15/2025	
92857W	BK	5	VDAFONE GROUP PLC			2FE	1,395,597	110.826	1,579,271	1,425,000	1,398,951		2,469		4.375	4.630	MN	5,368	62,344	10/19/2018	05/30/2028	
931142	DP	5	WAL-MART STORES INC			1FE	3,063,690	105.147	3,154,410	3,000,000	3,039,654		(8,558)		3.300	2.960	AO	18,975	99,000	02/15/2017	04/22/2024	
931142	EE	9	WALMART INC			1FE	985,990	110.271	1,102,710	1,000,000	987,451		1,227		3.700	3.870	JD	19,014	36,897	10/31/2018	06/26/2028	
94106L	AZ	2	WASTE MGMT INC DEL			2FE	1,994,960	105.183	2,103,660	2,000,000	1,997,589		502		3.500	3.530	MN	8,944	70,000	05/05/2014	05/15/2024	

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	n	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
94974B	EV	8	WELLS FARGO CO MTN BE			1FE	2,616,730	103.266	2,581,650	2,500,000	2,539,202		(30,539)			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	104.902	1,730,883	1,650,000	1,647,728		441			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	103.185	2,579,625	2,500,000	2,495,401		816			3.000	3.030	FA	27,500	75,000	02/11/2015	02/19/2025
95709T	AL	4	WESTAR ENERGY INC			1FE	999,990	104.537	1,045,370	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	106.085	265,213	250,000	255,754		(895)			4.000	3.550	MS	2,944	10,000	08/28/2017	09/15/2025
96949L	AD	7	WILLIAMS PARTNERS LP	LS		2FE	470,340	104.274	521,370	500,000	473,734		2,895			3.750	4.590	JD	833	18,750	10/26/2018	06/15/2027
96950F	AD	6	WILLIAMS PARTNERS LP			2FE	2,000,690	100.593	2,011,860	2,000,000	2,000,022		(104)			5.250	5.240	MS	30,917	105,000	02/04/2010	03/15/2020
96950F	AM	6	WILLIAMS PARTNERS LP			2FE	997,910	106.705	1,067,050	1,000,000	999,018		210			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	101.062	1,364,337	1,350,000	1,349,829		74			2.600	2.600	MS	10,335	35,100	11/28/2016	03/15/2022
00206R	DW	9	AT & T INC			2FE	927,944	100.233	930,162	928,000	927,964		8			2.850	2.850	MN	2,942	26,448	05/17/2017	05/25/2024
01626P	AD	8	ALIMENTATION COUCHE			2FE	791,622	101.195	748,843	740,000	746,354		(9,613)			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	99.993	2,649,815	2,650,000	2,636,128		2,937			2.600	2.720	MN	8,804	68,900	09/06/2017	05/15/2024
037833	CY	4	APPLE INC			1FE	2,103,801	101.062	2,122,302	2,100,000	2,102,616		(527)			2.513	2.480	FA	19,360	52,773	09/05/2017	08/19/2024
05590H	AQ	0	BMW CDA INC			1FE	1,936,600	99.473	1,989,460	2,000,000	1,964,782		23,359			1.830	3.070	JD	1,755	36,600	10/15/2018	06/15/2021
05590H	AR	8	BMW CDA INC			1FE	499,845	99.824	499,120	500,000	499,968		39			1.780	1.780	AO	1,799	8,900	10/12/2016	10/19/2020
060505	FM	1	BANK AMERICA			1FE	4,034,920	101.121	4,044,840	4,000,000	4,031,320		(3,600)			2.932	2.770	AO	21,849	58,640	05/01/2019	04/25/2025
06367X	KF	7	BANK MONTREAL QUE		A	1FE	1,380,738	100.078	1,382,077	1,381,000	1,380,958		54			2.100	2.100	AO	6,847	29,001	10/01/2015	10/06/2020
06368A	AA	8	BANK OF MONTREAL			1FE	4,433,843	101.864	4,634,812	4,550,000	4,452,363		12,398			2.700	3.040	JD	7,720	122,850	10/01/2018	12/09/2026
06368A	AD	2	BANK MONTREAL			1FE	2,554,900	101.715	2,542,875	2,500,000	2,554,138		(762)			2.700	2.210	MS	20,712		12/04/2019	09/11/2024
064151	WY	5	BANK NOVA SCOTIA HALIFAX			1FE	2,559,512	99.994	2,549,847	2,550,000	2,559,387		(124)			2.290	2.200	JD	29,836		12/04/2019	06/28/2024
07813Z	BG	8	BELL CANADA			2FE	525,020	101.526	507,630	500,000	508,821		(5,170)			3.150	2.060	MS	4,067	15,750	10/17/2016	09/29/2021
07813Z	BT	0	BELL CANADA			2FE	1,129,736	103.893	1,178,147	1,134,000	1,131,194		399			3.550	3.590	MS	13,382	40,257	02/24/2016	03/02/2026
07813Z	BW	3	BELL CANADA			2FE	2,585,050	100.427	2,599,051	2,588,000	2,586,351		437			2.700	2.710	FA	24,313	69,876	02/22/2017	02/27/2024
07813Z	CB	8	BELL CANADA			2FE	1,996,840	100.214	2,004,280	2,000,000	1,997,291		451			2.750	2.780	JJ	35,110		05/10/2019	01/29/2025
13509P	ER	0	CANADA HOUSING TRUST			1FE	7,398,375	102.724	7,704,300	7,500,000	7,416,227		14,209			2.550	2.780	MS	56,589	191,250	10/01/2018	03/15/2025
13607G	FB	5	CIBC			1FE	1,242,688	99.168	1,239,600	1,250,000	1,242,799		112			2.350	2.480	FA	10,140		12/04/2019	08/28/2024
136375	BV	3	CANADIAN NATL RY CO		A	1FE	993,390	101.466	1,014,660	1,000,000	998,567		702			2.850	2.920	JD	1,267	28,500	11/07/2011	12/15/2021
13638Z	DB	8	CANADIAN NATL RESOURCES			2FE	1,999,540	99.968	1,999,360	2,000,000	1,999,935		155			2.050	2.050	JD	3,473	41,000	05/23/2017	06/01/2020
14161Z	CY	2	CARDS II TR			1FE	2,600,000	100.060	2,601,560	2,600,000	2,600,000					2.427	2.400	MN	8,125		11/07/2019	11/15/2024
17039A	AF	3	CHOICE PPTYS REAL ES			2FE	485,148	105.383	484,762	460,000	476,131		(2,549)			4.055	3.360	MN	1,947	18,653	04/14/2016	11/24/2025
17039A	AG	1	CHOICE PPTYS REAL ES			2FE	599,000	101.632	608,776	599,000	599,000					3.196	3.190	MS	6,084	19,144	03/01/2016	03/07/2023
172967	JB	8	CITIGROUP INC			1FE	2,478,312	102.202	2,452,848	2,400,000	2,436,128		(18,526)			3.390	2.560	MN	9,835	81,360	09/06/2017	11/18/2021
29250N	AQ	8	ENBRIDGE INC			2FE	1,248,950	101.882	1,273,525	1,250,000	1,249,448		207			2.900	2.910	JJ	16,715	36,250	06/27/2017	07/15/2022
29250Z	AT	5	ENBRIDGE PIPELINES INC			2FE	721,908	104.631	756,482	723,000	722,328		104			3.450	3.460	MS	6,441	24,944	09/24/2015	09/29/2025
29251Z	BC	0	ENBRIDGE INC			2FE	912,669	102.133	893,664	875,000	895,670		(6,744)			3.190	2.340	JD	2,059		06/06/2017	12/05/2022
31430W	AB	0	FED CAISSES DESJARDINS			1FE	2,500,000	100.550	2,513,750	2,500,000	2,500,000					2.394	2.390	FA	20,980	59,850	08/22/2017	08/25/2022
37638Z	BG	8	GLACIER CREDIT CARD TR			1FE	900,000	100.078	900,702	900,000	900,000					2.237	2.230	MS	5,697	20,133	06/18/2015	09/20/2020
38141G	VY	7	GOLDMAN SACHS GROUP INC			1FE	2,000,000	99.776	1,995,520	2,000,000	2,000,000					2.433	2.430	AO	8,908	48,660	04/19/2017	04/26/2023
40427H	TB	9	HSBC BANK CDA			1FE	2,057,328	99.814	2,066,150	2,070,000	2,063,294		2,581			2.170	2.300	JD	22,828	44,919	08/24/2017	06/29/2022
40427H	TC	7	HSBC BANK CDA			1FE	1,963,200	100.600	2,012,000	2,000,000	1,974,799		7,755			2.542	2.970	JD	21,450	50,840	06/20/2018	01/31/2023
404280	BE	8	HSBC HOLDINGS PLC			1FE	1,500,000	102.033	1,530,495	1,500,000	1,500,000					3.196	3.190	JD	3,537	47,940	11/29/2016	12/05/2023

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 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	
438121 AN 5	HONDA CANADA FIN.....				1FE	8,184,805	100.539	8,294,468	8,250,000	8,201,686		14,099			2.537	2.720	MS	69,959	130,021	04/09/2019	03/01/2023	
448055 AM 5	HUSKY ENERGY INC.....				2FE	275,587	102.831	283,814	276,000	275,780		26			3.550	3.560	MS	2,980	9,798	10/06/2016	03/12/2025	
47788Z AA 9	JOHN DEERE FINANCIAL.....				1FE	2,001,500	101.411	2,028,220	2,000,000	2,000,818		(624)			3.070	3.040	JJ	27,252	46,176	10/18/2018	07/23/2021	
47788Z AB 7	JOHN DEERE FINANCIAL.....				1FE	5,016,450	101.634	5,081,700	5,000,000	5,011,488		(4,961)			2.990	2.870	JJ	70,040	74,750	01/10/2019	01/14/2022	
47788Z AC 5	JOHN DEERE FINANCIAL.....				1FE	2,488,125	99.768	2,494,200	2,500,000	2,489,781		1,656			2.460	2.560	AO	14,996	31,761	04/08/2019	04/04/2024	
53947Z BT 3	LOBLAW COS LTD.....				2FE	811,867	101.355	709,485	700,000	710,208		(21,897)			5.220	2.020	JD	1,452	36,540	02/27/2015	06/18/2020	
539481 AJ 0	LOBLAW COS LTD.....		A		2FE	2,105,029	107.563	2,043,697	1,900,000	2,030,187		(32,910)			4.860	2.890	MS	27,959	92,340	09/05/2017	09/12/2023	
539481 AL 5	LOBLAW COS LTD.....				2FE	3,148,290	105.194	3,155,820	3,000,000	3,128,766		(19,524)			3.918	2.880	JD	7,246	117,540	04/09/2019	06/10/2024	
565018 DB 1	MANULIFE BANK CDA.....				1FE	8,010,020	99.805	7,984,400	8,000,000	8,009,792		(228)			2.378	2.350	MN	22,412		12/04/2019	11/19/2024	
617446 8D 4	MORGAN STANLEY.....				1FE	2,537,518	101.168	2,567,644	2,538,000	2,537,858		99			3.000	3.000	FA	30,665	76,140	01/31/2017	02/07/2024	
775109 BA 8	ROGERS COMMUNICATIONS.....				2FE	3,088,447	105.362	3,055,498	2,900,000	3,041,339		(27,041)			4.000	2.760	MS	35,055	86,000	04/08/2019	03/13/2024	
780086 KD 5	ROYAL BANK CDA.....				1FE	2,691,630	99.653	2,690,631	2,700,000	2,691,900		270			1.968	2.110	MS	17,615		12/04/2019	03/02/2022	
780086 NK 6	ROYAL BANK CANADA.....				1FE	4,040,880	100.274	4,111,234	4,100,000	4,059,361		9,682			2.333	2.590	JD	7,056	95,653	06/20/2018	12/05/2023	
780086 QC 1	ROYAL BANK CDA.....				1FE	2,984,270	102.345	3,070,350	3,000,000	2,988,418		3,150			2.949	3.070	MN	14,785	88,470	10/01/2018	05/01/2023	
82028K AR 2	SHAW COMMUNICATIONS.....				2FE										5.500		JD	63		01/16/2015	12/07/2020	
82028K AT 8	SHAW COMMUNICATIONS.....				2FE	1,325,763	105.863	1,323,288	1,250,000	1,314,914		(10,849)			4.350	2.990	JJ	22,942	27,188	04/08/2019	01/31/2024	
82028K AX 9	SHAW COMMUNICATIONS.....				2FE	1,999,420	103.906	2,078,120	2,000,000	1,999,630		83			3.800	3.800	MN	12,493	76,000	10/30/2018	11/02/2023	
82028K AZ 4	SHAW COMMUNICATIONS.....				2FE	547,399	99.818	548,999	550,000	547,401		3			3.300	3.320	MN	1,144		12/05/2019	12/10/2029	
827314 AJ 4	SILVER ARROW CANADA LP.....				1FE	2,000,000	100.000	2,000,000	2,000,000	2,000,000					2.361	2.360	MON	2,099	6,821	10/16/2019	01/15/2023	
86682Z AD 8	SUN LIFE FINL INC MED TER.....				1FE	280,948	103.773	290,564	280,000	280,186		(107)			4.570	4.520	FA	4,555	12,796	08/17/2011	08/23/2021	
86721Z AM 1	SUNCOR ENERGY INC.....				1FE	648,382	102.142	663,923	650,000	648,915		130			3.000	3.030	MS	5,823	19,500	09/08/2016	09/14/2026	
87971M AR 4	TELUS CORP.....				2FE	2,568,842	102.940	2,573,500	2,500,000	2,545,885		(10,000)			3.350	2.880	AO	21,052	83,750	08/25/2017	04/01/2024	
87971M AX 1	TELUS CORP.....				2FE	2,057,500	104.820	2,096,400	2,000,000	2,049,344		(8,156)			3.750	3.220	JJ	34,521	37,500	02/04/2019	01/17/2025	
87971M BN 2	TELUS CORP.....				2FE	2,001,960	99.722	1,994,440	2,000,000	2,001,960					3.150	3.140	FA	2,762		12/11/2019	02/19/2030	
891145 T7 9	TORONTO DOMINION BK ONT.....				1FE	4,146,801	104.066	4,162,640	4,000,000	4,112,815		(19,944)			3.226	2.560	JJ	56,455	104,845	04/08/2019	07/24/2024	
891160 K5 1	TD BANK.....				1FE	8,375,920	99.700	8,566,224	8,592,000	8,454,920		58,283			1.994	2.730	MS	46,938	171,324	10/15/2018	03/23/2022	
891160 LV 3	TD BANK.....				1FE	6,702,298	99.083	6,935,810	7,000,000	6,787,986		56,029			1.909	2.810	JJ	61,140	133,630	07/06/2018	07/18/2023	
918423 AS 3	VW CR CDA INC.....				1FE	875,919	102.990	901,163	875,000	875,674		(218)			3.700	3.670	MN	4,269	32,464	11/13/2018	11/14/2022	
949746 RU 7	WELLS FARGO & CO.....				1FE	509,000	100.003	509,015	509,000	509,000					2.222	2.220	MS	3,356	11,310	03/08/2016	03/15/2021	
949746 RX 1	WELLS FARGO & CO.....				1FE	1,292,000	100.511	1,298,602	1,292,000	1,292,000					2.975	2.970	MN	4,484	38,437	05/10/2016	05/19/2026	
949746 SG 7	WELLS FARGO & CO.....				1FE	867,000	99.755	864,876	867,000	867,000					2.508	2.500	AO	3,921	21,753	10/20/2016	10/27/2023	
06738E AN 5	BARCLAYS BANK PLC.....		D		2FE	336,984	108.334	379,169	350,000	338,786		1,562			4.375	4.990	JJ	7,188	15,313	11/06/2018	01/12/2026	
22546Q AP 2	CREDIT SUISSE NEW YORK.....		D		1FE	1,502,780	106.359	1,595,385	1,500,000	1,501,674		(324)			3.625	3.590	MS	16,917	54,375	08/04/2015	09/09/2024	
23291G AD 6	DLL SECURITIZATION TRUST.....		D		1FE	1,999,986	101.901	2,038,020	2,000,000	1,999,988		2			2.920	2.920	MON	1,784	40,556	04/05/2019	04/20/2027	
25156P AV 5	DEUTSCHE TELEKOM INT FIN.....		D		2FE	2,499,850	100.708	2,517,700	2,500,000	2,499,917		21			2.485	2.480	MS	17,620	62,125	09/13/2016	09/19/2023	
25156P AY 9	DEUTSCHE TELEKOM INT FIN.....		D		2FE	2,249,888	101.490	2,283,525	2,250,000	2,249,952		22			2.820	2.820	JJ	28,553	63,450	01/09/2017	01/19/2022	
25243Y AY 5	DIAGEO CAP PLC.....		D		1FE	746,361	105.340	790,050	750,000	746,805		444			3.500	3.620	MS	7,510	26,250	06/03/2019	09/18/2023	
404280 BX 6	HSBC HLDGS PLC.....		D	1.5	1FE	493,315	108.111	540,555	500,000	494,164		749			4.292	4.490	MS	6,498	21,460	11/14/2018	09/12/2026	
80414L 2C 8	SAUDI ARABIAN OIL CO.....		D		1FE	991,390	101.490	1,014,900	1,000,000	992,533		1,143			2.875	3.060	AO	5,990	14,375	04/09/2019	04/16/2024	
822582 BD 3	SHELL INTERNATIONAL.....		D		1FE	971,780	105.823	1,058,230	1,000,000	976,356		3,914			3.250	3.740	MN	4,514	32,500	10/26/2018	05/11/2025	
822582 BT 8	SHELL INTERNATIONAL.....		D		1FE	496,810	103.604	518,020	500,000	497,638		333			2.875	2.950	MN	2,036	14,375	06/23/2017	05/10/2026	

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	B o n d C H A R	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
822582	CB	6	SHELL INTERNATIONAL	LS	D	1FE	520,958	110.872	582,078	525,000	521,340		338			3.875	3.960	MN	2,713	20,344	11/07/2018	11/13/2028
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						435,225,006	XXX	449,214,790	435,202,000	435,026,376	0	95,485	0	0	XXX	XXX	XXX	3,619,752	12,514,849	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
76110W	MB	9	RESIDENTIAL ASSET SEC 200			1FM	495,836	103.155	974,880	945,063	613,856		58,499			6.980	17.020	MON	5,497	65,967	01/31/2003	09/25/2031
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						495,836	XXX	974,880	945,063	613,856	0	58,499	0	0	XXX	XXX	XXX	5,497	65,967	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																						
08161C	AE	1	BENCHMARK MORTGAGE TRUST			1FE	6,001,641	109.298	6,557,880	6,000,000	6,002,791		638			3.881	3.860	MON	10,352	219,974	02/11/2019	01/15/2028
12592G	BD	4	COMM MORTGAGE TRUST			1FM	5,923,013	106.061	5,989,866	5,647,567	5,900,341		(7,238)			3.796	3.410	MON	12,506	214,382	06/28/2017	08/10/2047
12592P	BE	2	COMM MORTGAGE TRUST			1FM	1,008,438	104.294	1,042,940	1,000,000	1,007,559		(158)			3.378	3.310	MON	1,971	33,780	11/23/2015	12/10/2047
12593F	BD	5	COMM MORTGAGE TRUST			1FM	7,153,590	106.358	7,445,060	7,000,000	7,136,896		(3,869)			3.708	3.540	MON	15,141	259,560	09/19/2018	07/10/2048
17321J	AD	6	CITIGROUP COMMERCIAL MORTGAGE TRUST			5	9,868,171	106.830	9,646,749	9,030,000	9,773,949		(22,250)			4.371	3.650	MON	23,024	394,701	04/13/2018	09/10/2046
17322A	AD	4	CITIGROUP COMMERCIAL MORTGAGE TRUST			1FM	6,966,040	106.344	7,071,876	6,650,000	6,924,452		(7,516)			4.023	3.660	MON	15,606	267,530	05/17/2018	03/10/2047
17326D	AC	6	CITIGROUP COML MTG			1FE	2,832,956	104.598	2,857,617	2,732,000	2,832,723		(233)			3.203	2.920	MON	3,646	7,292	11/07/2019	09/16/2050
46643T	BJ	0	JPMBB COMMERCIAL MORTGAGE SECURITIES			1FM	5,047,070	105.084	5,254,200	5,000,000	5,041,640		(1,398)			3.494	3.410	MON	7,765	174,715	12/22/2015	01/15/2048
61766E	BE	4	MORGAN STANLEY BAML TRUST			1FM	2,059,893	104.635	2,092,700	2,000,000	2,054,240		(1,592)			3.325	3.090	MON	2,956	66,500	04/22/2016	05/15/2049
90276T	AG	9	UBS COMMERCIAL MORTGAGE TRUST			1FM	5,271,133	106.186	5,840,230	5,500,000	5,297,905		23,592			3.474	4.470	MON	8,492	183,833	10/31/2018	10/15/2027
90353K	AY	5	UBS COMMERCIAL MORTGAGE TRUST			1FM	5,149,981	113.025	5,651,250	5,000,000	5,132,473		(14,237)			4.334	3.700	MON	18,060	216,720	09/21/2018	09/15/2028
92890K	BA	2	WF-RBS COMMERCIAL MORTGAGE TRUST			1FM	6,885,607	105.843	6,850,159	6,472,000	6,856,278		(7,981)			3.752	3.350	MON	10,792	242,829	07/25/2018	09/15/2057
92938V	AQ	8	WF-RBS COMMERCIAL MORTGAGE TRUST			1FM	9,070,609	106.888	9,272,534	8,675,000	9,022,377		(10,286)			4.101	3.750	MON	15,812	355,762	09/24/2018	03/15/2047
92939F	AU	3	WF-RBS COMMERCIAL MORTGAGE TRUST			1FM	8,408,762	105.572	8,445,760	8,000,000	8,364,174		(11,287)			3.678	3.280	MON	13,077	294,240	05/20/2016	08/15/2047
94989A	AU	9	WELLS FARGO COMMERCIAL MORTGAGE TRUST			1FM	8,509,909	104.735	8,719,189	8,325,000	8,486,671		(5,064)			3.405	3.230	MON	12,599	278,217	02/11/2019	12/15/2047
94989C	AX	9	WELLS FARGO COMMERCIAL MORTGAGE TRUST			1FM	7,133,849	103.677	7,257,390	7,000,000	7,116,397		(3,725)			3.166	3.010	MON	9,850	221,620	09/29/2015	02/15/2048
94989K	AV	5	WELLS FARGO COMMERCIAL MORTGAGE TRUST			1FM	7,898,039	106.237	8,270,550	7,785,000	7,881,676		(3,093)			3.637	3.520	MON	12,584	274,700	10/31/2018	06/15/2048
94989T	AZ	7	WELLS FARGO COMMERCIAL MORTGAGE TRUST			1FM	2,110,391	107.399	2,147,980	2,000,000	2,105,094		(2,043)			3.839	3.480	MON	3,412	76,780	04/28/2017	09/15/2058
94989W	AS	6	WELLS FARGO COMMERCIAL MORTGAGE TRUST			1FM	6,820,767	106.781	7,064,631	6,616,000	6,800,308		(5,493)			3.695	3.450	MON	10,865	244,461	09/19/2018	11/15/2048
95000L	AZ	6	WELLS FARGO COMMERCIAL MORTGAGE TRUST			1FM	6,794,844	105.437	7,380,590	7,000,000	6,824,403		26,548			3.426	4.280	MON	10,659	239,820	11/20/2018	02/15/2026
95001M	AF	7	WELLS FARGO COMMERCIAL MORTGAGE TRUST			1FM	5,656,193	106.162	6,131,917	5,776,000	5,660,214		2,744			3.453	3.600	MON	8,864	199,445	06/28/2018	07/15/2050
75585R	PY	5	REAL ESTATE ASSET LIQUIDITY TRUST			1FE	205,895	100.693	210,488	209,039	205,896					2.870	2.900	MON	317	5,464	08/01/2019	11/12/2052
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						126,776,791	XXX	131,201,556	123,417,606	126,428,457	0	(53,941)	0	0	XXX	XXX	XXX	228,350	4,472,325	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
00104U	AC	2	AEP TEXAS CTR FDG 2012-3			1FE	9,450,682	101.756	9,666,820	9,500,000	9,454,743		4,867			2.844	2.990	JD	22,522	270,266	11/06/2018	03/01/2026
00110A	AE	4	AEP TEXAS CTR FDG			1FE	890,438	100.730	792,435	786,693	806,729		(47,502)			5.306	0.200	JJ	20,872	41,744	09/30/2015	07/01/2020
02582J	HE	3	AMERICAN EXPRESS CREDIT ACCT			1FE	6,998,703	99.965	6,997,550	7,000,000	6,999,312		230			1.770	1.770	MON	5,507	123,900	04/18/2017	11/15/2022
02582J	HL	7	AMERICAN EXPRESS CREDIT ACCOUNT MAST			1FE	8,126,938	101.216	8,502,144	8,400,000	8,215,434		62,003			2.350	3.920	MON	8,773	197,400	11/19/2018	10/15/2022
04365T	AC	1	ASCENTIUM EQUIPMENT RECEIVABLE			1FE	2,999,645	101.905	3,057,150	3,000,000	2,999,723		61			3.510	3.510	MON	6,143	105,300	10/16/2018	04/10/2024
04365U	AE	4	ASCENTIUM EQUIPMENT RECEIVABLE			4	3,749,032	101.226	3,795,975	3,750,000	3,749,147		115			2.830	2.830	MON	5,601	67,213	04/10/2019	05/12/2025
05522R	CW	6	BANK OF AMERICA CREDIT CARD TRUST			1FE	4,998,562	100.011	5,000,550	5,000,000	4,999,276		264			1.950	1.960	MON	4,333	97,500	03/23/2017	08/15/2022
05522R	CY	2	BANK OF AMERICA CREDIT CARD TRUST			1FE	14,986,316	100.989	15,148,350	15,000,000	14,991,533		4,868			2.700	2.770	MON	18,000	393,750	02/06/2019	05/15/2021
09659Q	AE	7	BMW VEH OWNER TR			1FE	3,999,374	100.803	4,032,120	4,000,000	3,999,557		95			2.510	2.510	MON	10,040	100,400	01/17/2018	06/25/2024
12596E	AD	6	CHN EQUIPMENT TRUST			1FE	7,825,594	102.979	8,032,362	7,800,000	7,821,010		(4,530)			3.370	3.240	MON	11,683	262,860	12/07/2018	05/15/2024

E10.15

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
14041N EV 9	CAPITAL ONE MULTI-ASSET EXECUTION TRUS.....					1FE	4,499,797	100.071	4,503,195	4,500,000	4,499,914		26			2.080	2.080	MON...	4,160	93,600	05/12/2015.	03/15/2023.
14041N FM 8	CAPITAL ONE MULTI-ASSET EXECUTION TRUST.....					1FE	6,534,962	101.275	6,638,576	6,555,000	6,538,999		2,988			2.430	2.520	MON...	7,079	159,287	10/19/2018.	01/15/2025.
14041N FT 3	CAPITAL ONE MULTI-ASSET EXECUTION TRUS.....					1FE	1,999,652	102.039	2,040,780	2,000,000	1,999,704		52			2.840	2.840	MON...	2,524	44,967	02/20/2019.	12/15/2024.
14042W AD 2	CAPITAL ONE PRIME AUTO RECEIV.....				4	1FE	2,638,266	101.378	2,675,365	2,639,000	2,638,340		74			2.560	2.570	MON...	3,003	36,594	05/21/2019.	10/15/2024.
15200W AC 9	CENTERPOINT ENGY TRANS 20.....					1FE	4,999,965	102.412	5,120,600	5,000,000	5,000,000					3.028	3.020	AO.....	31,964	151,410	01/11/2012.	10/15/2025.
161571 FQ 2	CHASES ISSUANCE TR.....					1FE	8,303,322	100.702	8,509,319	8,450,000	8,360,474		18,022			2.160	2.610	MON...	7,605	182,520	09/28/2018.	09/16/2024.
17305E FH 3	CITIBANK CREDIT CARD ISSUANCE TRUST.....					1FE	10,367,578	105.557	10,555,700	10,000,000	10,274,261		(64,892)			3.720	2.380	MS.....	132,550	372,000	02/16/2018.	09/07/2023.
17305E FM 2	CITIBANK CREDIT CARD ISSUANCE TRUST.....					1FE	7,050,930	101.033	7,072,310	7,000,000	7,025,797		(7,181)			2.880	2.660	JJ.....	89,600	201,600	12/22/2015.	01/21/2023.
254683 CB 9	DISCOVER CARD EXECUTION NOT.....					1FE	4,998,897	100.132	5,006,600	5,000,000	4,999,363		196			1.880	1.880	MON...	4,178	94,000	08/07/2017.	02/15/2023.
254683 CD 5	DISCOVER CARD EXECUTION NOT.....					1FE	4,805,513	102.882	4,957,884	4,819,000	4,807,704		1,890			3.030	3.110	MON...	6,490	146,016	10/09/2018.	08/15/2025.
36254M AE 8	GM FINANCIAL SECURITIZED TERM AUTO.....					1FE	3,239,378	100.126	3,254,095	3,250,000	3,241,604		2,094			2.130	2.280	MON...	2,884	68,338	02/06/2019.	03/16/2023.
36257P AE 8	GM FINANCIAL SECURITIZED TERM.....				4	1FE	2,499,238	100.534	2,513,350	2,500,000	2,499,297		59			2.210	2.220	MON...	1,995	21,793	07/16/2019.	11/18/2024.
43811B AD 6	HONDA AUTO RECEIVABLES OWNER.....					1FE	2,999,750	99.882	2,996,460	3,000,000	2,999,848		39			1.870	1.870	MON...	2,493	56,100	06/20/2017.	09/15/2023.
43813F AD 5	HONDA AUTO RECEIVABLES OWNER.....					1FE	6,549,644	100.376	6,574,628	6,550,000	6,549,759		55			2.210	2.210	MON...	16,084	144,755	11/22/2017.	03/21/2024.
44614D AD 9	HUNTINGTON AUTO TRUST.....					1FE	3,706,218	99.956	3,704,725	3,706,356	3,706,296		(1,013)			1.930	1.930	MON...	3,179	71,533	11/28/2016.	04/15/2022.
47788C AD 4	JOHN DEERE OWNER TRUST.....					1FE	5,499,075	101.200	5,566,000	5,500,000	5,499,320		129			2.910	2.910	MON...	7,113	160,050	02/21/2018.	01/15/2025.
47789J AE 6	JOHN DEERE OWNER TRUST.....					1FE	2,999,885	102.488	3,074,640	3,000,000	2,999,899		13			3.000	3.000	MON...	4,000	68,000	03/05/2019.	01/15/2026.
50117N AD 6	KUBOTA CREDIT OWNER TRUST.....					1FE	6,776,255	99.855	6,800,126	6,810,000	6,783,196		6,033			2.160	2.340	MON...	6,538	147,096	11/19/2018.	03/15/2024.
58769T AE 5	MERCEDES-BENZ AUTO RECEIVABLES TRUST.....					1FE	3,999,686	99.727	3,989,080	4,000,000	3,999,699		13			2.040	2.040	MON...	3,627	18,133	09/18/2019.	01/15/2026.
58772R AE 4	MERCEDES-BENZ AUTO RECEIVABLES TRUST.....					1FE	4,998,960	102.411	5,120,550	5,000,000	4,999,190		161			3.150	3.150	MON...	7,000	157,500	07/17/2018.	10/15/2024.
65478A AE 3	NISSAN MOTOR ACCEPTANCE.....					1FE	2,125,245	99.953	2,124,726	2,125,725	2,125,558		(1,592)			1.670	1.670	MON...	1,578	35,500	10/07/2015.	02/15/2022.
65479G AE 9	NISSAN AUTO RECEIVALBES OWER.....				1,5	1FE	5,498,455	102.782	5,653,010	5,500,000	5,498,786		233			3.160	3.160	MON...	7,242	173,800	07/17/2018.	12/16/2024.
69363P AB 6	PUBLIC SERVICE NEW HAMPSHIRE.....					1FE	5,262,455	106.334	5,476,201	5,150,000	5,253,344		(9,111)			3.506	3.040	FA.....	75,154	90,279	02/13/2019.	08/01/2028.
69363P AC 4	PUBLIC SERVICE NEW HAMPSHIRE.....					1FE	1,999,948	108.771	2,175,420	2,000,000	2,000,000					3.814	3.810	FA.....	38,140	93,867	05/01/2018.	02/01/2035.
90290E AD 1	USAA AUTO OWNER TRUST.....				4	1FE	2,749,509	100.402	2,761,055	2,750,000	2,749,544		35			2.140	2.140	MON...	2,616	22,069	07/23/2019.	11/15/2024.
92869B AE 2	VOLKSWAGEN AUTO LOAN ENHANCED TRUST.....					1FE	4,498,890	102.866	4,628,970	4,500,000	4,499,079		170			3.330	3.330	MON...	4,579	149,850	11/15/2018.	02/20/2025.
05570X BG 0	BMW CANADA AUTO TRUST.....					1FE	4,400,000	99.944	4,397,536	4,400,000	4,400,000					2.216	2.210	MON...	2,979	41,439	06/11/2019.	09/20/2022.
12614A DB 3	CNH CAPITAL CANADA RECEIVABLE.....					1FE	5,333,000	99.677	5,315,774	5,333,000	5,333,000					2.181	2.180	MON...	4,523	54,925	06/18/2019.	11/17/2025.
345213 HK 1	FORD AUTO SECURITIZATION TRUST.....					1FE	2,450,000	100.044	2,451,078	2,450,000	2,450,000					2.321	2.320	MON...	2,527	7,266	10/22/2019.	10/15/2023.
36252M BG 4	GMF CANADA LEASING TRUST.....					1FE	1,417,239	99.991	1,417,112	1,417,239	1,417,239					2.154	2.150	MON...	763	15,730	06/18/2019.	03/22/2021.
81378T AE 0	SECURITIZED TERM AUTO REC 2018-2A.....			A		1FE	6,000,000	102.438	6,146,280	6,000,000	6,000,000					2.685	2.680	MON...	15,663	183,107	10/24/2018.	06/26/2023.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....						205,226,996	XXX	208,246,601	205,142,013	205,185,678		0	(31,036)	0	XXX	XXX	XXX	613,304	4,923,457	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....						767,724,629	XXX	789,637,827	764,706,682	767,254,367		0	69,007	0	XXX	XXX	XXX	4,466,903	21,976,598	XXX	XXX
Totals																						
7699999.	Total - Issuer Obligations.....						1,253,924,235	XXX	1,275,011,552	1,223,127,000	1,242,424,858		31,996	(3,250,600)	0	XXX	XXX	XXX	9,126,697	32,201,261	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities.....						159,630,901	XXX	164,996,586	156,766,061	158,954,599		0	(575,763)	0	XXX	XXX	XXX	673,725	5,863,716	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities.....						126,776,791	XXX	131,201,556	123,417,606	126,428,457		0	(53,941)	0	XXX	XXX	XXX	228,350	4,472,325	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities.....						205,226,996	XXX	208,246,601	205,142,013	205,185,678		0	(31,036)	0	XXX	XXX	XXX	613,304	4,923,457	XXX	XXX
8399999.	Grand Total - Bonds.....						1,745,558,923	XXX	1,779,456,295	1,708,452,680	1,732,993,592		31,996	(3,911,340)	0	XXX	XXX	XXX	10,642,076	47,460,759	XXX	XXX

E10.16

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

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

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	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.	Date Acquired	NAIC Designation
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
00206R	10 2	AT&T INC.....		293,700,000	11,477,796	39.080	11,477,796	8,382,198		599,148		3,095,598		3,095,598		10/23/2018	
00287Y	10 9	ABBVIE INC.....		153,000,000	13,546,620	88.540	13,546,620	12,008,848		491,130		1,537,772		1,537,772		03/07/2019	
00846U	10 1	AGILENT TECHNOLOGIES INC.....		112,000,000	9,554,720	85.310	9,554,720	7,034,048	20,160	73,472		1,999,200		1,999,200		10/23/2018	
015351	10 9	ALEXION PHARMACEUTICALS I.....		183,000,000	19,791,450	108.150	19,791,450	19,470,603				1,974,570		1,974,570		04/26/2018	
02079K	10 7	ALPHABET INC.....		25,156,000	33,634,075	1,337.020	33,634,075	9,750,885				7,582,270		7,582,270		10/26/2018	
02079K	30 5	ALPHABET INC.....		20,400,000	27,323,556	1,339.390	27,323,556	5,784,885				6,006,372		6,006,372		01/20/2012	
023135	10 6	AMAZON COM INC.....		33,000,000	60,978,720	1,847.840	60,978,720	5,633,120				11,413,710		11,413,710		02/01/2011	
038222	10 5	APPLIED MATERIALS.....		140,000,000	8,545,600	61.040	8,545,600	2,613,800	5,000	116,200		3,962,000		3,962,000		05/12/2015	
060505	10 4	BANKAMERICA CORP NEW.....		300,000,000	10,566,000	35.220	10,566,000	4,370,850	54,000	189,000		3,174,000		3,174,000		08/01/2016	
084670	70 2	BERKSHIRE HATHAWAY INC DE.....		200,000,000	45,300,000	226.500	45,300,000	16,496,346				4,464,000		4,464,000		04/05/2013	
110122	10 8	BRISTOL MYERS SQUIBB CO.....		50,000,000	3,209,500	64.190	3,209,500	2,496,455		82,000		610,500		610,500		10/10/2016	
11135F	10 1	BROADCOM LTD.....		60,000,000	18,961,200	316.020	18,961,200	1,723,583	195,000	636,000		3,704,400		3,704,400		12/14/2011	
126650	10 0	CVS CORP.....		88,806,000	6,597,398	74.290	6,597,398	6,047,605		177,676		778,829		778,829		11/29/2018	
149123	10 1	CATERPILLAR INC DEL.....		173,000,000	25,548,640	147.680	25,548,640	25,023,912		653,940		3,565,530		3,565,530		11/08/2018	
17275R	10 2	CISCO SYSTEMS INC.....		40,000,000	1,918,400	47.960	1,918,400	684,788		55,200		185,200		185,200		04/04/2011	
172967	42 4	CITIGROUP INC.....		340,000,000	27,162,600	79.890	27,162,600	9,787,989		652,800		9,462,200		9,462,200		02/16/2012	
192446	10 2	COGNIZANT TECHNOLOGY SOLU.....		225,000,000	13,954,500	62.020	13,954,500	13,011,549		180,000		(328,500)		(328,500)		10/30/2018	
20030N	10 1	COMCAST CORP CL A.....		400,000,000	17,988,000	44.970	17,988,000	7,116,714		328,000		4,368,000		4,368,000		05/20/2013	
22052L	10 4	CORTEVA INC.....		76,920,000	2,273,755	29.560	2,273,755	1,992,138		19,999		281,619		281,619		06/05/2019	
22822V	10 1	CROWN CASTLE INTL CORP.....		150,000,000	21,322,500	142.150	21,322,500	6,773,319	180,000	675,000		5,028,000		5,028,000		10/09/2012	
254687	10 6	DISNEY WALT CO.....		51,168,000	7,400,428	144.630	7,400,428	1,843,656	45,028	89,028		1,791,672		1,791,672		03/20/2019	
260557	10 3	DOW INC.....		76,920,000	4,209,832	54.730	4,209,832	3,296,508		161,532		913,324		913,324		04/04/2019	
26614N	10 2	DUPONT DE NEMOURS INC.....		76,920,000	4,938,264	64.200	4,938,264	4,770,939		46,151		167,325		167,325		06/03/2019	
31428X	10 6	FEDEX CORP.....		5,400,000	816,534	151.210	816,534	354,258	26,000	14,040		(54,648)		(54,648)		10/03/2011	
35137L	10 5	FOX CORP CLASS A.....		66,666,000	2,471,309	37.070	2,471,309	2,471,309		30,666			1,150,392	(1,150,392)		03/20/2019	
369604	10 3	GENERAL ELEC CO.....		745,000,000	8,314,200	11.160	8,314,200	5,370,990	7,450	29,800		2,891,060		2,891,060		10/30/2018	
37045V	10 0	GENERAL MOTORS.....		150,000,000	5,490,000	36.600	5,490,000	5,218,090		228,000		472,500		472,500		01/14/2015	
375558	10 3	GILEAD SCIENCES.....		269,000,000	17,479,620	64.980	17,479,620	17,403,492	169,470	554,010		536,377		536,377		03/08/2019	
38141G	10 4	GOLDMAN SACHS GROUP INC.....		50,000,000	11,496,500	229.930	11,496,500	4,659,538		62,500	185,000	3,144,000		3,144,000		11/18/2011	
42809H	10 7	HESS CORPORATION.....		100,000,000	6,681,000	66.810	6,681,000	4,200,195	25,000	100,000		2,631,000		2,631,000		10/26/2016	
438516	10 6	HONEYWELL INTL INC.....		58,000,000	10,266,000	177.000	10,266,000	2,139,502		194,880		2,603,040		2,603,040		02/22/2010	
459200	10 1	INTERNATIONAL BUSINESS MACHS.....		55,000,000	7,372,200	134.040	7,372,200	7,677,033		353,650		1,120,350		1,120,350		10/23/2018	
46625H	10 0	JP MORGAN CHASE & CO.....		30,000,000	4,182,000	139.400	4,182,000	915,120		99,000		1,253,400		1,253,400		11/18/2011	
526057	10 4	LENNAR CORP.....		50,000,000	2,789,500	55.790	2,789,500	735,019		8,000		832,000		832,000		10/25/2010	
548661	10 7	LOWES COS INC.....		35,000,000	4,191,600	119.760	4,191,600	2,350,609		72,100		959,000		959,000		08/03/2015	
58933Y	10 5	MERCK & CO INC.....		350,000,000	31,832,500	90.950	31,832,500	12,468,773	213,500	770,000		5,089,000		5,089,000		04/28/2010	
594918	10 4	MICROSOFT.....		50,000,000	7,885,000	157.700	7,885,000	4,167,695		94,500		2,806,500		2,806,500		11/16/2017	
609207	10 5	MONDELEX INTL INC NPV A.....		230,000,000	12,668,400	55.080	12,668,400	6,178,767	65,550	244,950		3,461,500		3,461,500		10/30/2017	
617446	44 8	MORGAN STANLEY DEAN WITTER&CO.....		80,000,000	4,089,600	51.120	4,089,600	1,952,680		104,000		917,600		917,600		04/06/2016	
64110L	10 6	NETFLIX INC.....		40,000,000	12,942,800	323.570	12,942,800	10,548,191				2,236,400		2,236,400		03/28/2018	
654106	10 3	NIKE INC -CL B.....		103,000,000	10,434,930	101.310	10,434,930	9,036,314	25,235	45,320		1,398,616		1,398,616		03/21/2019	

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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	Fl 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.	Date Acquired	NAIC Designation
67066G 10 4	NVIDIA CORP.....				70,000.000	16,471,000	235.300	16,471,000	11,306,882		56,000		7,126,000		7,126,000		08/11/2017	
693475 10 5	PNC FINANCIAL SERVICES GROUP.....				65,000.000	10,375,950	159.630	10,375,950	3,683,410		273,000		2,776,800		2,776,800		10/16/2012	
717081 10 3	PFIZER INC.....				22,000.000	861,960	39.180	861,960	484,559		31,680		(98,340)		(98,340)		03/19/2012	
723787 10 7	PIONEER NATURAL RES.....				32,000.000	4,843,840	151.370	4,843,840	4,235,270	14,080	24,320		635,200		635,200		08/29/2017	
747525 10 3	QUALCOMM INC.....				105,000.000	9,264,150	88.230	9,264,150	3,840,680		260,400		3,288,600		3,288,600		06/16/2010	
806857 10 8	SCHLUMBERGER LTD.....				95,000.000	3,819,000	40.200	3,819,000	3,427,600	47,500	190,000		391,400		391,400		12/14/2012	
828806 10 9	SIMON PROPERTY GROUP.....				50,000.000	7,448,000	148.960	7,448,000	7,571,901		415,000		(951,500)		(951,500)		06/20/2013	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS.....				68,400.000	4,984,992	72.880	4,984,992	1,415,052	8,208	32,832		54,036		54,036		01/11/2011	
855244 10 9	STARBUCKS CORP.....				25,000.000	2,198,000	87.920	2,198,000	572,800		37,250		588,000		588,000		10/19/2012	
872540 10 9	TJX COMPANIES INC.....				235,000.000	14,349,100	61.060	14,349,100	8,454,372		207,975		3,835,200		3,835,200		11/14/2017	
883556 10 2	THERMO ELECTRON CORP.....				30,000.000	9,746,100	324.870	9,746,100	1,393,965	5,700	22,200		3,032,400		3,032,400		01/06/2012	
902973 30 4	US BANCORP DEL.....				500,000.000	29,645,000	59.290	29,645,000	12,659,170	210,000	765,000		6,795,000		6,795,000		10/19/2011	
90384S 30 3	ULTA SALON COSMETCS & FRA.....				17,500.000	4,429,950	253.140	4,429,950	3,611,957				145,250		145,250		10/24/2017	
907818 10 8	UNION PAC CORP.....				50,000.000	9,039,500	180.790	9,039,500	3,983,870	57,667	176,500		2,128,000		2,128,000		12/03/2015	
911312 10 6	UNITED PARCEL SERVICE.....				267,000.000	31,255,020	117.060	31,255,020	28,268,299		1,025,280		5,214,510		5,214,510		03/02/2018	
913017 10 9	UNITED TECHNOLOGIES CORP.....				50,000.000	7,488,000	149.760	7,488,000	5,171,270		147,000		2,164,000		2,164,000		10/21/2016	
91324P 10 2	UNITEDHEALTH GROUP INC.....				232,000.000	68,203,360	293.980	68,203,360	16,555,225		960,480		10,565,085		10,565,085		03/04/2019	
92343V 10 4	VERIZON COMMUNICATIONS.....				165,000.000	10,131,000	61.400	10,131,000	9,252,971		399,713		854,700		854,700		10/23/2018	
92826C 83 9	VISA INC.....				120,000.000	22,548,000	187.900	22,548,000	7,877,291		126,000		6,715,200		6,715,200		06/22/2016	
931142 10 3	WAL-MART STORES INC.....				282,000.000	33,512,880	118.840	33,512,880	29,102,300	149,460	595,020		7,244,580		7,244,580		11/19/2018	
949746 10 1	WELLS FARGO & CO NEW.....				40,000.000	2,152,000	53.800	2,152,000	980,143		76,800		308,800		308,800		10/20/2010	
95040Q 10 4	WELLTOWER INC.....				65,000.000	5,315,700	81.780	5,315,700	3,896,624		226,200		804,050		804,050		06/24/2013	
98310W 10 8	WYNDHAM WORLDWIDE.....				50,000.000	2,584,500	51.690	2,584,500	464,105	22,500	88,000		792,500		792,500		07/16/2010	
98311A 10 5	WYNDHAM HOTELS & RESORTS INC.....				50,000.000	3,140,500	62.810	3,140,500	564,245	14,500	56,000		872,000		872,000		06/05/2018	
8676EP 10 8	SUNOPTA INC.....				494,800.000	1,237,000	2.500	1,237,000	1,237,000				897,059	1,574,935	(677,876)		08/30/2017	
G0177J 10 8	ALLERGAN PLC.....			C	35,000.000	6,690,950	191.170	6,690,950	5,481,000		103,600		2,012,850		2,012,850		11/02/2017	
G29183 10 3	EATON CORP.....			D	106,000.000	10,040,320	94.720	10,040,320	7,536,591		301,040		2,762,360		2,762,360		11/08/2018	
G5960L 10 3	MEDTRONIC INC.....			D	30,000.000	3,403,500	113.450	3,403,500	1,142,313	16,200	62,400		674,700		674,700		06/09/2010	
Y2573F 10 2	FLEXTRONICS INTL LTD.....			D	600,000.000	7,572,000	12.620	7,572,000	4,566,000				3,006,000		3,006,000		11/02/2018	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					900,358,519	XXX	900,358,519	462,699,178	1,639,708	15,013,882	0	182,669,726	2,725,327	179,944,399	0	XXX	XXX	
Common Stocks - Mutual Funds																		
233203 37 1	DFA INTERNATIONAL CORE EQUITY.....				12,289,935.471	169,724,009	13.810	169,724,009	152,181,907		2,181,907		17,542,101		17,542,101		12/16/2019	
464287 23 4	ISHARES MSCI EMERGING MKT INDEX ETF.....				465,000.000	20,864,550	44.870	20,864,550	20,074,159		576,813		790,392		790,392		04/01/2019	
464288 24 0	ISHARES MSCI ACWI EX US ETF.....				2,344,000.000	115,137,280	49.120	115,137,280	107,101,771		3,588,604		8,035,509		8,035,509		07/23/2019	
46429B 68 9	ISHARES EDGE MSCI MIN VOL EA.....				66,908.000	4,987,322	74.540	4,987,322	4,980,906		116,044		6,416		6,416		11/14/2019	
46429B 69 7	ISHARES EDGE MSCI MIN VOL US.....				133,563.000	8,761,733	65.600	8,761,733	8,542,476		51,252		219,257		219,257		11/18/2019	
46432F 33 9	ISHARES EDGE MSCI USA QUALITY.....				112,898.000	11,402,698	101.000	11,402,698	10,918,953		49,728		483,745		483,745		11/14/2019	
46432F 37 0	ISHARES EDGE MSCI USA SIZE.....				45,363.000	4,418,810	97.410	4,418,810	4,266,405		13,896		152,405		152,405		12/06/2019	
46432F 38 8	ISHARES EDGE MSCI USA VALUE.....				71,030.000	6,373,522	89.730	6,373,522	6,190,002		42,922		183,520		183,520		12/06/2019	
46432F 39 6	ISHARES EDGE MSCI USA MOMENT.....				13,195.000	1,656,764	125.560	1,656,764	1,606,574		6,554		50,190		50,190		12/16/2019	
46434V 44 9	ISHARES EDGE MSCI INTL MOMENT.....				30,819.000	960,628	31.170	960,628	928,570		6,313		32,058		32,058		11/14/2019	

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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	Fl 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.	Date Acquired	NAIC Designation
46434V 45 6	ISHARES EDGE MSCI INTL QUALITY.....		.....	...	208,778.000	6,741,442	32.290	6,741,442	6,472,540	.....	55,647	.....	268,902	.....	268,902	.....	12/06/2019	.....
46435G 40 9	ISHARES EDGE MSCI INTL VALUE.....		.....	...	150,975.000	3,679,261	24.370	3,679,261	3,611,607	.....	55,324	.....	67,653	.....	67,653	.....	12/06/2019	.....
46435G 50 8	ISHARES EDGE MSCI INTL SIZE.....		.....	...	91,428.000	2,565,579	28.061	2,565,579	2,506,435	.....	15,331	.....	59,144	.....	59,144	.....	12/06/2019	.....
77956H 32 8	TROWE PR GLOBAL STOCK.....		.....	...	1,261,300.049	57,754,929	45.790	57,754,929	50,710,015	.....	161,933	.....	7,044,914	.....	7,044,914	.....	12/18/2019	.....
78464A 78 9	SPDR S&P INSURANCE ETF.....		.....	...	1,150,000.000	40,744,500	35.430	40,744,500	34,727,995	.....	198,852	.....	8,119,000	.....	8,119,000	.....	09/21/2018	.....
922042 71 8	VANGUARD FTSE ALL WO X-US SC.....		.....	...	94,999.999	10,554,500	111.100	10,554,500	8,852,740	.....	204,250	.....	1,559,900	.....	1,559,900	.....	02/10/2012	.....
922042 77 5	VANGUARD FTSE ALL WORLD EX-U.....		.....	...	618,000.000	33,217,500	53.750	33,217,500	30,093,458	.....	359,305	.....	3,940,482	.....	3,940,482	.....	01/18/2019	.....
922042 86 6	VANGUARD PACIFIC ETF.....		.....	...	100,000.000	6,958,000	69.580	6,958,000	6,026,160	.....	106,910	.....	895,000	.....	895,000	.....	04/26/2013	.....
9499999	Total - Common Stocks - Mutual Funds.....		.....	...	.....	506,503,027	XXX	506,503,027	459,792,673	.....	869,317	.....	49,450,588	.....	49,450,588	.....	XXX	XXX
9799999	Total - Common Stock.....		.....	...	.....	1,406,861,546	XXX	1,406,861,546	922,491,851	.....	2,509,025	.....	232,120,314	.....	229,394,987	.....	XXX	XXX
9899999	Total Common and Preferred Stock.....		.....	...	.....	1,406,861,546	XXX	1,406,861,546	922,491,851	.....	2,509,025	.....	232,120,314	.....	229,394,987	.....	XXX	XXX

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government									
912828	3W 8	U S TREASURY.....		03/13/2019.....	JP MORGAN.....		1,012,773	1,000,000	2,051
912828	6A 3	U S TREASURY.....		02/01/2019.....	WELLS FARGO.....		5,027,930	5,000,000	1,450
912828	6B 1	U S TREASURY.....		05/02/2019.....	BARCLAYS.....		13,972,188	14,000,000	36,837
912828	6F 2	U S TREASURY.....		03/14/2019.....	BARCLAYS.....		999,023	1,000,000	1,019
912828	6L 9	U S TREASURY.....		04/17/2019.....	CITIGROUP.....		6,648,926	6,750,000	7,116
912828	6T 2	U S TREASURY.....		06/28/2019.....	WELLS FARGO.....		1,291,309	1,250,000	3,792
912828	7B 0	U S TREASURY.....		06/28/2019.....	GOLDMAN SACHS.....		1,499,824	1,500,000	76
912828	W7 1	U S TREASURY.....		04/05/2019.....	JP MORGAN.....		1,239,307	1,250,000	581
912828	YG 9	U S TREASURY.....		10/02/2019.....	JP MORGAN.....		5,021,289	5,000,000	666
0599999	Total - Bonds - U.S. Government.....						36,712,569	36,750,000	53,588
Bonds - All Other Government									
013051	DT 1	ALBERTA PROV.....		09/17/2019.....	CIBC WORLD MKTS.....		2,015,660	2,000,000	13,260
11070T	AF 5	BC PROV.....		11/27/2019.....	SCOTIA.....		2,628,525	2,500,000	32,014
11070T	AJ 7	BC PROV.....		10/01/2019.....	DESJARDIN.....		2,768,040	2,700,000	18,205
135087	D5 0	CANADA GOVT.....		01/02/2019.....	BANK OF.....		66,356,550	65,000,000	136,233
135087	E6 7	CANADA GOVT.....		07/02/2019.....	RBC DEXIA.....		46,054,864	45,875,000	62,214
135087	G3 2	CANADA GOVT.....		04/01/2019.....	T D SECURITIES.....		19,406,800	20,000,000	9,041
135087	G7 3	CANADA GOVT.....		11/06/2019.....	SCOTIA MCLEOD.....		7,870,720	8,000,000	14,904
135087	J9 6	CANADA GOVT.....		10/03/2019.....	CIBC WORLD MKTS.....		8,369,323	8,295,000	12,272
13509P	EF 6	CANADA HOUSING TRUST.....		06/10/2019.....	T D SECURITIES.....		5,275,050	5,000,000	71,110
13509P	FA 6	CANADA HOUSING TRUST.....		06/10/2019.....	BMI CAPITAL.....		5,034,800	5,000,000	47,815
13509P	FL 2	CANADA HOUSING TRUST.....		10/01/2019.....	VARIOUS.....		8,065,520	8,000,000	7,496
13509P	GU 1	CANADA HOUSING TRUST.....		02/12/2019.....	DESJARDIN.....		10,170,100	10,000,000	42,616
13509P	HJ 5	CANADA HOUSING TRUST.....		10/01/2019.....	CIBC WORLD MKTS.....		4,767,670	4,750,000	3,045
563469	UA 1	MANITOBA PROV.....		08/06/2019.....	BMO CAPITAL.....		6,206,820	6,000,000	28,085
68323A	CX 0	ONTARIO PROV.....		05/30/2019.....	CIBC WORLD MKTS.....		19,599,830	19,000,000	1,353
68323A	DM 3	ONTARIO PROV.....		02/05/2019.....	HSBC.....		5,446,045	5,500,000	24,230
68323A	EA 8	ONTARIO PROV.....		04/19/2019.....	RBC DEXIA.....		9,851,100	10,000,000	12,575
68333Z	AB 3	ONTARIO PROV.....		02/12/2019.....	VARIOUS.....		8,299,434	8,200,000	90,879
68333Z	AF 4	ONTARIO PROV.....		04/08/2019.....	DESJARDIN.....		5,038,850	5,000,000	10,397
748148	RY 1	QUEBEC PROV.....		08/06/2019.....	VARIOUS.....		13,867,720	13,725,000	53,274
74814Z	EV 1	QUEBEC PROV.....		09/17/2019.....	VARIOUS.....		16,406,010	15,750,000	27,575
74814Z	EX 7	QUEBEC PROV.....		02/05/2019.....	BMO CAPITAL.....		13,973,820	14,000,000	152,466
1099999	Total - Bonds - All Other Government.....						287,473,251	284,295,000	871,059
Bonds - U.S. States, Territories and Possessions									
13063D	KD 9	CALIFORNIA ST.....		01/10/2019.....	BANK AMERICA MERRILL.....		2,076,076	1,715,000	18,817
13063D	LF 3	CALIFORNIA ST.....		03/07/2019.....	CIT GROUP.....		1,228,870	1,000,000	
1799999	Total - Bonds - U.S. States, Territories & Possessions.....						3,304,946	2,715,000	18,817
Bonds - U.S. Special Revenue and Special Assessment									
018411	UA 4	ALLENTOWN PA CITY SCH DIST.....		06/05/2019.....	BANC OF AMERICA.....		928,493	750,000	
113073	AJ 9	BROOKHAVEN GA DEV AU.....		07/18/2019.....	BANK AMERICA MERRILL.....		380,004	300,000	
19648F	KF 0	COLORADO ST HLTH FACS AUTH REVENUE.....		08/08/2019.....	CITIGROUP.....		1,263,130	1,000,000	
3140H1	E5 5	FEDERAL NATL MTG.....		04/30/2019.....	SALOMON BROS.....		4,313,383	4,319,458	10,439
44244C	WT 0	HOUSTON TX UTILITY SYS REVENUE.....		08/21/2019.....	CITIGROUP.....		1,037,065	805,000	
452252	NX 3	ILLINOIS ST TOLL HWY.....		11/06/2019.....	MORGAN STANLEY.....		1,266,500	1,000,000	
45470Y	EX 5	INDIANA FIN AUTH HEA.....		07/02/2019.....	CITIGROUP.....		1,028,170	1,000,000	188

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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
495098 YU 3	KING CNTY WASH SCH D.....		01/22/2019.....	JEFFERIES & CO.....		1,803,735	1,500,000	11,042
54811B TJ 0	LOWER COLO RIV AUTH.....		10/03/2019.....	BARCLAYS.....		1,303,502	1,045,000	
56035D CR 1	MAIN STR NAT GAS INC.....		11/26/2019.....	CITIGROUP.....		1,126,510	1,000,000	
56042T BR 8	MAINE ST FIN AUTH LOAN REVENUE.....		05/08/2019.....	BANK AMERICA MERRILL.....		1,078,335	905,000	
57584Y QB 8	MASSACHUSETTS ST DEV FIN AGY.....		02/07/2019.....	BANK AMERICA MERRILL.....		1,126,830	1,000,000	
626207 X8 2	MUNICIPAL ELEC AUTH GA.....		09/20/2019.....	GOLDMAN SACHS.....		1,230,454	1,015,000	
64613A CA 8	NEW JERSEY ST HSG & MTGE FIN AGY REVENUE.....		02/14/2019.....	RBC CAP.....		1,520,241	1,445,000	
64990F NX 8	NEW YORK ST DORM AUT.....		12/19/2019.....	MORGAN STANLEY.....		1,187,470	1,000,000	
735389 G5 1	PORT SEATTLE WASH REV.....		07/19/2019.....	GOLDMAN SACHS.....		2,762,348	2,250,000	
92818G KN 2	VIRGINIA STATE.....		08/22/2019.....	EXCHANGE.....		2,256,958	2,120,000	
97712D V5 2	WISCONSIN ST HLTH & EDUCTNL FAC AUT REV.....		05/24/2019.....	BANK AMERICA MERRILL.....		704,628	600,000	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					26,317,756	23,054,458	21,669

Bonds - Industrial and Miscellaneous

00912X BH 6	AIR LEASE CORP.....		12/11/2019.....	CIBC WORLD MKTS.....		1,975,500	2,000,000	1,151
035240 AQ 3	ANHEUSER-BUSCH INBEV.....		03/05/2019.....	JP MORGAN.....		2,090,560	2,000,000	11,611
037680 AB 1	APPALACHIAN CONSUMER RATE RELIEF FUNDING.....		10/21/2019.....	VARIOUS.....		6,392,584	5,925,000	78,635
037833 BG 4	APPLE INC.....		01/29/2019.....	CITIGROUP.....		1,000,080	1,000,000	6,933
04365U AE 4	ASCENTIUM EQUIPMENT RECEIVABLE.....		04/10/2019.....	JP MORGAN.....		3,749,032	3,750,000	
05522R CY 2	BANK OF AMERICA CREDIT CARD TRUST.....		02/06/2019.....	BANK AMERICA MERRILL.....		4,987,695	5,000,000	8,625
08161C AE 1	BENCHMARK MORTGAGE TRUST.....		02/11/2019.....	JP MORGAN.....		2,057,734	2,000,000	2,588
14041N FT 3	CAPITAL ONE MULTI-ASSET EXECUTION TRUST.....		02/20/2019.....	RBC CAP.....		1,999,652	2,000,000	
14042W AD 2	CAPITAL ONE PRIME AUTO RECEIV.....		05/21/2019.....	JP MORGAN.....		2,638,266	2,639,000	
161175 BR 4	CHARTER COMMUNICATIO.....		01/14/2019.....	CITIGROUP.....		499,675	500,000	
172967 LW 9	CITIGROUP INC.....		02/20/2019.....	MK TAXES SYS.....		252,355	250,000	3,368
17326D AC 6	CITIGROUP COML MTG.....		11/07/2019.....	BARCLAYS.....		2,832,956	2,732,000	2,674
254687 CK 0	DISNEY WALT CO.....		03/20/2019.....	EXCHANGE.....		2,246,619	2,250,000	
254687 CZ 7	DISNEY WALT CO.....		03/20/2019.....	EXCHANGE.....		1,244,491	1,250,000	
31428X BU 9	FEDEX CORP.....		01/14/2019.....	CITIGROUP.....		998,840	1,000,000	
36254M AE 8	GM FINANCIAL SECURITIZED TERM AUTO.....		02/06/2019.....	WELLS FARGO.....		489,980	500,000	651
36257P AE 8	GM FININCIAL SECURITIZED TERM.....		07/16/2019.....	WELLS FARGO.....		2,499,238	2,500,000	
47789J AE 6	JOHN DEERE OWNER TRUST.....		03/05/2019.....	CITIGROUP.....		2,999,885	3,000,000	
58769T AE 5	MERCEDES-BENZ AUTO RECEIVABLES TRUST.....		09/18/2019.....	MIZUHO.....		3,999,686	4,000,000	
58933Y AX 3	MERCK & CO INC.....		03/05/2019.....	JP MORGAN.....		994,380	1,000,000	
617446 8G 7	MORGAN STANLEY.....		02/20/2019.....	MK TAXES SYS.....		258,123	250,000	892
69363P AB 6	PUBLIC SERVICE NEW HAMPSHIRE.....		02/13/2019.....	CITIGROUP.....		5,262,455	5,150,000	7,019
90290E AD 1	USAA AUTO OWNER TRUST.....		07/23/2019.....	JP MORGAN.....		2,749,509	2,750,000	
94989A AU 9	WELLS FARGO COMMERCIAL MORTGAGE TRUST.....		02/11/2019.....	SOCIETE GENERALE AMERICAS.....		929,264	925,000	1,050
05570X BG 0	BMW CANADA AUTO TRUST.....		06/11/2019.....	RBC DEXIA.....		4,400,000	4,400,000	
060505 FM 1	BANK AMERICA.....		05/01/2019.....	T D SECURITIES.....		4,034,920	4,000,000	2,571
06368A AD 2	BANK MONTREAL.....		12/04/2019.....	T D SECURITIES.....		2,554,900	2,500,000	15,904
064151 WY 5	BANK NOVA SCOTIA HALIFAX.....		12/04/2019.....	T D SECURITIES.....		2,559,512	2,550,000	25,758
07813Z CB 8	BELL CANADA.....		05/10/2019.....	CIBC WORLD MKTS.....		1,996,840	2,000,000	151
12614A DB 3	CNH CAPITAL CANADA RECEIVABLE.....		06/18/2019.....	RBC DEXIA.....		5,333,000	5,333,000	
13607G FB 5	CIBC.....		12/04/2019.....	PRUDENTIAL FUND.....		1,242,688	1,250,000	8,048
14161Z CY 2	CARDS II TR.....		11/07/2019.....	CIBC WORLD MKTS.....		2,600,000	2,600,000	
345213 HK 1	FORD AUTO SECURITIZATION TRUST.....		10/22/2019.....	RBC DEXIA.....		2,450,000	2,450,000	

E13.1

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
36252M BG 4	GMF CANADA LEASING TRUST.....		06/18/2019.....	BMI CAPITAL.....		3,778,000	3,778,000	
438121 AN 5	HONDA CANADA FIN.....		04/09/2019.....	RBC DEXIA.....		6,246,605	6,250,000	17,655
47788Z AB 7	JOHN DEERE FINANCIAL.....		01/10/2019.....	RBC DEXIA.....		5,016,450	5,000,000	
47788Z AC 5	JOHN DEERE FINANCIAL.....		04/08/2019.....	RBC DEXIA.....		2,488,125	2,500,000	2,022
539481 AL 5	LOBLAW COS LTD.....		04/09/2019.....	DESJARDIN.....		3,148,290	3,000,000	39,287
565018 DB 1	MANULIFE BANK CDA.....		12/04/2019.....	VARIOUS.....		8,010,020	8,000,000	6,645
75585R PY 5	REAL ESTATE ASSET LIQUIDITY TRUST.....		08/01/2019.....	RBC DEXIA.....		13	13	
775109 BA 8	ROGERS COMMUNICATIONS.....		04/08/2019.....	BANK OF.....		1,582,425	1,500,000	4,603
780086 KD 5	ROYAL BANK CDA.....		12/04/2019.....	CIBC WORLD MKTS.....		2,691,630	2,700,000	13,830
82028K AT 8	SHAW COMMUNICATIONS.....		04/08/2019.....	T D SECURITIES.....		1,325,763	1,250,000	10,279
82028K AZ 4	SHAW COMMUNICATIONS.....		12/05/2019.....	T D SECURITIES.....		547,399	550,000	
827314 AJ 4	SILVER ARROW CANADA LP.....		10/16/2019.....	RBC DEXIA.....		2,000,000	2,000,000	
87971M AX 1	TELUS CORP.....		02/04/2019.....	DESJARDIN.....		2,057,500	2,000,000	4,110
87971M BN 2	TELUS CORP.....		12/11/2019.....	CIBC WORLD MKTS.....		2,001,960	2,000,000	
891145 T7 9	TORONTO DOMINION BK ONT.....		04/08/2019.....	T D SECURITIES.....		1,564,050	1,500,000	10,076
23291G AD 6	DLL SECURITIZATION TRUST.....	D.....	04/05/2019.....	CITIGROUP.....		1,999,986	2,000,000	
25243Y AY 5	DIAGEO CAP PLC.....	D.....	06/03/2019.....	PY CORRECTION.....		746,364	750,000	
80414L 2C 8	SAUDI ARABIAN OIL CO.....	D.....	04/09/2019.....	MORGAN STANLEY.....		991,390	1,000,000	
3899999	Total - Bonds - Industrial and Miscellaneous.....					128,516,389	127,232,013	286,136
8399997	Total - Bonds - Part 3.....					482,324,911	474,046,471	1,251,269
8399998	Total - Bonds - Summary Item from Part 5.....					140,890,019	139,825,000	523,341
8399999	Total - Bonds.....					623,214,930	613,871,471	1,774,610

E13.2

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

00287Y 10 9	ABBVIE INC.....		03/07/2019.....	EVERCORE.....	153,000.000	12,008,848	XXX	
22052L 10 4	CORTEVA INC.....		06/05/2019.....	SPINOFF.....	76,920.000	1,992,138	XXX	
254687 10 6	DISNEY WALT CO.....		03/20/2019.....	SPINOFF.....	1,168.000	126,256	XXX	
260557 10 3	DOW INC.....		04/04/2019.....	SPINOFF.....	76,920.000	3,296,508	XXX	
26614N 10 2	DUPONT DE NEMOURS INC.....		06/03/2019.....	SPINOFF.....	76,920.000	4,770,939	XXX	
35137L 10 5	FOX CORP CLASS A.....		03/20/2019.....	SPINOFF.....	66,666.000	3,621,700	XXX	
375558 10 3	GILEAD SCIENCES.....		03/08/2019.....	EVERCORE.....	189,000.000	11,939,243	XXX	
654106 10 3	NIKE INC -CL B.....		03/21/2019.....	SANFORD BERNST.....	103,000.000	9,036,314	XXX	
91324P 10 2	UNITEDHEALTH GROUP INC.....		03/04/2019.....	COWEN.....	12,000.000	2,831,875	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					49,623,821	XXX	0

Common Stocks - Mutual Funds

233203 37 1	DFA INTERNATIONAL CORE EQUITY.....		12/16/2019.....	DIMENSIONAL.....	12,289,935.471	152,181,907	XXX	
464287 23 4	ISHARES MSCI EMERGING MKT INDEX ETF.....		04/01/2019.....	COWEN.....	465,000.000	20,074,159	XXX	
464288 24 0	ISHARES MSCI ACWI EX US ETF.....		07/23/2019.....	COWEN.....	2,944,000.000	135,331,231	XXX	
46429B 68 9	ISHARES EDGE MSCI MIN VOL EA.....		11/14/2019.....	BANC OF AMERICA.....	69,864.000	5,200,963	XXX	
46429B 69 7	ISHARES EDGE MSCI MIN VOL US.....		11/18/2019.....	BANKAMERICA.....	139,490.000	8,921,557	XXX	
46432F 33 9	ISHARES EDGE MSCI USA QUALITY.....		11/14/2019.....	BANC OF AMERICA.....	114,073.000	11,032,593	XXX	
46432F 37 0	ISHARES EDGE MSCI USA SIZE.....		12/06/2019.....	VARIOUS.....	45,363.000	4,266,405	XXX	
46432F 38 8	ISHARES EDGE MSCI USA VALUE.....		12/06/2019.....	VARIOUS.....	71,030.000	6,190,002	XXX	
46432F 39 6	ISHARES EDGE MSCI USA MOMENT.....		12/16/2019.....	VARIOUS.....	13,277.000	1,616,555	XXX	
46434V 44 9	ISHARES EDGE MSCI INTL MOMENT.....		11/14/2019.....	BANC OF AMERICA.....	30,985.000	933,572	XXX	
46434V 45 6	ISHARES EDGE MSCI INTL QUALITY.....		12/06/2019.....	VARIOUS.....	208,778.000	6,472,540	XXX	
46435G 40 9	ISHARES EDGE MSCI INTL VALUE.....		12/06/2019.....	VARIOUS.....	150,975.000	3,611,607	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
46435G 50 8	ISHARES EDGE MSCI INTL SIZE.....		12/06/2019.....	BANC OF AMERICA.....	91,428.000	2,506,435	XXX	
77956H 32 8	T ROWE PR GLOBAL STOCK.....		12/18/2019.....	T ROWE PR GLOBAL STOCK.....	1,261,300.050	50,710,017	XXX	
922042 77 5	VANGUARD FTSE ALL WORLD EX-U.....		01/18/2019.....	COWEN.....	418,000.000	20,161,018	XXX	
9499999	Total - Common Stocks - Mutual Funds.....					429,210,561	XXX	0
9799997	Total - Common Stocks - Part 3.....					478,834,382	XXX	0
9799998	Total - Common Stocks - Summary Item from Part 5.....					36,923,682	XXX	
9799999	Total - Common Stocks.....					515,758,064	XXX	0
9899999	Total - Preferred and Common Stocks.....					515,758,064	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks.....					1,138,972,994	XXX	1,774,610

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-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	Contractual Maturity Date
Bonds - U.S. Government																				
36207K WC 0	GOVT NATL MTGE ASSN.....		12/01/2019	MORTGAGE PAYDOWN.....		4,916	4,916	4,895	4,915		1		1		4,916			0	250	09/15/2029
912828 P8 7	U S TREASURY.....		06/28/2019	CITIGROUP.....		1,483,184	1,500,000	1,461,738	1,480,206		4,498		4,498		1,484,704		(1,521)	(1,521)	14,078	02/28/2021
912828 RC 6	U S TREASURY.....		06/28/2019	CITIGROUP.....		1,259,570	1,250,000	1,311,670	1,268,851		(3,522)		(3,522)		1,265,328		(5,758)	(5,758)	23,261	08/15/2021
912828 SV 3	U S TREASURY.....		12/02/2019	WELLS FARGO.....		1,755,811	1,750,000	1,769,277	1,757,005		(1,873)		(1,873)		1,755,131		679	679	32,139	05/15/2022
912828 T3 4	U S TREASURY.....		01/14/2019	JP MORGAN.....		5,786,016	6,000,000	5,944,219	5,968,403		435		435		5,968,838		(182,822)	(182,822)	19,842	09/30/2021
912828 T9 1	U S TREASURY.....		01/11/2019	MORGAN STANLEY.....		2,878,945	3,000,000	2,923,008	2,945,438		387		387		2,945,825		(66,880)	(66,880)	10,100	10/31/2023
912828 W4 8	U S TREASURY.....		04/09/2019	CITIGROUP.....		991,172	1,000,000	996,836	997,621		120		120		997,741		(6,569)	(6,569)	13,050	02/29/2024
1099999	Total - Bonds - U.S. Government.....					14,159,614	14,504,916	14,411,643	14,422,439	0	46	0	46	0	14,422,483	0	(262,871)	(262,871)	112,720	XXX
Bonds - All Other Government																				
013051 DG 9	PROV OF ALBERTA.....		03/08/2019	BMO CAPITAL.....		4,577,670	4,500,000	4,541,480	4,529,420		(1,385)		(1,385)		4,528,035		49,635	49,635	27,351	12/15/2022
110709 GF 3	PROVINCE OF BRITISH COLUMBIA.....		10/01/2019	VARIOUS.....		10,163,721	9,600,000	10,002,770	9,942,126		(39,594)		(39,594)		9,902,531		261,190	261,190	219,875	12/18/2023
135087 A6 1	CANADA GOVT.....		08/06/2019	PETERS & CO.....		3,029,070	3,000,000	2,880,240	2,886,279		14,782		14,782		2,901,061		128,009	128,009	30,884	06/01/2023
135087 B4 5	CANADA GOVT.....		04/08/2019	T D SECURITIES.....		2,610,525	2,500,000	2,591,950	2,575,641		(3,619)		(3,619)		2,572,022		38,503	38,503	22,260	06/01/2024
135087 D5 0	CANADA GOVT.....		09/13/2019	VARIOUS.....		44,260,180	43,000,000	43,897,410		(37,827)		(37,827)		43,859,583		400,597	400,597	368,045	06/01/2025	
135087 E6 7	CANADA GOVT.....		12/04/2019	VARIOUS.....		11,249,220	11,375,000	11,321,984	3,423,151		(959)		(959)		11,330,975		(81,755)	(81,755)	70,461	06/01/2026
135087 G3 2	CANADA GOVT.....		05/10/2019	VARIOUS.....		16,957,835	17,500,000	16,980,950		5,184		5,184		16,986,134		(28,299)	(28,299)	10,507	03/01/2022	
135087 H2 3	CANADA GOVT.....		03/06/2019	BMO CAPITAL.....		1,728,730	1,700,000	1,698,232	1,698,240		39		39		1,698,279		30,451	30,451	9,036	06/01/2028
135087 H4 9	CANADA GOVT.....		01/16/2019	VARIOUS.....		9,437,455	9,500,000	9,326,750	9,341,965		1,572		1,572		9,343,537		93,918	93,918	62,545	03/01/2023
135087 H9 8	CANADA GOVT.....		02/12/2019	T D SECURITIES.....		10,077,000	10,000,000	9,886,200	9,892,791		2,767		2,767		9,895,558		181,442	181,442	90,959	09/01/2023
135087 J4 7	CANADA GOVT.....	A	07/02/2019	DESJARDIN.....		8,040,880	8,000,000	7,996,800	7,996,910		884		884		7,997,794		43,086	43,086	108,055	11/01/2020
135087 J9 6	CANADA GOVT.....		11/08/2019	SCOTIA MCLEOD.....		3,979,400	4,000,000	4,035,840		(689)		(689)		4,035,151		(55,751)	(55,751)	11,836	09/01/2024	
13509P CA 9	CANADA HOUSING TRUST.....		05/10/2019	DESJARDIN.....		5,081,900	5,000,000	5,281,800	5,133,460		(40,263)		(40,263)		5,093,197		(11,297)	(11,297)	124,572	03/15/2020
13509P EP 4	CANADA HOUSING TRUST.....		05/10/2019	DESJARDIN.....		2,002,900	2,000,000	1,996,300	1,996,990		1,147		1,147		1,998,137		4,763	4,763	16,438	12/15/2019
13509P EV 1	CANADA HOUSING TRUST.....		07/02/2019	RBC DEXIA.....		9,949,300	10,000,000	9,817,200	9,839,866		55,214		55,214		9,895,080		54,220	54,220	66,247	06/15/2020
13509P FC 2	CANADA HOUSING TRUST.....		06/19/2019	VARIOUS.....		3,977,840	4,000,000	3,910,400	3,915,756		19,996		19,996		3,935,751		42,089	42,089	25,822	12/15/2020
13509P FJ 7	CANADA HOUSING TRUST.....		07/02/2019	SCOTIA MCLEOD.....		11,912,400	12,000,000	11,646,000	11,662,926		68,008		68,008		11,730,933		181,467	181,467	82,808	06/15/2021
13509P FY 9	CANADA HOUSING TRUST.....		02/12/2019	T D SECURITIES.....		4,883,800	5,000,000	4,810,450	4,846,650		6,101		6,101		4,852,752		31,048	31,048	9,610	12/15/2021
13509P FR 4	CANADA HOUSING TRUST.....	A	02/12/2019	HSBC.....		4,951,600	5,000,000	4,872,300	4,883,309		3,935		3,935		4,887,244		64,357	64,357	14,623	06/15/2022
563469 UK 9	MANITOBA PROV.....		10/01/2019	VARIOUS.....		6,974,450	7,000,000	6,808,000	6,826,557		42,209		42,209		6,868,765		105,685	105,685	107,322	09/05/2021
68323A AD 6	PROVINCE OF ONTARIO.....		10/21/2019	DESJARDIN.....		1,034,880	1,000,000	1,080,070	1,052,182		(17,201)		(17,201)		1,034,981		(101)	(101)	35,671	06/02/2021
74814Z EG 4	PROVINCE OF QUEBEC.....		06/19/2019	VARIOUS.....		4,163,120	4,000,000	4,354,960	4,208,106		(50,080)		(50,080)		4,158,026		5,094	5,094	99,863	12/01/2020
74814Z EX 7	QUEBEC PROV.....		03/07/2019	CHARLES SHWAB.....		6,060,300	6,000,000	5,988,780		150		150		5,988,930		71,370	71,370	79,110	09/01/2026	
1099999	Total - Bonds - All Other Government.....					187,104,176	185,675,000	185,726,866	106,652,325	0	30,371	0	30,371	0	185,494,456	0	1,609,721	1,609,721	1,693,900	XXX
Bonds - U.S. States, Territories and Possessions																				
93974D 2H 0	WASHINGTON ST.....		07/23/2019	USB SECURITIES.....		2,515,180	2,000,000	2,377,780	2,356,960		(15,451)		(15,451)		2,341,509		173,671	173,671	98,333	02/01/2030
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					2,515,180	2,000,000	2,377,780	2,356,960	0	(15,451)	0	(15,451)	0	2,341,509	0	173,671	173,671	98,333	XXX
Bonds - U.S. Political Subdivisions of States																				
968661 GY 8	WILL CNTY ILL FST PRESV D.....		12/15/2019	MATURITY.....		625,000	625,000	771,406	644,037		(19,037)		(19,037)		625,000		0	0	31,250	12/15/2019
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					625,000	625,000	771,406	644,037	0	(19,037)	0	(19,037)	0	625,000	0	0	0	31,250	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
047870 KB 5	ATLANTA GA WTR & WASTE WT.....		10/04/2019	STIEFL-F.....		351,040	350,000	348,380	349,385		112		112		349,497		1,542	1,542	19,658	11/01/2022

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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		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	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	Contractual Maturity Date		
176553	HB 4	CITIZENS PROPERTY INSURANCE CORP FL...	10/04/2019	MESIROW		177,551	150,000	171,962	164,899		(1,628)		(1,628)		163,271		14,279	14,279	6,396	06/01/2025		
196632	PA 5	COLORADO SPRINGS COLO UTI	03/08/2019	BARCLAYS		1,087,590	1,000,000	1,192,270	1,072,885		(4,853)		(4,853)		1,068,032		19,558	19,558	16,250	11/15/2021		
3128K7	U5 5	FHLMC	12/01/2019	MORTGAGE PAYDOWN		27,930	27,930	26,695	27,833		97		97		27,930				647	09/01/2035		
3128KG	FP 8	FHLMC	12/01/2019	MORTGAGE PAYDOWN		1,635	1,635	1,680	1,637		(3)		(3)		1,635				61	11/01/2036		
3128LB	AZ 1	FHLMC	12/01/2019	MORTGAGE PAYDOWN		132,584	132,584	141,243	134,306		(1,723)		(1,723)		132,584				6,956	05/01/2038		
3128M4	CP 6	FHLMC	12/01/2019	MORTGAGE PAYDOWN		49,520	49,520	48,460	49,376		144		144		49,520				1,377	12/01/2036		
3128MJ	ZB 9	FHLMC	12/01/2019	MORTGAGE PAYDOWN		1,739,029	1,739,029	1,688,488	1,734,494		4,535		4,535		1,739,029				31,730	12/01/2046		
3128MM	CK 7	FHLMC	12/01/2019	MORTGAGE PAYDOWN		181,248	181,248	181,743	181,248				0		181,248				4,443	09/01/2020		
3128P7	BH 5	FHLMC	12/01/2019	MORTGAGE PAYDOWN		84,436	84,436	85,531	84,633		(197)		(197)		84,436				2,784	12/01/2025		
3128P7	CB 7	FHLMC	12/01/2019	MORTGAGE PAYDOWN		115,152	115,152	118,301	115,690		(538)		(538)		115,152				4,267	02/01/2026		
3128PE	4N 5	FEDERAL NATL MG	12/01/2019	MORTGAGE PAYDOWN		91,246	91,246	92,928	91,459		(213)		(213)		91,246				3,000	10/01/2021		
31292L	DN 2	FHLMC PC	12/01/2019	MORTGAGE PAYDOWN		1,052,045	1,052,045	1,147,387	1,059,347		(7,302)		(7,302)		1,052,045				38,632	07/01/2041		
312942	CB 9	FHLMC PC	12/01/2019	MORTGAGE PAYDOWN		89,935	89,935	92,978	90,181		(245)		(245)		89,935				1,997	09/01/2040		
312945	TE 8	FEDERAL NATL MG	12/01/2019	MORTGAGE PAYDOWN		346,245	346,245	366,100	345,604		641		641		346,245				7,135	02/01/2041		
31296S	M3 7	FHLMC	12/01/2019	MORTGAGE PAYDOWN		18,554	18,554	18,899	18,584		(30)		(30)		18,554				605	01/01/2034		
31297C	HD 5	FHLMC	12/01/2019	MORTGAGE PAYDOWN		109,042	109,042	108,791	109,030		12		12		109,042				1,194	07/01/2034		
31297S	R6 4	FHLMC PC	12/01/2019	MORTGAGE PAYDOWN		7,857	7,857	7,626	7,830		27		27		7,857				215	08/01/2030		
31307G	MD 8	FHLMC PC	12/01/2019	MORTGAGE PAYDOWN		168,027	168,027	177,307	168,183		(157)		(157)		168,027				3,098	03/01/2029		
31307G	TL 3	FHLMC PC	12/01/2019	MORTGAGE PAYDOWN		315,271	315,271	332,684	315,669		(398)		(398)		315,271				4,677	03/01/2029		
31307Q	6A 0	FHLMC	12/01/2019	MORTGAGE PAYDOWN		2,260,695	2,260,695	2,228,904	2,256,545		4,149		4,149		2,260,695				33,804	06/01/2031		
3132GG	AX 3	FEDERAL NATL MG	12/01/2019	MORTGAGE PAYDOWN		59,738	59,738	63,117	59,680		58		58		59,738				1,485	08/01/2041		
3132HM	TF 8	FEDERAL NATL MG	12/01/2019	MORTGAGE PAYDOWN		409,052	409,052	438,963	413,805		(4,754)		(4,754)		409,052				11,366	09/01/2042		
3132J9	D3 9	FHLMC PC	12/01/2019	MORTGAGE PAYDOWN		480,490	480,490	497,307	482,369		(1,879)		(1,879)		480,490				8,552	04/01/2043		
3132LQ	QA 8	FHLMC	12/01/2019	MORTGAGE PAYDOWN		1,686,382	1,686,382	1,674,261	1,685,167		1,215		1,215		1,686,382				36,223	01/01/2038		
3132M5	G2 2	FHLMC PC	12/01/2019	MORTGAGE PAYDOWN		144,278	144,278	154,739	144,688		(409)		(409)		144,278				3,674	02/01/2044		
3132M6	YN 4	FHLMC PC	12/01/2019	MORTGAGE PAYDOWN		488,946	488,946	518,207	491,133		(2,187)		(2,187)		488,946				8,567	05/01/2044		
3132MA	BV 2	FHLMC PC	12/01/2019	MORTGAGE PAYDOWN		270,177	270,177	286,599	271,075		(898)		(898)		270,177				3,708	10/01/2044		
3132QT	FZ 2	FEDERAL NATL MG	12/01/2019	MORTGAGE PAYDOWN		1,257,601	1,257,601	1,322,937	1,264,079		(6,478)		(6,478)		1,257,601				27,276	10/01/2045		
3132WG	FY 8	FEDERAL NATL MG	12/01/2019	MORTGAGE PAYDOWN		791,094	791,094	788,251	790,901		193		193		791,094				16,493	09/01/2046		
3132VNN	JR 4	FHLMC	12/01/2019	MORTGAGE PAYDOWN		2,037,218	2,037,218	2,151,971	2,050,160		(12,942)		(12,942)		2,037,218				51,234	05/01/2047		
3138E8	K6 8	FEDERAL NATL MG	11/01/2019	VARIOUS		615,608	615,608	632,537	614,536		1,072		1,072		615,608				10,009	04/01/2042		
3138LR	7M 8	FNMA PASS-THRU LNG 30 Y	11/01/2019	VARIOUS		1,350,101	1,350,101	1,453,257	1,367,093		(16,993)		(16,993)		1,350,101				33,150	06/01/2042		
3138MK	4R 4	FEDERAL NATL MG	11/01/2019	VARIOUS		618,634	618,634	648,890	619,032		(398)		(398)		618,634				9,988	11/01/2042		
3138WJ	U8 9	FEDERAL NATL MG	11/01/2019	VARIOUS		590,942	590,942	567,766	588,793		2,148		2,148		590,942				7,936	02/01/2032		
3138XC	F3 1	FNMA PASS-THRU LNG 30 Y	11/01/2019	VARIOUS		635,376	635,376	660,295	637,401		(2,025)		(2,025)		635,376				14,009	09/01/2043		
3138Y5	5D 4	FNMA PASSTHRU AX4443	11/01/2019	VARIOUS		825,143	825,143	850,413	829,829		(4,685)		(4,685)		825,143				15,730	10/01/2029		
31402R	DD 8	FNMA PASS-THRU LNG 30 Y	11/01/2019	VARIOUS		84,296	84,296	83,262	84,185		111		111		84,296				2,548	05/01/2035		
31403S	W5 1	FNMA PASS-THRU LNG 30 Y	11/01/2019	VARIOUS		157,287	157,287	162,350	158,427		(1,139)		(1,139)		157,287				5,856	11/01/2033		
31404N	GC 4	FEDERAL NATL MG	05/01/2019	VARIOUS		24,519	24,519	23,748	24,404		115		115		24,519				259	05/01/2019		
31405S	EF 7	FEDERAL NATL MG	11/01/2019	VARIOUS		71,118	71,118	68,340	70,772		345		345		71,118				1,947	08/01/2035		
31406V	DP 8	FNMA PASS-THRU LNG 30 Y	11/01/2019	VARIOUS		23,547	23,547	24,518	23,650		(103)		(103)		23,547				733	05/01/2035		
31406W	DM 5	FNMA PASS-THRU LNG 30 Y	11/01/2019	VARIOUS		3,476	3,476	3,568	3,486		(9)		(9)		3,476				114	06/01/2035		

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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	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	
31409X	PU 7		11/01/2019	VARIOUS		34,038	34,038	33,059	33,897		140		140		34,038			0	1,184	02/01/2036	
3140GV	NB 7		11/01/2019	VARIOUS		5,723,277	5,723,277	5,745,186	5,728,743		(5,466)		(5,466)		5,723,277			0	177,449	09/01/2047	
3140H1	E5 5		11/01/2019	VARIOUS		1,051,110	1,051,110	1,049,631			138		138		1,051,110			0	12,498	11/01/2037	
3140JH	SN 4		11/01/2019	VARIOUS		2,730,655	2,730,655	2,768,842	2,739,027		(8,372)		(8,372)		2,730,655			0	85,997	09/01/2038	
31410D	5Y 2		11/01/2019	VARIOUS		3,336	3,336	3,382	3,337		(1)		(1)		3,336			0	119	08/01/2036	
31410P	A8 6		11/01/2019	VARIOUS		3,257	3,257	3,348	3,265		(8)		(8)		3,257			0	125	08/01/2036	
31410U	YW 6		11/01/2019	VARIOUS		100,641	100,641	101,711	100,676		(35)		(35)		100,641			0	613	09/01/2036	
31411C	KH 3		11/01/2019	VARIOUS		1,541	1,541	1,594	1,545		(5)		(5)		1,541			0	63	11/01/2036	
31411K	R4 7		11/01/2019	VARIOUS		120,316	120,316	120,636	120,344		(28)		(28)		120,316			0	2,267	01/01/2037	
31411N	5C 7		11/01/2019	VARIOUS		59,473	59,473	59,928	59,488		(15)		(15)		59,473			0	950	02/01/2037	
31411W	AU 1		11/01/2019	VARIOUS		8,023	8,023	8,086	8,030		(7)		(7)		8,023			0	262	04/01/2037	
31412A	U9 3		11/01/2019	VARIOUS		4,707	4,707	4,803	4,711		(4)		(4)		4,707			0	169	07/01/2037	
31412R	D5 3		11/01/2019	VARIOUS		453,010	453,010	454,850	453,241		(232)		(232)		453,010			0	10,173	03/01/2040	
31419A	DS 3		11/01/2019	VARIOUS		120,819	120,819	131,636	121,724		(905)		(905)		120,819			0	4,314	09/01/2039	
31419J	SH 2		11/01/2019	VARIOUS		817,738	817,738	807,133	816,913		826		826		817,738			0	18,496	11/01/2040	
31419K	GD 1		11/01/2019	VARIOUS		528,854	528,854	517,037	527,833		1,021		1,021		528,854			0	8,575	11/01/2040	
31419L	QD 8		11/01/2019	VARIOUS		252,129	252,129	256,659	252,474		(345)		(345)		252,129			0	5,821	12/01/2040	
38122N	ZA 3		01/22/2019	JEFFERIES & CO		1,035,689	910,000	1,096,641	1,067,164		(1,241)		(1,241)		1,065,923		(30,234)	(30,234)	6,699	06/01/2026	
45188R	EL 9		01/01/2019	MATURITY		200,000	200,000	224,240	200,000				0		200,000			0	5,150	01/01/2019	
57422J	AA 6		10/24/2019	BARCLAYS		1,064,380	1,000,000	1,166,360	1,091,012		(25,283)		(25,283)		1,065,730		(1,350)	(1,350)	53,889	03/31/2024	
59334D	EL 4		03/04/2019	SIGNET BANK		336,593	330,000	358,245	332,330		(553)		(553)		331,777		4,816	4,816	7,459	10/01/2019	
626207	VM 3		01/01/2019	MATURITY		1,220,000	1,220,000	1,446,864	1,220,000				0		1,220,000			0	32,025	01/01/2019	
665245	XM 3		04/01/2019	MATURITY		515,000	515,000	537,928	515,821		(821)		(821)		515,000			0	12,875	04/01/2019	
721876	QH 6		03/06/2019	EXCHANGE		762,073	750,000	827,813	763,551		(1,601)		(1,601)		761,950		123	123	18,750	07/01/2020	
89602N	2C 7		12/03/2019	CORPORATE REORG		850,000	850,000	850,000	850,000				0		850,000			0	17,472	01/01/2033	
898526	EV 6		01/22/2019	JEFFERIES & CO		1,142,000	1,000,000	1,194,790	1,172,118		(1,170)		(1,170)		1,170,948		(28,948)	(28,948)	7,361	06/01/2027	
92818G	JV 6		08/22/2019	EXCHANGE		2,256,958	2,120,000	2,421,464	2,297,969		(39,466)		(39,466)		2,258,503		(1,545)	(1,545)	53,000	11/01/2021	
92818G	KN 2		09/23/2019	HUTCHINSON SHOCKLIY E& CO		1,206,139	1,120,000	1,192,355			(2,961)		(2,961)		1,189,394		16,745	16,745	22,400	11/01/2021	
93978H	FG 5		08/14/2019	MORGAN STANLEY		753,458	750,000	876,158	768,639		(15,524)		(15,524)		753,115		343	343	32,813	10/01/2019	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						44,386,869	43,693,398	45,914,032	42,307,335	0	(159,130)	0	(159,130)	0	44,391,538	0	(4,671)	(4,671)	1,058,751	XXX
Bonds - Industrial and Miscellaneous																					
00110A	AE 4		07/01/2019	MORTGAGE PAYDOWN		729,871	729,871	826,122	740,202		(10,331)		(10,331)		729,871			0	28,064	07/01/2020	
035242	AP 1		02/11/2019	CORPORATE REORG		1,939,860	2,000,000	1,979,660	1,975,790		333		333		1,976,122		(36,262)	(36,262)	38,528	02/01/2026	
03524B	AE 6		02/11/2019	CORPORATE REORG		996,080	1,000,000	999,750	999,864		3		3		999,866		(3,786)	(3,786)	19,528	02/01/2024	
037833	BF 6		01/29/2019	MK TAXES SYS		994,650	1,000,000	1,010,190	1,006,450		(154)		(154)		1,006,297		(11,647)	(11,647)	5,850	05/13/2022	
06051G	FD 6		04/01/2019	MATURITY		1,500,000	1,500,000	1,499,580	1,499,978		22		22		1,500,000			0	19,875	04/01/2019	
124857	AM 5		05/02/2019	MK TAXES SYS		1,677,720	1,650,000	1,646,040	1,647,590		135		135		1,647,725		29,995	29,995	44,261	08/15/2024	
12632X	AD 0		01/15/2019	VARIOUS		4,319,214	4,319,214	4,317,726	4,318,580		8		8		4,318,588		627	627	5,939	12/15/2021	
126650	BW 9		08/15/2019	CORPORATE REORG		516,660	500,000	493,420	498,180		460		460		498,640		18,020	18,020	15,469	05/15/2021	
161175	BJ 2		04/22/2019	JP MORGAN		577,650	600,000	594,996	595,545		129		129		595,674		(18,024)	(18,024)	15,563	02/15/2028	
161571	FK 5		08/15/2019	MATURITY		7,000,000	7,000,000	6,939,721	6,991,137		8,863		8,863		7,000,000			0	73,733	08/15/2019	
172967	HM 6		04/08/2019	MATURITY		1,250,000	1,250,000	1,248,075	1,249,890		110		110		1,250,000			0	15,938	04/08/2019	

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	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
225401	AG 3		04/05/2019	JP MORGAN		512,290	500,000	498,095	498,165				82		498,247		14,043	14,043	6,836	06/12/2024.
233851	BH 6		09/03/2019	MATURITY		1,000,000	1,000,000	997,360	999,636				364		1,000,000				22,500	09/03/2019.
24422E	SS 9		09/16/2019	VARIOUS		2,150,000	2,150,000	2,148,796	2,149,821			179			2,150,000				49,450	09/16/2019.
25179M	AH 6		01/15/2019	MATURITY		1,250,000	1,250,000	1,479,600	1,251,920			(1,920)		(1,920)	1,250,000				39,375	01/15/2019.
25179M	AP 8		07/26/2019	ISSUE CALLED at 103.287		929,584	900,000	886,719	888,483			1,867		1,867	890,350		9,650	9,650	50,059	05/15/2022.
25243Y	AY 5		06/03/2019	PY CORRECTION		746,361	750,000	745,913	746,021			(108)		(108)	745,913		449	449		09/18/2023.
254683	AY 1		07/15/2019	VARIOUS		4,690,000	4,690,000	4,681,275	4,685,972			688		688	4,686,660		3,340	3,340	45,688	01/18/2022.
260003	AJ 7		12/04/2019	CORPORATE REORG.		1,030,660	1,000,000	999,420	999,857			60		60	999,916		84	84	84,768	03/01/2021.
29379V	BB 8		03/14/2019	BARCLAYS		1,029,160	1,000,000	998,110	998,943			40		40	998,983		30,177	30,177	23,075	02/15/2024.
316773	CQ 1		03/01/2019	MATURITY		500,000	500,000	499,295	499,975			25		25	500,000				5,750	03/01/2019.
345397	XA 6		04/16/2019	MK TAXES SYS		1,952,460	2,000,000	2,000,000	2,000,000					0	2,000,000		(47,540)	(47,540)	49,895	01/09/2022.
369604	BG 7		02/01/2019	JP MORGAN		4,841,700	5,000,000	5,050,650	5,041,904			(730)		(730)	5,041,174		(199,474)	(199,474)	67,500	03/11/2024.
44614D	AD 9		12/15/2019	MORTGAGE PAYDOWN		1,668,644	1,668,644	1,667,582	1,667,567			1,077		1,077	1,668,644				27,614	04/15/2022.
465685	AF 2		06/14/2019	ISSUE CALLED at 101.724		508,620	500,000	496,675	499,572			184		184	499,756		244	244	33,752	01/15/2020.
46625H	HL 7		04/23/2019	MATURITY		2,000,000	2,000,000	1,993,860	1,999,753			247		247	2,000,000				63,000	04/23/2019.
47788M	AD 2		06/17/2019	VARIOUS		7,000,000	7,000,000	6,999,913	6,999,947			11		11	6,999,959		41	41	56,249	01/15/2023.
485260	BL 6		06/15/2019	MATURITY		1,000,000	1,000,000	1,176,080	1,011,190			(11,190)		(11,190)	1,000,000				33,500	06/15/2019.
50077L	AD 8		04/17/2019	MK TAXES SYS		938,570	1,000,000	995,620	996,637			125		125	996,762		(58,192)	(58,192)	11,750	06/01/2026.
50116W	AD 7		12/16/2019	VARIOUS		3,500,000	3,500,000	3,499,184	3,499,784			216		216	3,499,706		294	294	58,352	10/15/2022.
539830	AT 6		11/15/2019	MATURITY		1,000,000	1,000,000	990,930	999,044			956		956	1,000,000				42,500	11/15/2019.
55616X	AF 4		12/18/2019	CORPORATE REORG.		226,171	221,000	219,208	220,380			189		189	220,568		5,603	5,603	12,203	01/15/2022.
58772P	AE 8		09/16/2019	VARIOUS		4,512,339	4,512,339	4,511,461	4,511,922			318		318	4,512,240		99	99	37,467	12/15/2021.
61747Y	CG 8		05/13/2019	MATURITY		1,000,000	1,000,000	997,690	999,884			116		116	1,000,000				36,500	05/13/2019.
63946B	AD 2		09/03/2019	ISSUE CALLED at 101.996		2,039,920	2,000,000	1,996,900	1,999,491			253		253	1,999,744		256	256	126,612	04/30/2020.
654740	AH 2		03/04/2019	MATURITY		1,000,000	1,000,000	999,530	999,983			17		17	1,000,000				11,750	03/04/2019.
65477W	AD 8		02/15/2019	VARIOUS		1,311,034	1,311,034	1,310,837	1,310,962			28		28	1,310,990		45	45	2,994	03/15/2021.
65478A	AE 3		12/15/2019	MORTGAGE PAYDOWN		5,534,275	5,534,275	5,533,027	5,531,979			2,296		2,296	5,534,275				67,736	02/15/2022.
69353R	DD 7		07/02/2019	VARIOUS		1,500,000	1,500,000	1,495,320	1,499,509			492		492	1,500,000				33,750	07/02/2019.
713448	BN 7		09/30/2019	ISSUE CALLED at 100.712		2,014,243	2,000,000	1,993,300	1,999,157			604		604	1,999,760		240	240	122,993	01/15/2020.
76110W	MB 9		11/25/2019	VARIOUS		132,044	132,044	69,278	128,487			3,556		3,556	132,044				4,774	09/25/2031.
806851	AE 1		09/27/2019	CORPORATE REORG.		1,051,270	1,000,000	994,350	994,590			948		948	995,538		55,732	55,732	45,917	12/21/2022.
828807	CF 2		10/07/2019	ISSUE CALLED at 103.398		258,496	250,000	249,013	249,760			82		82	249,842		158	158	20,527	03/01/2021.
887317	AK 1		03/27/2019	J P MORGAN		1,039,762	1,000,000	989,430	997,165			286		286	997,451		2,549	2,549	63,248	03/29/2021.
88732J	AS 7		04/01/2019	MATURITY		1,000,000	1,000,000	993,480	999,767			233		233	1,000,000				41,250	04/01/2019.
90131H	AE 5		03/20/2019	EXCHANGE		1,245,741	1,250,000	1,241,488	1,244,343			195		195	1,244,538		1,203	1,203	23,767	09/15/2024.
90131H	AQ 8		03/20/2019	EXCHANGE		2,248,869	2,250,000	2,236,050	2,246,346			362		362	2,246,707		2,162	2,162	60,469	02/15/2021.
913017	CH 0		05/02/2019	BARCLAYS		2,243,827	2,350,000	2,345,277	2,346,197			152		152	2,346,349		(102,522)	(102,522)	32,002	11/01/2026.
94106L	BE 8		03/13/2019	USBCORP		829,515	850,000	796,382	797,037			1,030		1,030	798,066		31,449	31,449	8,925	11/15/2027.
00889Y	AA 9		03/20/2019	RBC DEXIA		518,625	526,000	526,000	526,000					0	526,000		(7,375)	(7,375)	8,768	06/26/2024.
01626P	AB 2		11/01/2019	MATURITY		126,000	126,000	132,553	127,281			(1,281)		(1,281)	126,000				4,182	11/01/2019.
06367X	VK 4		10/03/2019	T D SECURITIES		8,018,116	8,030,000	8,088,127	8,058,037			(9,419)		(9,419)	8,048,618		(30,502)	(30,502)	153,859	03/31/2021.

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	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
06368B J9 0	BANK MONTREAL		10/09/2019	RBC DEXIA		2,056,420	2,000,000	1,996,640	1,997,035		489		489		1,997,524		58,896	58,896	46,794	06/20/2023.
13596Z NQ 4	CIBC		10/09/2019	RBC DEXIA		3,499,510	3,500,000	3,498,845	3,499,186		55		55		3,499,241		269	269	75,312	03/21/2022.
23384N AV 9	DAIMLER CANADA FINANCE		03/04/2019	RBC DEXIA		367,298	374,000	373,895	373,946		4		4		373,950		(6,652)	(6,652)	4,687	07/08/2021.
34527A BL 3	FORD CR CDA LTD		03/04/2019	BMO CAPITAL		774,627	781,000	786,384	783,573		(306)		(306)		783,267		(8,640)	(8,640)	6,238	05/07/2020.
34527A BQ 2	FORD CR CDA LTD		06/14/2019	MATURITY		1,235,000	1,235,000	1,268,223	1,240,938		(5,938)		(5,938)		1,235,000				19,390	06/14/2019.
34527A BT 6	FORD CREDIT CANADA		03/04/2019	SCOTIA		1,010,816	1,059,000	1,059,000	1,059,000						1,059,000		(48,185)	(48,185)	15,214	02/23/2022.
36252M BG 4	GMF CANADA LEASING TRUST		12/20/2019	VARIOUS		2,360,761	2,360,761	2,360,761	2,360,761						2,360,761				11,575	03/22/2021.
37045Y AC 8	GM FINANCIAL CAD		03/04/2019	T D SECURITIES		1,952,040	2,000,000	1,957,580	1,968,820		1,531		1,531		1,970,351		(18,311)	(18,311)	13,534	06/01/2022.
539481 AL 5	LOBLAW COS LTD		03/04/2019	DESJARDIN		2,080,620	2,000,000	2,009,060	2,008,986		(215)		(215)		2,008,771		71,849	71,849	18,463	06/10/2024.
75585R PY 5	REAL ESTATE ASSET LIQUIDITY TRUST		12/12/2019	VARIOUS		20,122	40,968	40,967	40,967						40,967		(20,845)	(20,845)	809	11/12/2052.
775109 AR 2	ROGERS COMMUNICATION		11/27/2019	RBC DEXIA		4,185,649	4,100,000	4,330,208	4,253,241		(78,970)		(78,970)		4,174,271		(74,271)	(74,271)	309,498	09/29/2020.
780086 PX 6	ROYAL BANK CDA		10/09/2019	T D SECURITIES		3,027,030	3,000,000	2,951,637	2,956,691		8,237		8,237		2,964,928		62,102	62,102	60,228	12/05/2022.
78010U SN 8	ROYAL BK OF CDA BD CDS		03/15/2019	VARIOUS		1,450,000	1,450,000	1,449,449	1,449,976		24		24		1,450,000				15,588	03/15/2019.
82028K AR 2	SHAW COMMUNICATIONS		12/24/2019	RBC DEXIA		855,672	831,000	957,576	874,844		(21,872)		(21,872)		852,972		(21,972)	(21,972)	72,506	12/07/2020.
891145 T7 9	TORONTO DOMINION BK ONT		03/04/2019	T D SECURITIES		1,031,410	1,000,000	1,043,410	1,035,575		(1,051)		(1,051)		1,034,525		(3,115)	(3,115)	19,754	07/24/2024.
918423 AS 3	VW CR CDA INC		03/04/2019	HSBC		2,678,760	2,625,000	2,628,881	2,628,774		(158)		(158)		2,628,616		50,142	50,142	30,069	11/14/2022.
111021 AK 7	BRITISH TELECOMMUNICATION		02/14/2019	MATURITY		1,000,000	1,000,000	999,020	999,975		25		25		1,000,000				11,750	02/14/2019.
3899999	Total - Bonds - Industrial and Miscellaneous					127,185,736	127,157,150	127,791,594	124,917,201	0	(105,937)	0	(105,937)	0	127,171,727	0	(267,597)	(267,597)	2,705,463	XXX
8399997	Total - Bonds - Part 4					375,976,575	373,655,464	376,993,321	291,300,297	0	(269,138)	0	(269,138)	0	374,446,713	0	1,248,253	1,248,253	5,700,417	XXX
8399998	Total - Bonds - Summary Item from Part 5					141,415,229	139,825,000	140,890,019		0	(42,697)		(42,697)		140,847,322		567,905	567,905	1,160,445	XXX
8399999	Total - Bonds					517,391,804	513,480,464	517,883,340	291,300,297	0	(311,835)	0	(311,835)	0	515,294,035	0	1,816,158	1,816,158	6,860,862	XXX

E14.4

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

00206R 10 2	AT&T INC		07/18/2019	VARIOUS		190,000,000	6,246,045	XXX	5,422,600	5,422,600					5,422,600		823,445	823,445	290,700	XXX
015351 10 9	ALEXION PHARMACEUTICALS I		04/18/2019	SANFORD BERNST		72,000,000	9,051,379	XXX	8,510,881	7,009,920	1,500,961		1,500,961		8,510,881		540,498	540,498		XXX
02079K 10 7	ALPHABET INC		03/21/2019	SANFORD BERNST		6,300,000	7,681,539	XXX	6,915,708	6,524,343	391,365		391,365		6,915,708		765,831	765,831		XXX
02209S 10 3	ALTRIA GROUP INC		03/27/2019	VARIOUS		90,000,000	5,078,728	XXX	6,349,353	4,445,100	1,904,253		1,904,253		6,349,353		(1,270,625)	(1,270,625)	144,000	XXX
023135 10 6	AMAZON COM INC		05/17/2019	SANFORD BERNST		6,200,000	11,759,629	XXX	10,437,534	9,312,214	1,125,320		1,125,320		10,437,534		1,322,095	1,322,095		XXX
032511 10 7	ANADARKO PETROLEUM CORP		08/09/2019	VARIOUS		120,300,000	8,087,962	XXX	4,192,631	5,273,952	(1,081,321)		(1,081,321)		4,192,631		3,895,331	3,895,331	92,880	XXX
060505 10 4	BANKAMERICA CORP		06/07/2019	VARIOUS		395,000,000	10,948,820	XXX	11,887,177	9,732,800	2,154,377		2,154,377		11,887,177		(938,356)	(938,356)	119,250	XXX
09062X 10 3	BIOGEN IDEC INC		01/28/2019	COWEN		24,000,000	7,883,535	XXX	6,470,042	7,222,080	(752,038)		(752,038)		6,470,042		1,413,493	1,413,493		XXX
110122 10 8	BRISTOL MYERS SQUIBB CO		04/18/2019	VARIOUS		30,000,000	1,365,230	XXX	1,919,142	1,569,400	359,742		359,742		1,919,142		(553,912)	(553,912)	24,600	XXX
11135F 10 1	BROADCOM LTD		03/15/2019	CITIGROUP		50,000,000	14,864,582	XXX	2,205,273	12,714,000	(10,508,727)		(10,508,727)		2,205,273		12,659,308	12,659,308	132,500	XXX
151020 10 4	CELGENE CORP		07/11/2019	VARIOUS		138,000,000	12,366,722	XXX	7,304,994	8,844,420	(1,539,426)		(1,539,426)		7,304,994		5,061,728	5,061,728		XXX
172967 42 4	CITIGROUP INC		04/17/2019	VARIOUS		190,000,000	12,519,552	XXX	8,393,434	9,891,400	(1,497,966)		(1,497,966)		8,393,434		4,126,118	4,126,118	85,500	XXX
191216 10 0	COCA COLA CO		03/28/2019	VARIOUS		160,000,000	7,606,665	XXX	4,363,600	7,576,000	(3,212,400)		(3,212,400)		4,363,600		3,243,065	3,243,065	16,000	XXX
20030N 10 1	COMCAST CORP CL A		07/19/2019	COWEN		100,000,000	4,412,219	XXX	3,076,075	3,405,000	(328,925)		(328,925)		3,076,075		1,336,144	1,336,144	61,000	XXX
25179M 10 3	DEVON ENERGY CORP		03/19/2019	VARIOUS		80,000,000	2,424,984	XXX	1,803,200	1,803,200					1,803,200		621,784	621,784	12,800	XXX
254687 10 6	DISNEY WALT CO		01/23/2019	VARIOUS		195,000,000	21,563,396	XXX	8,508,283	21,381,746	(12,873,463)		(12,873,463)		8,508,283		13,055,113	13,055,113	171,600	XXX
26078J 10 0	DOWDUPONT INC		06/05/2019	VARIOUS		230,760,000	10,059,584	XXX	10,059,585	12,341,045	(2,281,460)		(2,281,460)		10,059,585		(1)	(1)	119,995	XXX
30303M 10 2	FACEBOOK INC		05/03/2019	VARIOUS		122,000,000	22,209,998	XXX	19,590,431	15,992,980	3,597,451		3,597,451		19,590,431		2,619,567	2,619,567		XXX
31428X 10 6	FEDEX CORP		12/16/2019	EVERCORE		34,600,000	5,797,615	XXX	2,426,618	5,582,018	(3,155,400)		(3,155,400)		2,426,618		3,370,997	3,370,997	89,960	XXX
369604 10 3	GENERAL ELEC CO		02/25/2019	RETURN OF CAPITAL			216,510	XXX	216,510	216,510					216,510					XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
42809H 10 7	HESS CORPORATION.....		03/07/2019	SANFORD BERNST.....	100,000.000	5,650,686	XXX	5,144,350	4,050,000	1,094,350			1,094,350		5,144,350		506,336	506,336	25,000	XXX
437076 10 2	HOME DEPOT INC.....		05/22/2019	ALEX BROWN.....	19,000.000	3,616,545	XXX	3,438,574	3,264,580	173,994			173,994		3,438,574		177,970	177,970	25,840	XXX
459200 10 1	INTERNATIONAL BUSINESS MACHS.....		01/23/2019	EVERCORE.....	20,000.000	2,635,592	XXX	2,963,190	2,273,400	689,790			689,790		2,963,190		(327,598)	(327,598)		XXX
46625H 10 0	JP MORGAN CHASE & CO.....		02/07/2019	COWEN.....	25,000.000	2,547,007	XXX	1,007,348	2,440,500	(1,433,153)			(1,433,153)		1,007,348		1,539,659	1,539,659	20,000	XXX
64110L 10 6	NETFLIX INC.....		10/17/2019	COWEN.....	20,000.000	6,097,450	XXX	5,918,389	5,353,200	565,189			565,189		5,918,389		179,061	179,061		XXX
674599 10 5	OCCIDENTAL PETE CORP DEL.....		01/15/2019	PRIOR YEAR INCOME.....			XXX						0				0	0	23,400	XXX
68389X 10 5	ORACLE SYSTEMS.....		12/09/2019	VARIOUS.....	408,000.000	21,247,102	XXX	17,815,890	18,421,200	(605,310)			(605,310)		17,815,890		3,431,211	3,431,211	143,184	XXX
717081 10 3	PFIZER INC.....		12/09/2019	COWEN.....	30,000.000	1,148,502	XXX	660,762	1,309,500	(648,738)			(648,738)		660,762		487,740	487,740	43,200	XXX
718172 10 9	PHILIP MORRIS INT'L.....		03/27/2019	VARIOUS.....	20,000.000	1,738,623	XXX	1,037,796	1,335,200	(297,404)			(297,404)		1,037,796		700,827	700,827	45,600	XXX
723787 10 7	PIONEER NATURAL RES.....		05/20/2019	VARIOUS.....	70,000.000	11,265,819	XXX	11,737,231	9,206,400	2,530,831			2,530,831		11,737,231		(471,412)	(471,412)	22,400	XXX
742718 10 9	PROCTER & GAMBLE CO.....		01/22/2019	VARIOUS.....	20,000.000	1,809,156	XXX	1,220,706	1,838,400	(617,694)			(617,694)		1,220,706		588,450	588,450	14,344	XXX
747525 10 3	QUALCOMM INC.....		07/10/2019	VARIOUS.....	560,000.000	42,931,719	XXX	32,855,454	31,869,600	985,854			985,854		32,855,454		10,076,265	10,076,265	474,300	XXX
806857 10 8	SCHLUMBERGER LTD.....		03/25/2019	SCOTIA.....	25,000.000	1,054,066	XXX	902,000	902,000	0			0		902,000		152,066	152,066	25,000	XXX
855244 10 9	STARBUCKS CORP.....		07/22/2019	BARCLAYS.....	65,000.000	5,908,820	XXX	1,506,390	4,186,000	(2,679,610)			(2,679,610)		1,506,390		4,402,430	4,402,430	46,800	XXX
882508 10 4	TEXAS INSTRS INC.....		01/03/2019	COWEN.....	25,000.000	2,256,311	XXX	1,196,758	2,362,500	(1,165,743)			(1,165,743)		1,196,758		1,059,553	1,059,553		XXX
90130A 10 1	TWENTY-FIRST CENTURY.....		03/20/2019	SPINOFF.....	200,000.000	11,214,468	XXX	7,638,500	9,624,000	(1,985,500)			(1,985,500)		7,638,500		3,575,968	3,575,968		XXX
902973 30 4	US BANCORP DEL.....		06/10/2019	VARIOUS.....	120,000.000	6,090,164	XXX	4,043,139	5,484,000	(1,440,861)			(1,440,861)		4,043,139		2,047,025	2,047,025	81,400	XXX
90384S 30 3	ULTA SALON COSMETCS & FRA.....		06/24/2019	COWEN.....	5,000.000	1,708,405	XXX	1,044,822	1,224,200	(179,378)			(179,378)		1,044,822		663,583	663,583		XXX
911312 10 6	UNITED PARCEL SERVICE.....		09/10/2019	VARIOUS.....	80,000.000	9,564,934	XXX	8,749,997	7,802,400	947,597			947,597		8,749,997		814,937	814,937	230,400	XXX
913017 10 9	UNITED TECHNOLOGIES CORP.....		09/12/2019	COWEN.....	18,000.000	2,466,217	XXX	1,985,195	1,916,640	68,555			68,555		1,985,195		481,022	481,022	39,690	XXX
92532F 10 0	VERTEX PHARMACEUTICALS INC.....		02/06/2019	COWEN.....	25,000.000	4,597,225	XXX	1,914,290	4,142,750	(2,228,460)			(2,228,460)		1,914,290		2,682,935	2,682,935		XXX
949746 10 1	WELLS FARGO & CO NEW.....		04/05/2019	VARIOUS.....	100,000.000	4,868,425	XXX	5,386,566	4,608,000	778,566			778,566		5,386,566		(518,141)	(518,141)	45,000	XXX
958102 10 5	WESTERN DIGITAL CORP.....		01/03/2019	EVERCORE.....	30,000.000	1,084,849	XXX	1,109,100	1,109,100	0			0		1,109,100		(24,251)	(24,251)	15,000	XXX
8676EP 10 8	SUNOPTA INC.....		08/09/2019	COWEN.....	190,000.000	386,015	XXX	1,624,722	735,300	889,422			889,422		1,624,722		(1,238,707)	(1,238,707)		XXX
G0177J 10 8	ALLERGAN PLC.....	C	06/25/2019	VARIOUS.....	47,000.000	7,288,358	XXX	7,360,200	6,282,020	1,078,180			1,078,180		7,360,200		(71,842)	(71,842)	39,960	XXX
G1151C 10 1	ACCENTURE LTD BERMUDA.....	C	09/25/2019	SANFORD BERNST.....	50,000.000	9,479,199	XXX	6,028,750	7,050,500	(1,021,750)			(1,021,750)		6,028,750		3,450,449	3,450,449	73,000	XXX
G29183 10 3	EATON CORP.....	D	11/06/2019	EVERCORE.....	33,000.000	2,980,597	XXX	2,464,348	2,265,780	198,568			198,568		2,464,348		516,250	516,250	93,720	XXX
G5960L 10 3	MEDTRONIC INC.....	D	09/23/2019	VARIOUS.....	94,000.000	8,958,908	XXX	7,227,136	8,550,240	(1,323,104)			(1,323,104)		7,227,136		1,731,771	1,731,771	82,800	XXX
Y2573F 10 2	FLEXTRONICS INTL LTD.....	D	10/23/2019	COWEN.....	480,000.000	5,243,743	XXX	3,652,800	3,652,800	0			0		3,652,800		1,590,943	1,590,943		XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....				367,983,599		XXX	277,687,474	309,510,938	(31,823,466)	0	0	(31,823,466)	0	277,687,474	0	90,296,123	90,296,123	2,970,823	XXX
Common Stocks - Mutual Funds																				
464287 50 7	ISHARES CORE S&P MIDCAP ETF.....		01/16/2019	COWEN.....	30,000.000	5,320,761	XXX	5,736,093	4,981,800	754,293			754,293		5,736,093		(415,332)	(415,332)	13,963	XXX
464287 80 4	ISHARES CORE S&P SMALL-CAP ETF.....		01/16/2019	COWEN.....	80,000.000	5,949,827	XXX	6,252,792	5,545,600	707,192			707,192		6,252,792		(302,965)	(302,965)	25,712	XXX
464288 24 0	ISHARES MSCI ACWI EX US ETF.....		11/01/2019	COWEN.....	600,000.000	27,983,750	XXX	28,229,460		0			0		28,229,460		(245,710)	(245,710)		XXX
46429B 68 9	ISHARES TR.....		12/06/2019	USB SECURITIES.....	2,956.000	223,023	XXX	220,057		0			0		220,057		2,966	2,966		XXX
46429B 69 7	ISHARES TR.....		12/06/2019	USB SECURITIES.....	5,927.000	384,692	XXX	379,081		0			0		379,081		5,610	5,610		XXX
46432F 33 9	ISHARES TR.....		12/09/2019	VARIOUS.....	1,175.000	115,153	XXX	113,640		0			0		113,640		1,513	1,513		XXX
46432F 39 6	ISHARES TR.....		12/06/2019	USB SECURITIES.....	82.000	10,143	XXX	9,981		0			0		9,981		162	162		XXX
46434V 44 9	ISHARES TR.....		12/06/2019	USB SECURITIES.....	166.000	5,072	XXX	5,002		0			0		5,002		70	70		XXX
77956H 32 8	TROWE PR GLOBAL STOCK.....		12/18/2019	T ROWE PR GLOBAL STOCK.....		548,082	XXX			0			0				548,082	548,082		XXX
92204A 87 6	VANGUARD UTILITIES ETF.....		06/06/2019	COWEN & CO.....	170,000.000	22,797,939	XXX	18,941,196	20,031,100	(1,089,904)			(1,089,904)		18,941,196		3,856,746	3,856,746	160,718	XXX
9499999	Total - Common Stocks - Mutual Funds.....				63,338,442		XXX	59,887,302	30,558,500	371,581	0	0	371,581	0	59,887,302	0	3,451,142	3,451,142	200,393	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
9799997.	Total - Common Stocks - Part 4.....					...431,322,041	XXX	...337,574,776	...340,069,438	(31,451,885)	.....0	.....0	...(31,451,885)	.....0	...337,574,776	.....0	93,747,265	...93,747,265	..3,171,216	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....					...39,457,030	XXX	...36,923,682	.....	.....	.....	.....	.....0	.....	...36,923,682	.....	..2,533,347	...2,533,347	....389,710	XXX
9799999.	Total - Common Stocks.....					...470,779,071	XXX	...374,498,458	...340,069,438	(31,451,885)	.....0	.....0	...(31,451,885)	.....0	...374,498,458	.....0	96,280,612	...96,280,612	..3,560,926	XXX
9899999.	Total - Preferred and Common Stocks.....					...470,779,071	XXX	...374,498,458	...340,069,438	(31,451,885)	.....0	.....0	...(31,451,885)	.....0	...374,498,458	.....0	96,280,612	...96,280,612	..3,560,926	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					...988,170,875	XXX	...892,381,798	...631,369,735	(31,451,885)	.....(311,835)	.....0	...(31,763,720)	.....0	...889,792,493	.....0	98,096,770	...98,096,770	10,421,788	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - All Other Government																					
135087	D5 0		03/07/2019	CANADA GOVT.....	06/10/2019	VARIOUS.....	14,000,000	14,412,980	14,504,700	14,405,330		(7,650)		(7,650)			99,370	99,370	118,048	77,548	
135087	E6 7		10/10/2019	CANADA GOVT.....	12/04/2019	DESJARDIN.....	9,750,000	9,825,080	9,740,854	9,824,078		(1,002)		(1,002)			(83,225)	(83,225)	64,672	50,363	
135087	F8 2		07/02/2019	CANADA GOVT.....	09/06/2019	BANK OF.....	5,000,000	4,831,350	4,891,100	4,835,864		4,514		4,514			55,236	55,236	13,836	4,521	
135087	H4 9		02/27/2019	CANADA GOVT.....	08/06/2019	VARIOUS.....	13,000,000	12,974,000	13,080,550	12,974,724		724		724			105,826	105,826	26,370		
135087	H9 8		01/02/2019	CANADA GOVT.....	02/12/2019	T D SECURITIES.....	15,000,000	15,084,750	15,115,500	15,082,942		(1,808)		(1,808)			32,558	32,558	136,438	102,740	
135087	J3 9		07/31/2019	CANADA GOVT.....	12/04/2019	BANK OF.....	900,000	961,164	955,179	959,178		(1,986)		(1,986)			(3,999)	(3,999)	10,402	3,440	
135087	J4 7	A	01/02/2019	CANADA GOVT.....	07/02/2019	BANK OF.....	40,000,000	40,093,600	40,211,180	40,071,039		(22,561)		(22,561)			140,141	140,141	503,079	140,274	
135087	J5 4		05/10/2019	CANADA GOVT.....	08/06/2019	VARIOUS.....	15,175,000	15,648,127	15,755,880	15,637,736		(10,391)		(10,391)			118,144	118,144	95,116	56,224	
135087	J6 2		03/04/2019	CANADA GOVT.....	05/10/2019	VARIOUS.....	8,000,000	8,075,280	8,086,960	8,073,316		(1,964)		(1,964)			13,644	13,644	25,521	16,274	
135087	J8 8		05/01/2019	CANADA GOVT.....	05/07/2019	CIBC WORLD MKTS.....	750,000	753,000	752,078	752,975		(25)		(25)			(898)	(898)	288	72	
135087	K2 9		10/10/2019	CANADA GOVT.....	12/04/2019	VARIOUS.....	7,000,000	6,996,080	6,979,540	6,996,183		103		103			(16,643)	(16,643)	26,466	21,575	
68323A	EE 0		02/05/2019	ONTARIO PROV.....	03/07/2019	T D SECURITIES.....	5,500,000	5,490,485	5,560,005	5,490,613		128		128			69,392	69,392	38,786	26,249	
1099999	Total - Bonds - All Other Government.....							134,075,000	135,145,896	135,633,526	135,103,978	0	(41,918)	0	(41,918)	0	0	529,546	529,546	1,059,022	499,280
Bonds - U.S. Special Revenue and Special Assessment																					
721876	TU 4		03/06/2019	PIMA CNTY AZ SWR REV.....	08/14/2019	MORGAN STANLEY.....	440,000	447,083	455,171	444,938		(2,145)		(2,145)			10,234	10,234	13,750		
721876	TV 2		03/06/2019	PIMA CNTY AZ SWR REV.....	09/09/2019	BANC OF AMERICA.....	310,000	314,990	319,232	313,205		(1,785)		(1,785)			6,026	6,026	10,764		
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							750,000	762,073	774,403	758,143	0	(3,930)	0	(3,930)	0	0	16,260	16,260	24,514	0
Bonds - Industrial and Miscellaneous																					
31430W	AA 2		04/09/2019	FED DES CAISSES.....	10/09/2019	T D SECURITIES.....	5,000,000	4,982,050	5,007,300	4,985,201		3,151		3,151			22,099	22,099	76,909	24,061	
3899999	Total - Bonds - Industrial and Miscellaneous.....							5,000,000	4,982,050	5,007,300	4,985,201	0	3,151	0	3,151	0	0	22,099	22,099	76,909	24,061
8399998	Total - Bonds.....							139,825,000	140,890,019	141,415,229	140,847,322	0	(42,697)	0	(42,697)	0	0	567,905	567,905	1,160,445	523,341
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
674599	10 5		08/09/2019	OCCIDENTAL PETE CORP DEL.....	10/30/2019	COWEN.....	20,244,000	434,905	843,352	434,905				0			408,447	408,447	15,993		
929740	10 8		02/25/2019	WABTEC CORP.....	05/06/2019	VARIOUS.....	4,001,400	216,510	294,847	216,510				0			78,337	78,337			
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							651,415	1,138,199	651,415	651,415	0	0	0	0	0	0	486,784	486,784	15,993	0
Common Stocks - Mutual Funds																					
464288	25 7		05/15/2019	ISHARES.....	11/01/2019	COWEN.....	350,000,000	25,154,500	26,503,451	25,154,500				0			1,348,951	1,348,951	317,190		
46432F	33 9		12/06/2019	ISHARES TR.....	12/09/2019	CITIGROUP.....	154,000	15,247	15,225	15,247				0			(23)	(23)			
78462F	10 3		08/16/2019	SPDR S&P 500 TRUST ETF.....	09/30/2019	VARIOUS.....	20,000,000	5,778,560	5,928,457	5,778,560				0			149,897	149,897	27,672		
81369Y	60 5		08/16/2019	FINANCIAL SELECT SECTOR SPDR.....	12/03/2019	COWEN.....	200,000,000	5,323,960	5,871,698	5,323,960				0			547,738	547,738	28,855		
9499999	Total - Common Stocks - Mutual Funds.....							36,272,267	38,318,831	36,272,267	36,272,267	0	0	0	0	0	0	2,046,563	2,046,563	373,717	0
9799998	Total - Common Stocks.....							36,923,682	39,457,030	36,923,682	36,923,682	0	0	0	0	0	0	2,533,347	2,533,347	389,710	0
9899999	Total - Preferred and Common Stocks.....							36,923,682	39,457,030	36,923,682	36,923,682	0	0	0	0	0	0	2,533,347	2,533,347	389,710	0
9999999	Total - Bonds, Preferred and Common Stocks.....							177,813,701	180,872,259	177,771,004	177,771,004	0	(42,697)	0	(42,697)	0	0	3,101,252	3,101,252	1,550,155	523,341

ETS

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

**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	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Cash Equivalents (Schedule E Part 2 Type)						
00851B DN 2	AGRIC BK OF CHINA LTD - NY BRANCH.....	C.....		1,000,000	1,000,000	01/24/2020.....
05966D VZ 2	BANCO SANTANDER SA NY.....	C.....		1,000,000	1,000,000	02/07/2020.....
000000 00 0	BANK OF AMERICA N.A.....	C.....		1,000,000	1,000,000	12/23/2019.....
000000 00 0	BNP Paribas Paris.....	C.....		4,000,000	4,000,000	02/24/2020.....
000000 00 0	BOFA SECURITIES, INC.....	C.....		3,000,000	3,000,000	12/27/2019.....
000000 00 0	CANTOR FITZGERAL & CO.....	C.....		1,000,000	1,000,000	12/23/2019.....
XS2079 03 9	CIC LONDON.....	C.....		990,436	990,436	05/07/2020.....
000000 00 0	CITIGROUP GLOBAL MARKETS INC.....	C.....		8,000,000	8,000,000	12/23/2019.....
22549L WP 6	CREDIT SUISSE NY.....	C.....		1,000,000	1,000,000	03/06/2020.....
000000 00 0	HSBC SECURITIES,INC.....	C.....		5,226,990	5,226,990	12/23/2019.....
6117P4 D8 0	MONT BLANC.....	C.....		993,659	993,659	04/08/2020.....
000000 00 0	NATIXIS FINANCIAL PRODUCTS LLC.....	C.....		1,000,000	1,000,000	01/24/2020.....
000000 00 0	NATIXIS NEW YORK BRANCH.....	C.....		1,000,000	1,000,000	12/23/2019.....
000000 00 0	NATL BANK CANADA.....	C.....		1,000,000	1,000,000	12/27/2019.....
000000 00 0	NOMURA SECURITIES.....	C.....		1,000,000	1,000,000	12/23/2019.....
000000 00 0	PERSHING LLC.....	C.....		3,000,000	3,000,000	12/23/2019.....
000000 00 0	SHINKIN CENTRAL BANK.....	C.....		1,000,000	1,000,000	01/08/2020.....
000000 00 0	SHINKIN CENTRAL BANK.....	C.....		500,000	500,000	01/06/2020.....
000000 00 0	SOCIETE GENERALE NY BRANCH.....	C.....		2,000,000	2,000,000	12/23/2019.....
000000 00 0	UNITED OF OMAHA LIFE INSURANCE.....	C.....		1,500,000	1,500,000	01/21/2020.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....			39,211,085	39,211,085	XXX
9999999.	Totals.....			39,211,085	39,211,085	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....470,865 Book/Adjusted Carrying Value \$.....470,865
- Average balance for the year: Fair Value \$.....30,923,656 Book/Adjusted Carrying Value \$.....30,923,656
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....39,211,085 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	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	*
Open Depositories						
BANK OF AMERICA (CDR CLAIMS)..... HARTFORD, CT.....					(20,098,818)	XXX
JP MORGAN CHASE..... NEW YORK, NY.....		1.00	1,246,396		49,782,391	XXX
ROYAL BANK (RES ACCT)..... TORONTO, ON, CAN.....		1.49	198,183	25,000	6,306,023	XXX
ROYAL BANK (USD)..... TORONTO, ON, CAN.....		1.49	27,496	4,000	3,077,656	XXX
ROYAL BANK (LOSS PAY)..... TORONTO, ON, CAN.....					10,455,838	XXX
RBC INVESTOR SERVICES..... TORONTO, ON, CAN.....		1.49	88,908		1,520,786	XXX
0199998. Deposits in.....2 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			(242,310)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	1,560,983	29,000	50,801,567	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	1,560,983	29,000	50,801,567	XXX
0599999. Total Cash.....	XXX	XXX	1,560,983	29,000	50,801,567	XXX

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

1. January.....	151,622,850	4. April.....	63,381,835	7. July.....	41,260,443	10. October.....	48,168,890
2. February.....	92,892,960	5. May.....	101,020,088	8. August.....	32,785,672	11. November.....	55,849,621
3. March.....	80,179,997	6. June.....	(13,082,007)	9. September.....	57,185,154	12. December.....	250,801,567

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
All Other Money Market Mutual Funds										
09248U	61	9	BLACKROCK LIQUIDITY TEMPFUND INST'L.....		11/29/2019.....	1.710		59,215,735		1,379,544
31607A	20	8	FIDELITY PRIME MON MAR-INS		11/29/2019.....	1.720		37,921,596		758,825
38141W	23	2	GOLDMAN SACHS FINANCIAL SQUARE INST'L.....		11/29/2019.....	1.750		89,741,231		1,043,921
61747C	71	5	MORGAN STANLEY INST'L LIQUIDITY MMF.....		12/04/2019.....	1.730		24,997,502		
85749P	10	1	STATE ST INST LIQ RES-PREM.....		11/29/2019.....	1.740		25,443,408		445,919
8699999. Total - All Other Money Market Mutual Funds.....								237,319,472	0	3,628,209
8899999. Total - Cash Equivalents.....								237,319,472	0	3,628,209

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			25,037	25,185
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			50,074	50,369
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			921,370	926,799
33. New York.....NY						
34. North Carolina.....NC	B...	Property and Casualty			300,447	302,217
35. North Dakota.....ND						
36. Ohio.....OH						
37. Oklahoma.....OK						
38. Oregon.....OR	B...	Property and Casualty, Workers Compensation			665,990	669,914
39. Pennsylvania.....PA						
40. Rhode Island.....RI	B...	Property and Casualty	3,184,735	3,203,500		
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	3,184,735	3,203,500	1,962,918	1,974,484

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

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