

ANNUAL STATEMENT

of the

Idaho State Insurance Fund

of

Boise

in the state of

Idaho

to the

Department of Insurance

of the

State of Idaho

For the Year Ended

December 31, 2018

PROPERTY AND CASUALTY

2018 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

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



ANNUAL STATEMENT

As of December 31, 2018

of the Condition and Affairs of the

Idaho State Insurance Fund

NAIC Group Code..... 0, 0	NAIC Company Code..... 36129	Employer's ID Number..... 82-0412279
(Current Period) (Prior Period)		
Organized under the Laws of ID	State of Domicile or Port of Entry ID	Country of Domicile US
Incorporated/Organized..... December 31, 1917	Commenced Business..... January 1, 1918	
Statutory Home Office	1215 West State Street..... Boise ID 83702	
	(Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	1215 West State Street..... Boise ID 83702	208-332-2100
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)
Mail Address	PO Box 83720..... Boise ID 83720-0044	
	(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	1215 West State Street..... Boise ID 83702	208-332-2100
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)
Internet Web Site Address		
Statutory Statement Contact	Chris S Farnsworth	208-332-2100
	(Name)	(Area Code) (Telephone Number) (Extension)
	chris.farnsworth@idahosif.org	208-332-2559
	(E-Mail Address)	(Fax Number)

OFFICERS


Name	Title
Richard D Ferguson #	Manager/CEO

DIRECTORS OR TRUSTEES

Rodney A Higgins Chairman of the Board
Max C Black Board Member
Representative Terry F Gestrin Board Member
Senator Todd M Lakey Board Member
Steven C Landon Board Member

State of..... Idaho
County of..... Ada

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.

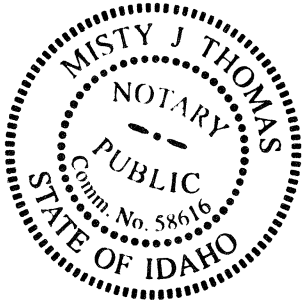


(Signature)
Richard D Ferguson

(Printed Name)
Manager/CEO

(Title)

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This 25 th day of February	b. If no:	1. State the amendment number _____
		2. Date filed _____
in the year 2019		3. Number of pages attached _____
Commission Expires: Misty J. Thomas 10/21/23		



Idaho State Insurance Fund
ASSETS

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. Bonds (Schedule D).....	668,965,117		668,965,117	634,679,489
2. Stocks (Schedule D):				
2.1 Preferred stocks.....			.0	
2.2 Common stocks.....	89,634,230		89,634,230	99,797,427
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens.....			.0	
3.2 Other than first liens.....			.0	
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	2,000,000		2,000,000	2,000,000
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			.0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			.0	
5. Cash (\$.....47,726,058, Schedule E-Part 1), cash equivalents (\$.....5,452,125, Schedule E-Part 2) and short-term investments (\$.....0, Schedule DA).....	53,178,184		53,178,184	38,702,096
6. Contract loans (including \$.....0 premium notes).....			.0	
7. Derivatives (Schedule DB).....			.0	
8. Other invested assets (Schedule BA).....			.0	
9. Receivables for securities.....	830,732		830,732	50,540
10. Securities lending reinvested collateral assets (Schedule DL).....			.0	
11. Aggregate write-ins for invested assets.....	.0	.0	.0	.0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	814,608,263	.0	814,608,263	775,229,552
13. Title plants less \$.....0 charged off (for Title insurers only).....			.0	
14. Investment income due and accrued.....	3,992,430		3,992,430	3,628,176
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	14,600,113	1,637,844	12,962,269	13,877,438
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	26,950,550	297,962	26,652,588	27,620,306
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			.0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	92,514		92,514	145,939
16.2 Funds held by or deposited with reinsured companies.....	209,251		209,251	241,478
16.3 Other amounts receivable under reinsurance contracts.....			.0	
17. Amounts receivable relating to uninsured plans.....			.0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			.0	
18.2 Net deferred tax asset.....			.0	
19. Guaranty funds receivable or on deposit.....			.0	
20. Electronic data processing equipment and software.....	595,719		595,719	810,637
21. Furniture and equipment, including health care delivery assets (\$.....0).....	75,114	75,114	.0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			.0	
23. Receivables from parent, subsidiaries and affiliates.....			.0	
24. Health care (\$.....0) and other amounts receivable.....			.0	
25. Aggregate write-ins for other-than-invested assets.....	2,875,357	346,889	2,528,468	2,578,458
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	863,999,311	2,357,808	861,641,503	824,131,984
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			.0	
28. TOTAL (Lines 26 and 27).....	863,999,311	2,357,808	861,641,503	824,131,984

DETAILS OF WRITE-INS

1101. ....			.0	
1102. ....			.0	
1103. ....			.0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	.0	.0	.0	.0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	.0	.0	.0	.0
2501. Premium Tax Refund Rec.....	2,175,815		2,175,815	2,266,719
2502. Prepaid Expenses.....	345,089	345,089	.0	
2503. Due from Idaho Petroleum Clean Water Trust Fund.....			.0	10,701
2598. Summary of remaining write-ins for Line 25 from overflow page.....	354,453	1,800	352,653	301,038
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	2,875,357	346,889	2,528,468	2,578,458

Idaho State Insurance Fund
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Losses (Part 2A, Line 35, Column 8).....	459,655,685	415,843,557
2. Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6).....		
3. Loss adjustment expenses (Part 2A, Line 35, Column 9).....	58,239,176	54,526,064
4. Commissions payable, contingent commissions and other similar charges.....		
5. Other expenses (excluding taxes, licenses and fees).....	7,061,557	6,939,087
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	2,515,821	2,590,601
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....		
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of \$.....0 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	18,513,702	19,435,810
10. Advance premium.....	5,152	5,950
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	168,393	154,402
13. Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20).....		20,400
14. Amounts withheld or retained by company for account of others.....	832,685	793,631
15. Remittances and items not allocated.....	127,022	131,780
16. Provision for reinsurance (including \$.....0 certified) (Schedule F, Part 3, Column 78).....		
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....		
20. Derivatives.....		
21. Payable for securities.....	5,369,519	77,997
22. Payable for securities lending.....		
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	54,554,235	55,373,950
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	607,042,948	555,893,230
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	607,042,948	555,893,230
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....		
31. Preferred capital stock.....		
32. Aggregate write-ins for other-than-special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....		
35. Unassigned funds (surplus).....	254,598,555	268,238,753
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39).....	254,598,555	268,238,753
38. TOTAL (Page 2, Line 28, Col. 3).....	861,641,503	824,131,984

DETAILS OF WRITE-INS

2501. Credits Due Policyholders.....	3,956,994	3,443,786
2502. Deposit Premiums.....	50,597,241	51,930,164
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	54,554,235	55,373,950
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above).....	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above).....	0	0

Idaho State Insurance Fund
STATEMENT OF INCOME

UNDERWRITING INCOME			1	2
			Current Year	Prior Year
1.	Premiums earned (Part 1, Line 35, Column 4).....		249,102,719	244,588,822
DEDUCTIONS:				
2.	Losses incurred (Part 2, Line 35, Column 7).....		195,171,434	160,311,421
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1).....		25,598,864	27,067,852
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2).....		39,543,749	37,596,024
5.	Aggregate write-ins for underwriting deductions.....		0	0
6.	Total underwriting deductions (Lines 2 through 5).....		260,314,047	224,975,296
7.	Net income of protected cells.....			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7).....		(11,211,328)	19,613,526
INVESTMENT INCOME				
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17).....		17,844,271	15,207,226
10.	Net realized capital gains (losses) less capital gains tax of \$.....0 (Exhibit of Capital Gains (Losses)).....		(1,931,401)	10,533,077
11.	Net investment gain (loss) (Lines 9 + 10).....		15,912,870	25,740,303
OTHER INCOME				
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....39,221).....		(39,221)	(138,678)
13.	Finance and service charges not included in premiums.....			
14.	Aggregate write-ins for miscellaneous income.....		6,154	3,982
15.	Total other income (Lines 12 through 14).....		(33,067)	(134,696)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....		4,668,476	45,219,133
17.	Dividends to policyholders.....		7,088,746	14,666,976
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....		(2,420,270)	30,552,157
19.	Federal and foreign income taxes incurred.....			
20.	Net income (Line 18 minus Line 19) (to Line 22).....		(2,420,270)	30,552,157
CAPITAL AND SURPLUS ACCOUNT				
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2).....		268,238,753	227,278,781
22.	Net income (from Line 20).....		(2,420,270)	30,552,157
23.	Net transfers (to) from Protected Cell accounts.....			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of \$.....0.....		(11,029,131)	9,859,957
25.	Change in net unrealized foreign exchange capital gain (loss).....			
26.	Change in net deferred income tax.....			
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Column 3).....		(190,796)	393,000
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1).....			3,222
29.	Change in surplus notes.....			
30.	Surplus (contributed to) withdrawn from Protected Cells.....			
31.	Cumulative effect of changes in accounting principles.....			
32.	Capital changes:			
32.1	Paid in.....			
32.2	Transferred from surplus (Stock Dividend).....			
32.3	Transferred to surplus.....			
33.	Surplus adjustments:			
33.1	Paid in.....			
33.2	Transferred to capital (Stock Dividend).....			
33.3.	Transferred from capital.....			
34.	Net remittances from or (to) Home Office.....			
35.	Dividends to stockholders.....			
36.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1).....			
37.	Aggregate write-ins for gains and losses in surplus.....		0	151,635
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37).....		(13,640,198)	40,959,972
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37).....		254,598,555	268,238,753
DETAILS OF WRITE-INS				
0501.	.....		
0502.	.....		
0503.	.....		
0598.	Summary of remaining write-ins for Line 5 from overflow page.....		0	0
0599.	Totals (Lines 0501 through 0503 plus 0598) (Line 5 above).....		0	0
1401.	Miscellaneous Income.....		6,154	3,982
1402.	.....		
1403.	.....		
1498.	Summary of remaining write-ins for Line 14 from overflow page.....		0	0
1499.	Totals (Lines 1401 through 1403 plus 1498) (Line 14 above).....		6,154	3,982
3701.	Correct Unearned Premium Prior Period Ending Balance.....			(35,903)
3702.	Correct IIC Tax Accrual Liability Account from Prior Year.....			192,351
3703.	Correct Bond Interest received in 2016 and reversed in 2017.....			(4,813)
3798.	Summary of remaining write-ins for Line 37 from overflow page.....		0	0
3799.	Totals (Lines 3701 through 3703 plus 3798) (Line 37 above).....		0	151,635

Idaho State Insurance Fund
CASH FLOW

		1	2
		Current Year	Prior Year
CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance.....	249,705,810	243,660,293
2.	Net investment income.....	17,415,815	15,308,178
3.	Miscellaneous income.....	(33,067)	(134,696)
4.	Total (Lines 1 through 3).....	267,088,558	258,833,775
5.	Benefit and loss related payments.....	151,273,654	149,453,264
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....		
7.	Commissions, expenses paid and aggregate write-ins for deductions.....	61,314,830	58,751,386
8.	Dividends paid to policyholders.....	7,088,746	14,666,976
9.	Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses).....		
10.	Total (Lines 5 through 9).....	219,677,230	222,871,626
11.	Net cash from operations (Line 4 minus Line 10).....	47,411,328	35,962,149
CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:		
12.1	Bonds.....	142,126,523	144,742,187
12.2	Stocks.....	17,592,950	31,602,862
12.3	Mortgage loans.....		
12.4	Real estate.....		
12.5	Other invested assets.....		
12.6	Net gains or (losses) on cash, cash equivalents and short-term investments.....		(0)
12.7	Miscellaneous proceeds.....	5,291,522	10,308,443
12.8	Total investment proceeds (Lines 12.1 to 12.7).....	165,010,995	186,653,492
13.	Cost of investments acquired (long-term only):		
13.1	Bonds.....	178,971,782	192,610,890
13.2	Stocks.....	17,833,433	19,978,480
13.3	Mortgage loans.....		
13.4	Real estate.....		
13.5	Other invested assets.....		
13.6	Miscellaneous applications.....	780,193	13,890,269
13.7	Total investments acquired (Lines 13.1 to 13.6).....	197,585,407	226,479,639
14.	Net increase (decrease) in contract loans and premium notes.....		
15.	Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....	(32,574,413)	(39,826,147)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):		
16.1	Surplus notes, capital notes.....		
16.2	Capital and paid in surplus, less treasury stock.....		
16.3	Borrowed funds.....		
16.4	Net deposits on deposit-type contracts and other insurance liabilities.....		
16.5	Dividends to stockholders.....		
16.6	Other cash provided (applied).....	(360,827)	3,727,491
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(360,827)	3,727,491
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....	14,476,088	(136,507)
19.	Cash, cash equivalents and short-term investments:		
19.1	Beginning of year.....	38,702,096	38,838,604
19.2	End of year (Line 18 plus Line 19.1).....	53,178,184	38,702,096

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001		
---------	--	--

Idaho State Insurance Fund
UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

Line of Business		1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums December 31 Prior Year- per Col. 3, Last Year's Part 1	3 Unearned Premiums December 31 Current Year- per Col. 5, Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire.....	0		0	0
2.	Allied lines.....	0		0	0
3.	Farmowners multiple peril.....	0		0	0
4.	Homeowners multiple peril.....	0		0	0
5.	Commercial multiple peril.....	0		0	0
6.	Mortgage guaranty.....	0		0	0
8.	Ocean marine.....	0		0	0
9.	Inland marine.....	0		0	0
10.	Financial guaranty.....	0		0	0
11.1	Medical professional liability - occurrence.....	0		0	0
11.2	Medical professional liability - claims-made.....	0		0	0
12.	Earthquake.....	0		0	0
13.	Group accident and health.....	0		0	0
14.	Credit accident and health (group and individual).....	0		0	0
15.	Other accident and health.....	0		0	0
16.	Workers' compensation.....	249,249,368	(8,451,251)	(8,304,602)	249,102,719
17.1	Other liability - occurrence.....	0		0	0
17.2	Other liability - claims-made.....	0		0	0
17.3	Excess workers' compensation.....	0		0	0
18.1	Products liability - occurrence.....	0		0	0
18.2	Products liability - claims-made.....	0		0	0
19.1, 19.2	Private passenger auto liability.....	0		0	0
19.3, 19.4	Commercial auto liability.....	0		0	0
21.	Auto physical damage.....	0		0	0
22.	Aircraft (all perils).....	0		0	0
23.	Fidelity.....	0		0	0
24.	Surety.....	0		0	0
26.	Burglary and theft.....	0		0	0
27.	Boiler and machinery.....	0		0	0
28.	Credit.....	0		0	0
29.	International.....	0		0	0
30.	Warranty.....	0		0	0
31.	Reinsurance - nonproportional assumed property.....	0		0	0
32.	Reinsurance - nonproportional assumed liability.....	0		0	0
33.	Reinsurance - nonproportional assumed financial lines.....	0		0	0
34.	Aggregate write-ins for other lines of business.....	0	0	0	0
35.	TOTALS.....	249,249,368	(8,451,251)	(8,304,602)	249,102,719

DETAILS OF WRITE-INS

3401.	.....	0		0	0
3402.	.....	0		0	0
3403.	.....	0		0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page.....	0	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0	0	0

Idaho State Insurance Fund
UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

Line of Business		1	2	3	4	5
		Amount Unearned (Running One Year or Less from Date of Policy) (a)	Amount Unearned (Running More Than One Year from Date of Policy) (a)	Earned But Unbilled Premium	Reserve for Rate Credits and Retrospective Adjustments Based on Experience	Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire.....					0
2.	Allied lines.....					0
3.	Farmowners multiple peril.....					0
4.	Homeowners multiple peril.....					0
5.	Commercial multiple peril.....					0
6.	Mortgage guaranty.....					0
8.	Ocean marine.....					0
9.	Inland marine.....					0
10.	Financial guaranty.....					0
11.1	Medical professional liability - occurrence.....					0
11.2	Medical professional liability - claims-made.....					0
12.	Earthquake.....					0
13.	Group accident and health.....					0
14.	Credit accident and health (group and individual).....					0
15.	Other accident and health.....					0
16.	Workers' compensation.....	18,513,702		(26,818,304)		(8,304,602)
17.1	Other liability - occurrence.....					0
17.2	Other liability - claims-made.....					0
17.3	Excess workers' compensation.....					0
18.1	Products liability - occurrence.....					0
18.2	Products liability - claims-made.....					0
19.1, 19.2	Private passenger auto liability.....					0
19.3, 19.4	Commercial auto liability.....					0
21.	Auto physical damage.....					0
22.	Aircraft (all perils).....					0
23.	Fidelity.....					0
24.	Surety.....					0
26.	Burglary and theft.....					0
27.	Boiler and machinery.....					0
28.	Credit.....					0
29.	International.....					0
30.	Warranty.....					0
31.	Reinsurance - nonproportional assumed property.....					0
32.	Reinsurance - nonproportional assumed liability.....					0
33.	Reinsurance - nonproportional assumed financial lines.....					0
34.	Aggregate write-ins for other lines of business.....	0	0	0	0	0
35.	TOTALS.....	18,513,702	0	(26,818,304)	0	(8,304,602)
36.	Accrued retrospective premiums based on experience.....					
37.	Earned but unbilled premiums.....					26,818,304
38.	Balance (sum of Lines 35 through 37).....					18,513,702

DETAILS OF WRITE-INS

3401.	.....					0
3402.	.....					0
3403.	.....					0
3498.	Summary of remaining write-ins for Line 34 from overflow page.....	0	0	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0	0	0	0

(a) State here basis of computation used in each case:

Idaho State Insurance Fund
UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

Line of Business	1 Direct Business (a)	Reinsurance Assumed		Reinsurance Ceded		6 Net Premiums Written (Cols. 1 + 2 + 3 - 4 - 5)
		2 From Affiliates	3 From Non-Affiliates	4 To Affiliates	5 To Non-Affiliates	
1. Fire.....						.....0
2. Allied lines.....						.....0
3. Farmowners multiple peril.....						.....0
4. Homeowners multiple peril.....						.....0
5. Commercial multiple peril.....						.....0
6. Mortgage guaranty.....						.....0
8. Ocean marine.....						.....0
9. Inland marine.....						.....0
10. Financial guaranty.....						.....0
11.1 Medical professional liability - occurrence.....						.....0
11.2 Medical professional liability - claims-made.....						.....0
12. Earthquake.....						.....0
13. Group accident and health.....						.....0
14. Credit accident and health (group and individual).....						.....0
15. Other accident and health.....						.....0
16. Workers' compensation.....	253,185,428		2,518,377		6,454,437	249,249,368
17.1 Other liability - occurrence.....						.....0
17.2 Other liability - claims-made.....						.....0
17.3 Excess workers' compensation.....						.....0
18.1 Products liability - occurrence.....						.....0
18.2 Products liability - claims-made.....						.....0
19.1, 19.2 Private passenger auto liability.....						.....0
19.3, 19.4 Commercial auto liability.....						.....0
21. Auto physical damage.....						.....0
22. Aircraft (all perils).....						.....0
23. Fidelity.....						.....0
24. Surety.....						.....0
26. Burglary and theft.....						.....0
27. Boiler and machinery.....						.....0
28. Credit.....						.....0
29. International.....						.....0
30. Warranty.....						.....0
31. Reinsurance - nonproportional assumed property.....	XXX					.....0
32. Reinsurance - nonproportional assumed liability.....	XXX					.....0
33. Reinsurance - nonproportional assumed financial lines.....	XXX					.....0
34. Aggregate write-ins for other lines of business.....	.....0	.....0	.....0	.....0	.....0	.....0
35. TOTALS.....	253,185,428	.....0	2,518,377	.....0	6,454,437	249,249,368

DETAILS OF WRITE-INS

3401. ....						.....0
3402. ....						.....0
3403. ....						.....0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	.....0	.....0	.....0	.....0	.....0	.....0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	.....0	.....0	.....0	.....0	.....0	.....0

(a) Does the company's direct premiums written include premiums recorded on an installment basis? Yes [] No []
If yes: 1. The amount of such installment premiums \$......0.
2. Amount at which such installment premiums would have been reported had they been recorded on an annualized basis \$......0.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

		Losses Paid Less Salvage				5	6	7	8
		1	2	3	4				
Line of Business		Direct Business	Reinsurance Assumed	Reinsurance Recovered	Net Payments (Cols. 1 + 2 - 3)	Net Losses Unpaid Current Year (Part 2A, Col. 8)	Net Losses Unpaid Prior Year	Losses Incurred Current Year (Cols. 4 + 5 - 6)	Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire.....				0	0		0	0.0
2.	Allied lines.....				0	0		0	0.0
3.	Farmowners multiple peril.....				0	0		0	0.0
4.	Homeowners multiple peril.....				0	0		0	0.0
5.	Commercial multiple peril.....				0	0		0	0.0
6.	Mortgage guaranty.....				0	0		0	0.0
8.	Ocean marine.....				0	0		0	0.0
9.	Inland marine.....				0	0		0	0.0
10.	Financial guaranty.....				0	0		0	0.0
11.1	Medical professional liability - occurrence.....				0	0		0	0.0
11.2	Medical professional liability - claims-made.....				0	0		0	0.0
12.	Earthquake.....				0	0		0	0.0
13.	Group accident and health.....				0	0		0	0.0
14.	Credit accident and health (group and individual).....				0	0		0	0.0
15.	Other accident and health.....				0	0		0	0.0
16.	Workers' compensation.....	150,638,197	898,391	177,281	151,359,306	459,655,685	415,843,557	195,171,434	78.3
17.1	Other liability - occurrence.....				0	0		0	0.0
17.2	Other liability - claims-made.....				0	0		0	0.0
17.3	Excess workers' compensation.....				0	0		0	0.0
18.1	Products liability - occurrence.....				0	0		0	0.0
18.2	Products liability - claims-made.....				0	0		0	0.0
19.1, 19.2	Private passenger auto liability.....				0	0		0	0.0
19.3, 19.4	Commercial auto liability.....				0	0		0	0.0
21.	Auto physical damage.....				0	0		0	0.0
22.	Aircraft (all perils).....				0	0		0	0.0
23.	Fidelity.....				0	0		0	0.0
24.	Surety.....				0	0		0	0.0
26.	Burglary and theft.....				0	0		0	0.0
27.	Boiler and machinery.....				0	0		0	0.0
28.	Credit.....				0	0		0	0.0
29.	International.....				0	0		0	0.0
30.	Warranty.....				0	0		0	0.0
31.	Reinsurance - nonproportional assumed property.....	XXX			0	0		0	0.0
32.	Reinsurance - nonproportional assumed liability.....	XXX			0	0		0	0.0
33.	Reinsurance - nonproportional assumed financial lines.....	XXX			0	0		0	0.0
34.	Aggregate write-ins for other lines of business.....	0	0	0	0	0	0	0	0.0
35.	TOTALS.....	150,638,197	898,391	177,281	151,359,306	459,655,685	415,843,557	195,171,434	78.3
DETAILS OF WRITE-INS									
3401.	.....				0	0		0	0.0
3402.	.....				0	0		0	0.0
3403.	.....				0	0		0	0.0
3498.	Summary of remaining write-ins for Line 34 from overflow page.....	0	0	0	0	0	0	0	XXX
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0	0	0	0	0	0	0.0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

Line of Business		Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
		Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excluding Incurred but not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire.....				0				.0	
2.	Allied lines.....				0				.0	
3.	Farmowners multiple peril.....				0				.0	
4.	Homeowners multiple peril.....				0				.0	
5.	Commercial multiple peril.....				0				.0	
6.	Mortgage guaranty.....				0				.0	
8.	Ocean marine.....				0				.0	
9.	Inland marine.....				0				.0	
10.	Financial guaranty.....				0				.0	
11.1	Medical professional liability - occurrence.....				0				.0	
11.2	Medical professional liability - claims-made.....				0				.0	
12.	Earthquake.....				0				.0	
13.	Group accident and health.....				0				(a).....0	
14.	Credit accident and health (group and individual).....				0				.0	
15.	Other accident and health.....				0				(a).....0	
16.	Workers' compensation.....	240,260,000	8,799,351	15,482,000	233,577,351	222,986,000	3,092,334		459,655,685	58,239,176
17.1	Other liability - occurrence.....				0				.0	
17.2	Other liability - claims-made.....				0				.0	
17.3	Excess workers' compensation.....				0				.0	
18.1	Products liability - occurrence.....				0				.0	
18.2	Products liability - claims-made.....				0				.0	
19.1, 19.2	Private passenger auto liability.....				0				.0	
19.3, 19.4	Commercial auto liability.....				0				.0	
21.	Auto physical damage.....				0				.0	
22.	Aircraft (all perils).....				0				.0	
23.	Fidelity.....				0				.0	
24.	Surety.....				0				.0	
26.	Burglary and theft.....				0				.0	
27.	Boiler and machinery.....				0				.0	
28.	Credit.....				0				.0	
29.	International.....				0				.0	
30.	Warranty.....				0				.0	
31.	Reinsurance - nonproportional assumed property.....	XXX			0	XXX			.0	
32.	Reinsurance - nonproportional assumed liability.....	XXX			0	XXX			.0	
33.	Reinsurance - nonproportional assumed financial lines.....	XXX			0	XXX			.0	
34.	Aggregate write-ins for other lines of business.....	0	0	0	0	0	0	0	.0	.0
35.	TOTALS.....	240,260,000	8,799,351	15,482,000	233,577,351	222,986,000	3,092,334	0	459,655,685	58,239,176
DETAILS OF WRITE-INS										
3401.	.....				0				.0	
3402.	.....				0				.0	
3403.	.....				0				.0	
3498.	Summary of remaining write-ins for Line 34 from overflow page.....	0	0	0	0	0	0	0	.0	.0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0	0	0	0	0	0	.0	.0

(a) Including \$.0 for present value of life indemnity claims.

Idaho State Insurance Fund
UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

	1	2	3	4
	Loss Adjustment Expenses	Other Underwriting Expenses	Investment Expenses	Total
1. Claim adjustment services:				
1.1 Direct.....	7,974,544			7,974,544
1.2 Reinsurance assumed.....	1,043,590			1,043,590
1.3 Reinsurance ceded.....				0
1.4 Net claim adjustment services (1.1 + 1.2 - 1.3).....	9,018,134	0	0	9,018,134
2. Commission and brokerage:				
2.1 Direct, excluding contingent.....		16,413,921		16,413,921
2.2 Reinsurance assumed, excluding contingent.....				0
2.3 Reinsurance ceded, excluding contingent.....				0
2.4 Contingent - direct.....				0
2.5 Contingent - reinsurance assumed.....				0
2.6 Contingent - reinsurance ceded.....				0
2.7 Policy and membership fees.....				0
2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7).....	0	16,413,921	0	16,413,921
3. Allowances to manager and agents.....				0
4. Advertising.....				0
5. Boards, bureaus and associations.....		925,063		925,063
6. Surveys and underwriting reports.....				0
7. Audit of assureds' records.....				0
8. Salary and related items:				
8.1 Salaries.....	7,539,255	9,747,412	375,933	17,662,600
8.2 Payroll taxes.....	489,514	646,192	24,922	1,160,628
9. Employee relations and welfare.....	1,997,016	2,698,952	104,092	4,800,059
10. Insurance.....	10,365	16,669	643	27,677
11. Directors' fees.....	2,183	2,426	94	4,703
12. Travel and travel items.....	3,403	108,381	63	111,847
13. Rent and rent items.....	641,624	722,873	27,879	1,392,376
14. Equipment.....	154,748	172,020	6,634	333,403
15. Cost or depreciation of EDP equipment and software.....	1,019,427	1,133,208	43,705	2,196,340
16. Printing and stationery.....	53,684	139,435	5,378	198,497
17. Postage, telephone and telegraph, exchange and express.....	244,628	393,400	15,172	653,201
18. Legal and auditing.....	214,691	185,525	631,908	1,032,124
19. Totals (Lines 3 to 18).....	12,370,538	16,891,556	1,236,423	30,498,517
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of \$.....0.....		6,223,306		6,223,306
20.2 Insurance department licenses and fees.....		11,418		11,418
20.3 Gross guaranty association assessments.....				0
20.4 All other (excluding federal and foreign income and real estate).....				0
20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4).....	0	6,234,724	0	6,234,724
21. Real estate expenses.....			713,544	713,544
22. Real estate taxes.....				0
23. Reimbursements by uninsured plans.....				0
24. Aggregate write-ins for miscellaneous expenses.....	4,210,192	3,548	137	4,213,877
25. Total expenses incurred.....	25,598,864	39,543,749	1,950,104	(a) 67,092,717
26. Less unpaid expenses - current year.....	58,239,176	9,391,590	185,788	67,816,554
27. Add unpaid expenses - prior year.....	54,526,064	9,276,918	252,769	64,055,752
28. Amounts receivable relating to uninsured plans, prior year.....				0
29. Amounts receivable relating to uninsured plans, current year.....				0
30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29).....	21,885,752	39,429,078	2,017,085	63,331,915

DETAILS OF WRITE-INS

2401. A&O Reserve Changes.....	4,207,000			4,207,000
2402. Reinsurance Premium Expense.....	(0)			(0)
2403. Business Expense Charges.....	509	566	22	1,096
2498. Summary of remaining write-ins for Line 24 from overflow page.....	2,683	2,983	115	5,781
2499. Totals (Lines 2401 through 2403 plus 2498) (Line 24 above).....	4,210,192	3,548	137	4,213,877

(a) Includes management fees of \$.....0 to affiliates and \$.....0 to non-affiliates.

Idaho State Insurance Fund
EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. government bonds.....	(a).....7,717,545	.....7,985,047
1.1 Bonds exempt from U.S. tax.....	(a).....807,115	.....784,475
1.2 Other bonds (unaffiliated).....	(a).....6,630,436	.....6,682,117
1.3 Bonds of affiliates.....	(a).....	.....
2.1 Preferred stocks (unaffiliated).....	(b).....	.....
2.11 Preferred stocks of affiliates.....	(b).....	.....
2.2 Common stocks (unaffiliated).....	.....2,072,053	.....2,071,509
2.21 Common stocks of affiliates.....	.....	.....
3. Mortgage loans.....	(c).....	.....
4. Real estate.....	(d).....1,373,488	.....1,373,488
5. Contract loans.....	.....	.....
6. Cash, cash equivalents and short-term investments.....	(e).....856,373	.....897,739
7. Derivative instruments.....	(f).....	.....
8. Other invested assets.....	.....	.....
9. Aggregate write-ins for investment income.....	.....0	.....0
10. Total gross investment income.....	.....19,457,010	.....19,794,375
11. Investment expenses.....		(g).....1,950,104
12. Investment taxes, licenses and fees, excluding federal income taxes.....		(g).....
13. Interest expense.....		(h).....
14. Depreciation on real estate and other invested assets.....		(i).....0
15. Aggregate write-ins for deductions from investment income.....		.....0
16. Total deductions (Lines 11 through 15).....		.....1,950,104
17. Net investment income (Line 10 minus Line 16).....		.....17,844,271

DETAILS OF WRITE-INS

0901. ....	.....	.....
0902. ....	.....	.....
0903. ....	.....	.....
0998. Summary of remaining write-ins for Line 9 from overflow page.....	.....0	.....0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....0	.....0
1501. ....		.....
1502. ....		.....
1503. ....		.....
1598. Summary of remaining write-ins for Line 15 from overflow page.....		.....0
1599. Totals (Lines 1501 through 1503 plus 1598) (Line 15 above).....		.....0
(a) Includes \$.....872,025 accrual of discount less \$.....874,804 amortization of premium and less \$....527,149 paid for accrued interest on purchases.		
(b) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued dividends on purchases.		
(c) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.		
(d) Includes \$.....1,373,489 for company's occupancy of its own buildings; and excludes \$.....0 interest on encumbrances.		
(e) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.		
(f) Includes \$.....0 accrual of discount less \$.....0 amortization of premium.		
(g) Includes \$.....1,950,104 investment expenses and \$.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.		
(h) Includes \$.....0 interest on surplus notes and \$.....0 interest on capital notes.		
(i) Includes \$.....0 depreciation on real estate and \$.....0 depreciation on other invested assets.		

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. government bonds.....	.....43,827	.....	.....43,827	.....849,128	.....
1.1 Bonds exempt from U.S. tax.....	.....8,306	.....(24,010)	.....(15,704)	.....0	.....
1.2 Other bonds (unaffiliated).....	.....98,623	.....(3,532,726)	.....(3,434,104)	.....	.....
1.3 Bonds of affiliates.....	.....	.....	.....0	.....	.....
2.1 Preferred stocks (unaffiliated).....	.....	.....	.....0	.....	.....
2.11 Preferred stocks of affiliates.....	.....	.....	.....0	.....	.....
2.2 Common stocks (unaffiliated).....	.....4,129,727	.....(2,655,146)	.....1,474,580	.....(11,878,260)	.....
2.21 Common stocks of affiliates.....	.....	.....	.....0	.....	.....
3. Mortgage loans.....	.....	.....	.....0	.....	.....
4. Real estate.....	.....	.....	.....0	.....	.....
5. Contract loans.....	.....	.....	.....0	.....	.....
6. Cash, cash equivalents and short-term investments.....	.....	.....	.....0	.....	.....
7. Derivative instruments.....	.....	.....	.....0	.....	.....
8. Other invested assets.....	.....	.....	.....0	.....	.....
9. Aggregate write-ins for capital gains (losses).....	.....0	.....0	.....0	.....0	.....0
10. Total capital gains (losses).....	.....4,280,482	.....(6,211,882)	.....(1,931,401)	.....(11,029,132)	.....0

DETAILS OF WRITE-INS

0901. ....	.....	.....	.....0	.....	.....
0902. ....	.....	.....	.....0	.....	.....
0903. ....	.....	.....	.....0	.....	.....
0998. Summary of remaining write-ins for Line 9 from overflow page...	.....0	.....0	.....0	.....0	.....0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....0	.....0	.....0	.....0	.....0

Idaho State Insurance Fund
EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....			0
2. Stocks (Schedule D):			
2.1 Preferred stocks.....			0
2.2 Common stocks.....			0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens.....			0
3.2 Other than first liens.....			0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company.....			0
4.2 Properties held for the production of income.....			0
4.3 Properties held for sale.....			0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....			0
6. Contract loans.....			0
7. Derivatives (Schedule DB).....			0
8. Other invested assets (Schedule BA).....			0
9. Receivables for securities.....			0
10. Securities lending reinvested collateral assets (Schedule DL).....			0
11. Aggregate write-ins for invested assets.....	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	0	0	0
13. Title plants (for Title insurers only).....			0
14. Investment income due and accrued.....			0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,637,844	1,286,867	(350,977)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....	297,962	278,058	(19,904)
15.3 Accrued retrospective premiums and contracts subject to redetermination.....			0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers.....			0
16.2 Funds held by or deposited with reinsured companies.....			0
16.3 Other amounts receivable under reinsurance contracts.....			0
17. Amounts receivable relating to uninsured plans.....			0
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0
18.2 Net deferred tax asset.....			0
19. Guaranty funds receivable or on deposit.....			0
20. Electronic data processing equipment and software.....			0
21. Furniture and equipment, including health care delivery assets.....	75,114	74,374	(739)
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0
23. Receivables from parent, subsidiaries and affiliates.....			0
24. Health care and other amounts receivable.....			0
25. Aggregate write-ins for other-than-invested assets.....	346,889	527,712	180,824
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,357,808	2,167,012	(190,796)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0
28. TOTALS (Lines 26 and 27).....	2,357,808	2,167,012	(190,796)

DETAILS OF WRITE-INS			
1101.			0
1102.			0
1103.			0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0
2501. Prepaid Expenses.....	345,089	527,712	182,624
2502. Travel Advances.....	1,800		(1,800)
2503.			0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	346,889	527,712	180,824

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices
The accompanying financial statements have been completed in accordance with the National Association of Insurance Commissioners Annual Statement Instructions, Accounting Practices and Procedures manual and the state laws of Idaho. Claim reserves have been based on accepted actuarial practices.

The Idaho State Insurance Fund(the Fund) prepares its statutory financial statements in conformity with accounting practices prescribed by the State of Idaho. Effective January 1, 2001 the State of Idaho required that insurance companies domiciled in the State of Idaho prepare their statutory basis financial statements in accordance with the NAIC Accounting Practices and Procedures manual.

	SSAP #	F/S Page	F/S Line #	2018	2017
NET INCOME					
(1) Company state basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	\$ (2,420,270)	\$ 30,552,157
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				\$	\$
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				\$	\$
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ (2,420,270)	\$ 30,552,157
SURPLUS					
(5) Company state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 254,598,555	\$ 268,238,753
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				\$	\$
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				\$	\$
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 254,598,555	\$ 268,238,753

- B. Use of Estimates in the Preparation of the Financial Statement
The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.
- C. Accounting Policy
Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct business and are based on reports generated by the Fund. Assumed reserves are based on reports received from the National Council on Compensation Insurance reinsurance pool.
- Expenses in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred.
- Net investment income earned consists primarily of interest, dividends and rent income less investment related expenses. Interest is recognized on an accrual basis and dividends are recognized on an ex-dividend basis. Rent income includes an imputed rent for the Fund's occupancy of its own buildings. Net realized investment gains (losses) are recognized on a specific identification basis when securities are sold, redeemed or otherwise disposed.
- Investments are reviewed periodically to identify any securities with a fair market value below carrying value and to assess whether such impairment is other than temporary.
- When evaluating whether an impairment is likely to be other than temporary, management, to the best of its ability, will consider all available evidence that may help define the potential duration and/or extent of the impairment.
- An impairment is recorded when it is determined that the decline in fair market value is other than temporary. The basis of the investment is adjusted to reflect the lower value and the a realized loss is recorded to income.
- At December 31, 2018, stocks and selected bonds with fair market values below carrying value were considered to be other than temporarily impaired (OTTI). The "write down" of the investments to fair market value and the realized loss reported on the income statement was \$6,211,882.
- (1) Basis for Short-Term Investments

Short-term investments are stated at amortized cost.
- (2) Basis for Bonds and Amortization Schedule

Bonds not backed by other loans are stated at amortized cost using the scientific method. Non-investment grade bonds with NAIC designations of 3 through 6 are stated at the lower of amortized cost or fair value.
- (3) Basis for Common Stocks

Common stocks are stated at market.
- (4) Basis for Preferred Stocks

The Fund does not own any preferred stocks.
- (5) Basis for Mortgage Loans

The Fund does not own any mortgage loans.
- (6) Basis for Loan-Backed Securities and Adjustment Methodology

Investment grade loan-backed securities are stated at amortized cost. The prospective adjustment securities. Non-investment grade loan-backed securities are stated at the lower of amortized cost or fair value.
- (7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities

Not applicable as the Fund does not have any subsidiaries, controlled and affiliated companies.

NOTES TO FINANCIAL STATEMENTS

- (8)

Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities
Not applicable as the Fund is not involved in joint ventures, partnerships or limited liability companies.
- (9)

Accounting Policies for Derivatives
Not applicable as the Fund does not own derivatives.
- (10)

Anticipated Investment Income Used in Premium Deficiency Calculation
The Fund does not anticipate investment income when evaluating the need for premium deficiency (See Note 30).
- (11)

Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses for A&H Contracts
Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates, loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates, while management believes the amount is adequate, the ultimate liability are continually reviewed and any adjustments are reflected in the period determined.
- (12)

Changes in the Capitalization Policy and Predefined Thresholds from Prior Period
The Fund has a written capitalization policy for prepaid expenses and purchases of items such as electronic data processing equipment, software, furniture, office equipment and building improvements. The predefined capitalization thresholds changed in 2017 for DP equipment, furniture and fixtures, and office equipment from \$1,000 to \$2,000.
- (13)

Method Used to Estimate Pharmaceutical Rebate Receivables
Not applicable
- D.

Going Concern
Not applicable

Note 2 – Accounting Changes and Correction of Errors

During the first quarter 2017 financial statement preparation, the State Insurance Fund (SIF) discovered an error in the reporting of other receivables from an outside vendor for 2016. In 2016, other receivables (included in the Assets Page 2, Line 25) and consulting fees (included in Statement of Income Page 4, Line 9) were overstated by \$35,903. Line 25 on the Assets Page and Line 37 the Surplus section of the Statement of Income have been adjusted in 2017 to correct for this error.

During the second quarter 2017 financial statement preparation, SIF discovered an error in the reporting of a premium tax payment that affected the premium tax accrual for 2016. In 2016, accrued premium tax liability (included in the Liabilities Page 3, Line 6) and premium tax expense (included in Statement of Income Page 4, Line 4) were overstated by \$192,351 in 2016. Line 4 on the Assets Page and Line 37 the Surplus section of the Statement of Income have been adjusted in 2017 to correct for this error.

During the second quarter 2017 financial statement preparation, SIF discovered an error in the reporting of fair market value for US Treasury Inflation Index securities for securities being accounted for in the second quarter 2017 to correct for this error.

During December 2017 financial statement preparation, SIF discovered an error in report investment income for a bond. Interest was received in December 2016 in the amount of \$4,813. In January 2017, this entry was reversed by the investment manager, which created error because revenue had been closed in the prior year. This was realized to be an issue in December 2017 and a correction was made.

Note 3 – Business Combinations and Goodwill

- A.

Statutory Purchase Method
Not applicable.
- B.

Statutory Merger
Not applicable.
- C.

Impairment Loss
Not applicable.

Note 4 – Discontinued Operations

- A.

Discontinued Operation Disposed of or Classified as Held for Sale
Not applicable.
- B.

Change in Plan of Sale of Discontinued Operation
Not applicable.
- C.

Nature of any Significant Continuing Involvement with Discontinued Operations After Disposal
Not applicable.
- D.

Equity Interest Retained in the Discontinued Operation After Disposal
Not applicable.

Note 5 – Investments

- A.

Mortgage Loans, including Mezzanine Real Estate Loans

(1)

Maximum and Minimum Lending Rates
Not applicable.

(2)

The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgage was:
Not applicable.

(3)

Taxes, assessments and any amounts advanced and not included in the mortgage loan total:
Not applicable.

(4)

Age Analysis of Mortgage Loans and Identification of Mortgage Loans in which the Insurer is a Participant or Co-Lender in a Mortgage Loan Agreement:
Not applicable.

(5)

Investment in Impaired Loans with or without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan:
Not applicable.

NOTES TO FINANCIAL STATEMENTS

- (6)

Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:
Not applicable.
- (7)

Allowance for Credit Balances:
Not applicable.
- (8)

Mortgage Loans Derecognized as a Result of Foreclosure:
Not applicable.
- 9)

Policy for Recognizing Interest Income on Impaired Loans
Not applicable.
- B.

Debt Restructuring
Not applicable.
- (4)

Creditor's Income Recognition Policy for Interest Income on Impaired Loans
Not applicable.
- C.

Reverse Mortgages
- (1)

Description of Accounting Policies and Methods
Not applicable.
- (2)

General Information Regarding Commitment Under the Agreement
Not applicable.
- (3)

At December 31, the actuarial reserve of \$0 reduced the asset value of the group of reverse mortgages.
- (4)

The Company recorded an unrealized loss \$0 as a result of the re-estimates of the cash flows.
- D.

Loan-Backed Securities
- (1)

Description of Sources Used to Determined Prepayment Assumptions
Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from Interactive Data, a third party security pricing entity.

The following table summarizes OTTI for loan-backed securities recorded during the year because the Fund had either intent to sell the securities or the inability or lack of intent to retain as cited in the table:

NOTES TO FINANCIAL STATEMENTS

	1	2	3
	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss	Fair Value 1 – 2
(2)			
OTTI Recognized 1 st Quarter			
a. Intent to sell	\$	\$	\$
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
c. Total 1 st Quarter	\$	\$	\$
OTTI Recognized 2 nd Quarter			
d. Intent to sell	\$	\$	\$
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
f. Total 2 nd Quarter	\$	\$	\$
OTTI Recognized 3 rd Quarter			
g. Intent to sell	\$	\$	\$
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
i. Total 3 rd Quarter	\$	\$	\$
OTTI Recognized 4 th Quarter			
j. Intent to sell	\$	\$	\$
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	34,426,108	559,682	33,866,426
l. Total 4 th Quarter	\$ 34,426,108	\$ 559,682	\$ 33,866,426
m. Annual aggregate total	XXX	559,682	XXX

(3) Recognized OTTI securities

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than- Temporary Impairment	Amortized Cost After Other-Than- Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
02007E AF 5	\$ 73,898	\$	\$ 27	\$ 73,870	\$ 73,870	12/31/2018
02377B AB 2	\$ 432,488	\$	\$ 8,258	\$ 424,230	\$ 424,230	12/31/2018
03066H AD 9	\$ 49,993	\$	\$ 31	\$ 49,962	\$ 49,962	12/31/2018
05522R CW 6	\$ 34,903	\$	\$ 321	\$ 34,582	\$ 34,582	12/31/2018
06742L AH 6	\$ 174,808	\$	\$ 1,477	\$ 173,332	\$ 173,332	12/31/2018
08160B AD 6	\$ 103,909	\$	\$ 51	\$ 103,858	\$ 103,858	12/31/2018
08162P AX 9	\$ 102,791	\$	\$ 2,709	\$ 100,082	\$ 100,082	12/31/2018
125039 AF 4	\$ 102,741	\$	\$ 4,370	\$ 98,371	\$ 98,371	12/31/2018
12515H AZ 8	\$ 102,365	\$	\$ 3,971	\$ 98,394	\$ 98,394	12/31/2018
12593J BF 2	\$ 101,183	\$	\$ 57	\$ 101,126	\$ 101,126	12/31/2018
12629N AF 2	\$ 99,367	\$	\$ 169	\$ 99,198	\$ 99,198	12/31/2018
14041N FN 6	\$ 99,572	\$	\$ 1,125	\$ 98,448	\$ 98,448	12/31/2018
17290Y AR 9	\$ 99,703	\$	\$ 1,518	\$ 98,185	\$ 98,185	12/31/2018
17305E GB 5	\$ 34,877	\$	\$ 323	\$ 34,554	\$ 34,554	12/31/2018
17305E GG 4	\$ 99,424	\$	\$ 1,054	\$ 98,370	\$ 98,370	12/31/2018
17305E GK 5	\$ 49,993	\$	\$ 396	\$ 49,597	\$ 49,597	12/31/2018
17325H BP 8	\$ 104,120	\$	\$ 3,694	\$ 100,426	\$ 100,426	12/31/2018
17327F AD 8	\$ 102,787	\$	\$ 1,210	\$ 101,577	\$ 101,577	12/31/2018
3128M7 ME 3	\$ 44,382	\$	\$ 695	\$ 43,687	\$ 43,687	12/31/2018
3128MC 4Y 8	\$ 65,820	\$	\$ 122	\$ 65,699	\$ 65,699	12/31/2018
3128MD UQ 4	\$ 134,806	\$	\$ 2,180	\$ 132,627	\$ 132,627	12/31/2018
3128MJ 2H 2	\$ 893,474	\$	\$ 18,752	\$ 874,723	\$ 874,723	12/31/2018
3128MJ 2W 9	\$ 951,028	\$	\$ 22,373	\$ 928,655	\$ 928,655	12/31/2018
3128MJ X8 8	\$ 639,546	\$	\$ 12,206	\$ 627,341	\$ 627,341	12/31/2018
3128MJ XE 5	\$ 649,851	\$	\$ 12,505	\$ 637,345	\$ 637,345	12/31/2018
3128MJ YY 0	\$ 745,663	\$	\$ 14,223	\$ 731,441	\$ 731,441	12/31/2018
3128MM P4 9	\$ 27,739	\$	\$ 460	\$ 27,279	\$ 27,279	12/31/2018
3128MM TN 3	\$ 413,541	\$	\$ 8,363	\$ 405,179	\$ 405,179	12/31/2018
3128P7 4J 9	\$ 98,231	\$	\$ 841	\$ 97,390	\$ 97,390	12/31/2018
3128P7 RJ 4	\$ 46,931	\$	\$ 194	\$ 46,737	\$ 46,737	12/31/2018
3128P8 B3 4	\$ 101,626	\$	\$ 2,357	\$ 99,269	\$ 99,269	12/31/2018
3128P8 DH 1	\$ 20,567	\$	\$ 413	\$ 20,154	\$ 20,154	12/31/2018
3128P8 DM 0	\$ 106,111	\$	\$ 2,215	\$ 103,896	\$ 103,896	12/31/2018
3128P8 E4 9	\$ 92,528	\$	\$ 2,244	\$ 90,283	\$ 90,283	12/31/2018
3128PX A9 7	\$ 55,137	\$	\$ 499	\$ 54,638	\$ 54,638	12/31/2018
3128PX Y5 9	\$ 206,615	\$	\$ 2,093	\$ 204,521	\$ 204,521	12/31/2018
31292K ZW 0	\$ 12,770	\$	\$ 109	\$ 12,661	\$ 12,661	12/31/2018
312943 UG 6	\$ 480,262	\$	\$ 3,858	\$ 476,404	\$ 476,404	12/31/2018
31294M NN 7	\$ 163,755	\$	\$ 919	\$ 162,835	\$ 162,835	12/31/2018
31294N P5 2	\$ 45,994	\$	\$ 771	\$ 45,223	\$ 45,223	12/31/2018

NOTES TO FINANCIAL STATEMENTS

CUSIP			Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than- Temporary Impairment	Amortized Cost After Other-Than- Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
31306X	4T	7	\$ 186,390	\$	\$ 1,097	\$ 185,293	\$ 185,293	12/31/2018
31307B	J7	6	\$ 83,652	\$	\$ 505	\$ 83,148	\$ 83,148	12/31/2018
3132GF	3N	5	\$ 54,865	\$	\$ 579	\$ 54,286	\$ 54,286	12/31/2018
3132L5	AH	6	\$ 103,180	\$	\$ 435	\$ 102,745	\$ 102,745	12/31/2018
3132M6	VL	1	\$ 477,247	\$	\$ 10,793	\$ 466,453	\$ 466,453	12/31/2018
3132QR	FB	1	\$ 577,647	\$	\$ 9,460	\$ 568,186	\$ 568,186	12/31/2018
3132QV	JT	9	\$ 913,931	\$	\$ 9,648	\$ 904,283	\$ 904,283	12/31/2018
3132WJ	FD	8	\$ 856,209	\$	\$ 17,109	\$ 839,100	\$ 839,100	12/31/2018
3132Y1	VU	9	\$ 1,013,461	\$	\$ 3,484	\$ 1,009,977	\$ 1,009,977	12/31/2018
3136AC	7M	7	\$ 25,217	\$	\$ 418	\$ 24,799	\$ 24,799	12/31/2018
3136AH	AG	5	\$ 149,836	\$	\$ 414	\$ 149,421	\$ 149,421	12/31/2018
3136AJ	B5	4	\$ 102,189	\$	\$ 212	\$ 101,977	\$ 101,977	12/31/2018
3136AQ	HL	7	\$ 98,216	\$	\$ 479	\$ 97,737	\$ 97,737	12/31/2018
3136AR	XR	4	\$ 97,643	\$	\$ 1,715	\$ 95,927	\$ 95,927	12/31/2018
3136AU	G2	1	\$ 48,427	\$	\$ 1,367	\$ 47,060	\$ 47,060	12/31/2018
3137AV	XN	2	\$ 99,167	\$	\$ 888	\$ 98,279	\$ 98,279	12/31/2018
3137AY	CD	1	\$ 104,923	\$	\$ 1,068	\$ 103,855	\$ 103,855	12/31/2018
3137B3	6J	2	\$ 102,379	\$	\$ 933	\$ 101,447	\$ 101,447	12/31/2018
3137BD	DC	7	\$ 101,052	\$	\$ 681	\$ 100,371	\$ 100,371	12/31/2018
3137BF	E9	8	\$ 101,110	\$	\$ 496	\$ 100,614	\$ 100,614	12/31/2018
3137BJ	P6	4	\$ 101,032	\$	\$ 393	\$ 100,639	\$ 100,639	12/31/2018
3137BN	GT	5	\$ 98,995	\$	\$ 1,473	\$ 97,522	\$ 97,522	12/31/2018
3137BW	WD	2	\$ 101,797	\$	\$ 1,715	\$ 100,082	\$ 100,082	12/31/2018
3137FB	U7	9	\$ 102,271	\$	\$ 3,233	\$ 99,038	\$ 99,038	12/31/2018
3137FC	JK	1	\$ 102,657	\$	\$ 2,839	\$ 99,818	\$ 99,818	12/31/2018
3138A7	FP	8	\$ 178,176	\$	\$ 264	\$ 177,912	\$ 177,912	12/31/2018
3138AP	TM	0	\$ 81,576	\$	\$ 30	\$ 81,546	\$ 81,546	12/31/2018
313800	E2	7	\$ 58,620	\$	\$ 996	\$ 57,624	\$ 57,624	12/31/2018
313800	A2	6	\$ 129,941	\$	\$ 2,108	\$ 127,834	\$ 127,834	12/31/2018
3138EA	Y4	3	\$ 78,397	\$	\$ 1,112	\$ 77,286	\$ 77,286	12/31/2018
3138EG	WV	2	\$ 64,923	\$	\$ 616	\$ 64,307	\$ 64,307	12/31/2018
3138EJ	RZ	3	\$ 23,620	\$	\$ 172	\$ 23,448	\$ 23,448	12/31/2018
3138EJ	SQ	2	\$ 173,063	\$	\$ 2,319	\$ 170,744	\$ 170,744	12/31/2018
3138EK	X2	6	\$ 143,679	\$	\$ 1,267	\$ 142,411	\$ 142,411	12/31/2018
3138LU	R5	6	\$ 78,431	\$	\$ 1,254	\$ 77,177	\$ 77,177	12/31/2018
3138LY	2C	0	\$ 328,784	\$	\$ 5,233	\$ 323,551	\$ 323,551	12/31/2018
3138MC	4P	6	\$ 113,418	\$	\$ 1,868	\$ 111,550	\$ 111,550	12/31/2018
3138MK	QZ	2	\$ 41,881	\$	\$ 301	\$ 41,580	\$ 41,580	12/31/2018
3138MR	BF	7	\$ 497,269	\$	\$ 7,941	\$ 489,328	\$ 489,328	12/31/2018
3138WA	GR	2	\$ 183,999	\$	\$ 162	\$ 183,837	\$ 183,837	12/31/2018
3138WF	2S	4	\$ 776,210	\$	\$ 16,458	\$ 759,753	\$ 759,753	12/31/2018
3138WG	CY	8	\$ 1,107,337	\$	\$ 19,479	\$ 1,087,858	\$ 1,087,858	12/31/2018
3138WH	BS	0	\$ 1,191,140	\$	\$ 28,194	\$ 1,162,946	\$ 1,162,946	12/31/2018
3138WH	ER	9	\$ 1,240,717	\$	\$ 24,679	\$ 1,216,038	\$ 1,216,038	12/31/2018
3138WH	J2	9	\$ 71,366	\$	\$ 1,377	\$ 69,989	\$ 69,989	12/31/2018
3138X0	PV	4	\$ 59,056	\$	\$ 316	\$ 58,740	\$ 58,740	12/31/2018
3138X3	F7	2	\$ 88,629	\$	\$ 635	\$ 87,994	\$ 87,994	12/31/2018
3138X3	XS	6	\$ 192,796	\$	\$ 1,661	\$ 191,135	\$ 191,135	12/31/2018
3138X6	WX	9	\$ 421,101	\$	\$ 7,661	\$ 413,440	\$ 413,440	12/31/2018
3138X7	DK	6	\$ 486,353	\$	\$ 12,600	\$ 473,753	\$ 473,753	12/31/2018
3138XB	XV	1	\$ 201,565	\$	\$ 2,804	\$ 198,762	\$ 198,762	12/31/2018
3138Y4	MW	6	\$ 769,502	\$	\$ 17,801	\$ 751,701	\$ 751,701	12/31/2018
3138YH	U6	5	\$ 664,831	\$	\$ 15,125	\$ 649,706	\$ 649,706	12/31/2018
3140EU	LG	2	\$ 106,835	\$	\$ 2,145	\$ 104,689	\$ 104,689	12/31/2018
3140FP	DG	1	\$ 903,595	\$	\$ 19,457	\$ 884,139	\$ 884,139	12/31/2018
3140Q7	2X	4	\$ 470,726	\$	\$ 1,213	\$ 469,513	\$ 469,513	12/31/2018
3140Q8	CV	5	\$ 369,878	\$	\$ 1,157	\$ 368,721	\$ 368,721	12/31/2018
31410L	TT	9	\$ 778,293	\$	\$ 17,289	\$ 761,004	\$ 761,004	12/31/2018
31412R	H5	9	\$ 140,963	\$	\$ 2,206	\$ 138,757	\$ 138,757	12/31/2018
31416B	RY	6	\$ 42,927	\$	\$ 706	\$ 42,222	\$ 42,222	12/31/2018
31416H	WK	7	\$ 27,275	\$	\$ 560	\$ 26,715	\$ 26,715	12/31/2018
31416N	DJ	8	\$ 55,801	\$	\$ 618	\$ 55,183	\$ 55,183	12/31/2018
31416Y	XS	2	\$ 146,932	\$	\$ 33	\$ 146,899	\$ 146,899	12/31/2018
31417A	EP	0	\$ 258,945	\$	\$ 4,341	\$ 254,605	\$ 254,605	12/31/2018
31417C	7F	6	\$ 65,406	\$	\$ 1,036	\$ 64,370	\$ 64,370	12/31/2018
31417G	TL	0	\$ 696,201	\$	\$ 11,784	\$ 684,417	\$ 684,417	12/31/2018
31417V	PC	1	\$ 47,863	\$	\$ 733	\$ 47,130	\$ 47,130	12/31/2018
31418A	RX	8	\$ 52,495	\$	\$ 524	\$ 51,971	\$ 51,971	12/31/2018
31418B	XB	7	\$ 62,226	\$	\$ 1,165	\$ 61,061	\$ 61,061	12/31/2018
31418B	XC	5	\$ 608,932	\$	\$ 11,869	\$ 597,063	\$ 597,063	12/31/2018
31418C	CH	5	\$ 834,683	\$	\$ 16,733	\$ 817,950	\$ 817,950	12/31/2018
31418C	CS	1	\$ 1,177,463	\$	\$ 22,682	\$ 1,154,781	\$ 1,154,781	12/31/2018

NOTES TO FINANCIAL STATEMENTS

CUSIP			Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than- Temporary Impairment	Amortized Cost After Other-Than- Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
31418C	DJ	0	\$ 143,539	\$	\$ 3,059	\$ 140,480	\$ 140,480	12/31/2018
31418C	EP	5	\$ 83,599	\$	\$ 1,898	\$ 81,701	\$ 81,701	12/31/2018
31418C	FE	9	\$ 831,652	\$	\$ 15,693	\$ 815,959	\$ 815,959	12/31/2018
31418C	MF	8	\$ 916,856	\$	\$ 20,602	\$ 896,254	\$ 896,254	12/31/2018
31418C	PE	8	\$ 937,818	\$	\$ 901	\$ 936,916	\$ 936,916	12/31/2018
31418C	PM	0	\$ 90,607	\$	\$ 2,168	\$ 88,439	\$ 88,439	12/31/2018
31418N	CF	5	\$ 62,470	\$	\$ 553	\$ 61,917	\$ 61,917	12/31/2018
31419A	GY	7	\$ 280,528	\$	\$ 317	\$ 280,211	\$ 280,211	12/31/2018
36250G	AP	0	\$ 101,753	\$	\$ 2,507	\$ 99,246	\$ 99,246	12/31/2018
36250V	AD	4	\$ 100,015	\$	\$ 309	\$ 99,706	\$ 99,706	12/31/2018
43814P	AD	2	\$ 74,656	\$	\$ 956	\$ 73,700	\$ 73,700	12/31/2018
46634S	AC	9	\$ 86,567	\$	\$ 1,673	\$ 84,894	\$ 84,894	12/31/2018
46637W	AD	5	\$ 102,031	\$	\$ 1,805	\$ 100,227	\$ 100,227	12/31/2018
61765T	AF	0	\$ 100,588	\$	\$ 46	\$ 100,542	\$ 100,542	12/31/2018
92890K	BA	2	\$ 104,047	\$	\$ 2,479	\$ 101,569	\$ 101,569	12/31/2018
95000M	BP	5	\$ 98,324	\$	\$ 1,739	\$ 96,585	\$ 96,585	12/31/2018
981464	FJ	4	\$ 98,672	\$	\$ 1,284	\$ 97,387	\$ 97,387	12/31/2018
981464	GL	8	\$ 99,782	\$	\$ 70	\$ 99,712	\$ 99,712	12/31/2018
98161V	AC	4	\$ 49,992	\$	\$ 351	\$ 49,641	\$ 49,641	12/31/2018
Total					\$ 559,682			

- (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):
All Other Than Temporary Impairments were recognized for loan backed securities in 2018 except for Government Backed GNMA securities.

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ 619,120
	2. 12 Months or Longer	\$ 6,145,204
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 26,764,417
	2. 12 Months or Longer	\$ 282,900,081

- (5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary
All Other Than Temporary Impairments were recognized for loan backed securities in 2018 except for Government Backed GNMA securities.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
Not applicable.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
Not applicable.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Repurchase Transactions – Cash Provider – Overview of Secured Borrowing Transactions
Not applicable.
- H. Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Taker – Overview of Sale Transactions
Not applicable.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Provider – Overview of Sale Transactions
Not applicable.
- J. Real Estate
Not applicable.
- K. Low-Income Housing Tax Credits (LIHTC)
Not applicable.
- L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted					Current Year					
	Current Year					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage	
	1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)					10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$	\$	\$	\$	\$	%	%
b. Collateral held under security lending arrangements										%	%
c. Subject to repurchase agreements										%	%
d. Subject to reverse repurchase agreements										%	%
e. Subject to dollar repurchase agreements										%	%
f. Subject to dollar reverse repurchase agreements										%	%
g. Placed under option contracts										%	%
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock										%	%
i. FHLB capital stock										%	%
j. On deposit with	1,000,000				1,000,000	1,000,000			1,000,000	0.1%	0.1%

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category		Gross	(Admitted &	Nonadmitted)	Restricted				Current	Year	
			Current	Year						Percentage	
	1	2	3	4	5	6	7	8	9	10	11
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
states											
k. On deposit with other regulatory bodies										%	%
l. Pledged as collateral to FHLB (including assets backing funding agreements)										%	%
m. Pledged as collateral not captured in other categories										%	%
n. Other restricted assets										%	%
o. Total Restricted Assets	\$ 1,000,000	\$	\$	\$	\$ 1,000,000	\$ 1,000,000	\$	\$	\$ 1,000,000	0.1%	0.1%

- (a) Subset of column 1

(b) Subset of column 3

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28
- (2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contacts that Share Similar Characteristics, Such as Reinsurance and Derivatives, are Reported in the Aggregate)
Not applicable.
- (3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, such as Reinsurance and Derivatives, are Reported in the Aggregate)
Not applicable.
- (4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements
Not applicable.
- M. Working Capital Finance Investments
Not applicable.
- N. Offsetting and Netting of Assets and Liabilities
Not applicable.
- O. Structured Notes
Not applicable.
- P. 5* Securities
Not applicable.
- Q. Short Sales
Not applicable.
- R. Prepayment Penalty and Acceleration Fees
Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

- A. Investments in Joint Ventures, Partnerships and Limited Liability Companies that Exceed 10% of Ownership
Not applicable.
- B. Investments in Impaired Joint Ventures, Partnerships and Limited Liability Companies
Not applicable.

Note 7 – Investment Income

- A. The bases, by category of investment income, for excluding (nonadmitting) any investment income due and accrued:
Not applicable.
- B. The total amount excluded:
Not applicable.

Note 8 – Derivative Instruments

Not applicable.

Note 9 – Income Taxes

- A. Deferred Tax Assets/(Liabilities)
Pursuant to Idaho Code Section 41-405, the Fund pays tax on written premiums in lieu of state income tax. The Fund is not subject to federal income tax.
- B. Deferred Tax Liabilities Not Recognized
Not applicable.
- C. Current and Deferred Income Taxes
Not applicable.
- D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate Among the more significant book to tax adjustments were the following:
Not applicable.
- E. Operating Loss Carryfowards and Income Taxes Available for Recoupment
Not applicable.
- F. Consolidated Federal Income Tax Return
Not applicable.
- G. Federal or Foreign Federal Income Tax Loss Contingencies:
Not applicable.

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

- A. Nature of the Relationship Involved

NOTES TO FINANCIAL STATEMENTS

- The Fund is the administrator of the Idaho Petroleum Clean Water Trust Fund (the IPCWTF). The IPCWTF contracts with the Fund for administrative, underwriting, claims, auditing, actuarial, legal, and other necessary services (41-4905(5), Idaho Code). The IPCWTF has no employees. The IPCWTF is administered without liability on the part of the Fund or the State beyond the amount of the IPCWTF (41-4905(6), Idaho Code).
- B. Transactions
Not applicable.
- C. Dollar Amounts of Transactions
There have been no changes in inter-fund management and service arrangements.
- D. Amounts Due From or To Related Parties
Not applicable
- E. Guarantees or Undertakings
There are no Guarantees or Contingencies for Related Parties.
- F. Material Management or Service Contracts and Cost-Sharing Arrangements
The Fund charged IPCWTF \$283,671 for management services in 2018. IPCWTF also paid rent for the space occupied and parking in the amount of \$32,927, which is included in the Fund's Statement of Income page 4 line 9 of \$17,844,271.
- G. Nature of the Control Relationship
The nature of the relationship does not affect operations.
- H. Amount Deducted from the Value of Upstream Intermediate Entity or Ultimate Parent Owned
The Fund does not have investments in the related company.
- I. Investments in SCA that Exceed 10% of Admitted Assets
The Fund does not have investments in the related company.
- J. Investments in Impaired SCAs
The Fund does not have investments in the related company.
- K. Investment in Foreign Insurance Subsidiary
The Fund does not have investments in the related company.
- L. Investment in Downstream Noninsurance Holding Company
The Fund does not have investments in the related company.
- M. All SCA Investments
The Fund does not have investments in the related company.
- N. Investment in Insurance SCAs
The Fund does not have investments in the related company.

Note 11 – Debt
Not applicable.

Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

- A. Defined Benefit Plan
- (1) Change in Benefit Obligation
The Fund employees are required to participate in the Public Employee Retirement System of Idaho (PERSI). PERSI is a cost-sharing multiple-employer public retirement system, created by the Idaho State Legislature. It is a defined benefit plan requiring that both the member and the employer contribute. The plan provides benefits based on members' years of service, age and compensation.
In addition, benefits are provided for disability, death, and survivors of eligible members or beneficiaries. Designed as a mandatory system for eligible state and school district employees, the legislation provided for other political subdivisions to participate by contractual agreement with PERSI.
Financial reports for the plan are available from PERSI upon request.
After five years of credited service, members become fully vested in retirement benefits earned to date. Members are eligible for retirement benefits upon attainment of the ages specified for their employment classification. For each month of credited service, the annual service retirement allowance is 2% of the average monthly salary for the highest consecutive 42 months. The required contribution rate was 11.32% of covered payroll for the Fund and 6.79% for employees.
The Fund's employees are eligible to participate in a voluntary deferred compensation plan offered by the State of Idaho. This plan was created in accordance with Internal Revenue Code Section 401(k). The plan permit deferral of an employee's compensation until future years. The deferred compensation is not available to employees until termination, retirement, death or unforeseeable emergency. The amount of deferred compensation under this plan, together with earnings thereon, for the fund's employees is not separately available.
All amounts of compensation deferred under the plan, all property and rights purchased with those amounts, and all income attributable to those amounts, property or rights are held by independent trustees, designated by the State, for the exclusive benefit of the participants and their beneficiaries.
- (2) Change in Plan Assets
Not applicable.
- (3) Funded Status
Not applicable.
- (4) Components of Net Periodic Benefit Cost
Not applicable.
- (5) Amounts in Unassigned Funds (Surplus) Recognized as Components of Net Periodic Benefit Cost
Not applicable.
- (6) Amounts in Unassigned Funds (Surplus) Expected to be Recognized in the Next Fiscal Year as Components of Net Periodic Benefit Cost
Not applicable.
- (7) Amounts in Unassigned Funds (Surplus) that have not yet been Recognized as Components of Net Periodic Benefit Cost
Not applicable.
- (8) Weighted-Average Assumptions Used to Determine Net Periodic Benefit Cost as of December 31
Not applicable.
- (9) Accumulated Benefit Obligation for Defined Benefit Pension Plans
Not applicable.
- (10) For Postretirement Benefits Other Than Pensions, the Assumed Health Care Cost Trend Rate(s)
Not applicable.
- (11) Assumed health care cost trend rates have a significant effect on the amounts reported for the health care plans. A one-percentage point change in assumed health care cost trend rates would have the following effects:
Not applicable.
- (12) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the year indicated:
Not applicable.
- (13) Estimate of Contributions Expected to be Paid to the Plan
After five years of credited service, members become fully vested in retirement benefits earned to date. Members are eligible for retirement benefits upon attainment of the ages specified for their employment classification. For each month of credited service, the annual service retirement allowance is 2% of the average monthly salary for the highest consecutive 42 months. The required contribution rate was 11.32% of covered payroll for the Fund and 6.79% for employees.

NOTES TO FINANCIAL STATEMENTS

- (14)

Amounts and Types of Securities Included in Plan Assets

Not applicable.
- (15)

Alternative Method Used to Amortize Prior Serve Amounts or Net Gains and Losses

Not applicable.
- (16)

Substantive Comment Used to Account for Benefit Obligation

Not applicable.
- (17)

Cost of Providing Special or Contractual Termination Benefits Recognized

Not applicable.
- (18)

Significant Change in the Benefit Obligation or Plan Assets

Not applicable.
- (19)

Amount and Time Plan Assets Expected to be Returned

Not applicable.
- (20)

Accumulated Postretirement and Pension Benefit Obligation and Fair Value of Plan Assets for Defined Postretirement and Pension Benefit Plans

Not applicable.
- (21)

Full Transition Surplus Impact of SSAP 102

Not applicable.
- B.

Investment Policies and Strategies

Not applicable.
- C.

Fair Value of Plan Assets

Not applicable.
- D.

Basis Used to Determine Expected Long-Term Rate-of-Return

Not applicable.
- E.

Defined Contribution Plans

Not applicable.
- F.

Multiemployer Plans

Not applicable.
- G.

Consolidated/Holding Company Plans

Not applicable.
- H.

Postemployment Benefits and Compensated Absences

Not applicable.
- I.

Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

Not applicable.

Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

- (1)

Number of Share and Par or State Value of Each Class

Not applicable.
- (2)

Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues

Not applicable.
- (3)

Dividend Restrictions

Not applicable.
- (4)

Dates and Amounts of Dividends Paid

Management of the Fund may declare and distribute dividends to policyholders. Dividends are recognized as an expense in the period in which they are declared. In 2018, the Fund declared and paid dividends of \$7,088,746.
- (5)

Profits that may be Paid as Ordinary Dividends to Stockholders

Not applicable.
- (6)

Restrictions Plans on Unassigned Funds (Surplus)

Not applicable.
- (7)

Amount of Advances to Surplus not Repaid

Not applicable.
- (8)

Amount of Stock Held for Special Purposes

Not applicable.
- (9)

Reasons for Changes in Balance of Special Surplus Funds from Prior Period

Not applicable.
- (10)

The Portion of Unassigned Funds (Surplus) Represented or Reduced by Unrealized Gains and Losses is: \$31,580,374.
The Portion of Unassigned Funds (Surplus) Represented or Reduced by Nonadmitted Assets is: \$(2,357,808).
- (11)

The Reporting Entity Issued the Following Surplus Debentures or Similar Obligations

Not applicable.
- (12)

The impact of any restatement due to prior quasi-reorganizations is as follows

Not applicable.
- (13)

Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization

Not applicable.

Note 14 – Liabilities, Contingencies and Assessments

- A.

Contingent Commitments

Not applicable.
- B.

Assessments

Not applicable.
- C.

Gain Contingencies

Not applicable.
- D.

Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

Not applicable.
- E.

Product Warranties

Not applicable.
- F.

Joint and Several Liabilities

Not applicable.
- G.

All Other Contingencies

From time to time in the normal course of business, the Fund is involved in pending or threatened litigation, in which claims for monetary damages are asserted. In the opinion of management the ultimate liability, if any, arising from such pending or threatened litigation is not expected to have material effect on the Fund's financial position or results of operations.

Note 15 – Leases

NOTES TO FINANCIAL STATEMENTS

A. Lessee Operating Lease
Not applicable.

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk
Not applicable.

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
Not applicable.

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans
Not applicable.

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
Not applicable.

Note 20 – Fair Value Measurements

- A. Fair Value Measurements
- (9) Fair Value Measurements at Reporting Date
Certain bonds and all stocks carried by the Fund are reported at fair value. Fair value is the amount at which an asset could be bought or sold between willing parties.
- | | Level 1 | Level 2 | Level 3 | Total | Net Asset Value (NAV) Included in Level 2 |
|----------------------|---------------|------------|---------|-------|---|
| Assets at Fair Value | | | | | |
| Common Stocks | \$ 78,690,135 | \$ | \$ | \$ | \$ |
| Bonds | \$ | \$ 405,398 | \$ | \$ | \$ |
| Total | \$ 78,690,135 | \$ 405,398 | \$ | \$ | \$ |
- (2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy
The Fund has no assets measured fair value in the Level 3 category.
- (3) Policies when Transfers Between Levels are Recognized
At the end of each reporting period, the Fund evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. During the current year, no transfers into or out of Level 3 were required.
- (4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement
Bonds carried at fair value categorized at Level 2 were valued using the market approach. The valuations were determined to be Level 2 valuations as quoted market prices for similar instruments in an active market were utilized. The market values are determined by takin quoted prices of bonds with similar features (such as duration and credit quality) and applying analytic methods to determine fair value of bonds held.
During 2018, the Fund's Common stocks were carried at fair value categorized as Level 1. The quotes received for these securities in the current year were from an active market.
- (5) Fair Value Disclosures
Not applicable.
- B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements
Not applicable.
- C. Fair Value Level
Not applicable.
- D. Not Practicable to Estimate Fair Value
Not applicable.

Note 21 – Other Items

- A. Unusual or Infrequent Items
Not applicable.
- B. Troubled Debt Restructuring Debtors
Not applicable.
- C. Other Disclosures
As of December 31, 2018, the Fund has \$85,957,936 of unpaid outstanding awards and funds have been set aside to cover the awards. These awards are for fatal, permanent partial and permanent total claims.
- D. Business Interruption Insurance Recoveries
Not applicable.
- E. State Transferable and Non-Transferable Tax Credits
Not applicable.
- F. Subprime Mortgage Related Risk Exposure
Not applicable.
- G. Insurance-Linked Securities (ILS) Contracts
Not applicable.

Note 22 – Events Subsequent

Not applicable.

Subsequent events have been considered through for these statutory financial statements which are to be issued on .

- A. Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the Federal Affordable Care Act (YES/NO)?
Yes [] No [X]
- | | 2018 | 2017 |
|---|----------------|------|
| B. ACA fee assessment payable for the upcoming year | \$ | \$ |
| C. ACA fee assessment paid | \$ | \$ |
| D. Premium written subject to ACA 9010 assessment | \$ | \$ |
| E. Total adjusted capital before surplus adjustment (Five-Year Historical Line 28) | \$ 254,598,555 | |
| F. Total adjusted capital after surplus adjustment (Five-Year Historical Line 28 minus 22B above) | \$ 254,598,555 | |
| G. Authorized control level (Five-Year Historical Line 29) | \$ 34,324,064 | |
- H. Would reporting the ACA assessment as of December 31, 2018 have triggered an RBC action level (YES/NO)?
Yes [] No [X]

Note 23 – Reinsurance

There were no unsecured reinsurance recoverable that exceeded 3% of the company's policyholder surplus.

C. Reinsurance Assumed and Ceded

(1) Maximum Amount of Return Commission

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	\$	\$	\$	\$	\$	\$
b. All Other	579,000				579,000	
c. Total	\$ 579,000	\$	\$	\$	\$ 579,000	\$

d. Direct Unearned Premium Reserves	\$
-------------------------------------	----

E. Commutation of Ceded Reinsurance

F. Retroactive Reinsurance

Not applicable.

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation
Not applicable.

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation
Not applicable.

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2017 were \$470,369,621. During the year ended December 31, 2018, \$173,245,058 has been paid for incurred claims and claim adjustment expenses. Reserves remaining for prior years are now \$300,663,861 because of re-estimation of unpaid claims and claim adjustment expenses. This change is generally the result of ongoing analysis of loss development trends. The estimated cost of loss and loss adjustment expenses (LAE) attributable to insured events of prior years increased by \$3,539,298 during the current year. This \$3,539,298 is approximately (.75%) of the unpaid losses and LAE as of the end of the prior year. Recent loss development trends are also taken into account in evaluating the overall adequacy of unpaid losses and LAE.

B. Information about Significant Changes in Methodologies and Assumptions

Not applicable.

Note 26 – Intercompany Pooling Arrangements

A. Identification of the Lead Entity and all Affiliated Entities Participating in the Intercompany Pool

Lead Entity and all Affiliated Entities
Not applicable.

NAIC Company Code	Pooling Percentage %
-------------------------	----------------------------

B. Description of Lines and Types of Business Subject to the Pooling Agreement
Not applicable.

C.	Description of Cessions to Non-Affiliated Reinsurance Subject to Pooling Agreement Not applicable.
----	---

D. Identification of all Pool Members that are Parties to Reinsurance Agreements with Non-Affiliated Reinsurers
Not applicable.

E. Explanation of Discrepancies Between Entries of Pooled Business
Not applicable.

F. Description of Intercompany Sharing
Not applicable.

G. Amounts Due To/From Lead Entity and all Affiliated Entities Participating in the Intercompany Pool
Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 27 – Structured Settlements

A.	Reserves No Longer Carried	
	Loss Reserves Eliminated by Annuities	Unrecorded Loss Contingencies
	\$ 4,442,154	\$

- B. Annuities Which Equal or Exceed 5% of Policyholders' Suplus
There were no insurance companies who held an excess of 1% of policyholder's surplus.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

The Fund does not currently have a premium deficiency reserve. The Fund does not anticipate investment income when evaluating the need for a premium deficiency reserve.

Note 31 – High Deductibles

Not applicable.

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

A.

Tabular Discount		Tabular Discount Included Case	In Schedule P, Part 1 IBNR
1.	Homeowners/Farmowners	\$	\$
2.	Private Passenger Auto Liability/Medical		
3.	Commercial Auto/Truck Liability/Medical		
4.	Workers' Compensation	27,658,661	
5.	Commercial Multiple Peril		
6.	Medical Professional Liability-Occurrence		
7.	Medical Professional Liability-Claims-Made		
8.	Special Liability		
9.	Other Liability-Occurrence		
10.	Other Liability-Claims Made		
11.	Special Property		
12.	Auto Physical Damage		
13.	Fidelity, Surety		
14.	Other (including credit, A&H)		
15.	International		
16.	Reinsurance Nonproportional Assumed Property		
17.	Reinsurance Nonproportional Assumed Liability		
18.	Reinsurance Nonproportional Assumed Financial Lines		
19.	Products Liability-Occurrence		
20.	Products Liability-Claims-Made		
21.	Financial Guaranty/Mortgage Guaranty		
22.	Warranty		
23.	Total	\$ 27,658,661	\$

B.

Nontabular Discount

Not applicable.

C.

Changes in Rate(s) Used to Discount Prior Years' Liabilities

Not applicable.

Note 33 – Asbestos/Environmental Reserves

Not applicable.

Note 34 – Subscriber Savings Accounts

Not applicable.

Note 35 – Multiple Peril Crop Insurance

Not applicable.

Note 36 – Financial Guaranty Insurance

Not applicable.

Idaho State Insurance Fund
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1, 1A and 2.

Yes [☐] No [☒ X]

1.2

If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations?

Yes [☐] No [☐] N/A [☒ X]

1.3

State regulating? N/A

1.4

Is the reporting entity publicly traded or a member of publicly traded group?

Yes [☐] No [☒ X]

1.5

If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [☐] No [☒ X]

2.2

If yes, date of change:

3.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2016

3.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity.
This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2016

3.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

08/22/2018

3.4

By what department or departments?
Department of Insurance, State of Idaho

3.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments?

Yes [☐] No [☐] N/A [☒ X]

3.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [☐] No [☐] N/A [☒ X]

4.1

During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11

sales of new business?

Yes [☐] No [☒ X]

4.12

renewals?

Yes [☐] No [☒ X]

4.2

During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21

sales of new business?

Yes [☐] No [☒ X]

4.22

renewals?

Yes [☐] No [☒ X]

5.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?
If the answer is YES, complete and file the merger history data file with the NAIC.

Yes [☐] No [☒ X]

5.2

If yes, provide the name of entity, NAIC company code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	2	3
Name of Entity	NAIC Company Code	State of Domicile
N/A		

6.1

Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [☐] No [☒ X]

6.2

If yes, give full information:
N/A

7.1

Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?

Yes [☐] No [☒ X]

7.2

If yes,

7.21

State the percentage of foreign control

%

7.22

State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1	2
Nationality	Type of Entity
N/A	

8.1

Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board?

Yes [☐] No [☒ X]

8.2

If response to 8.1 is yes, please identify the name of the bank holding company.

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [☐] No [☒ X]

8.4

If the response to 8.3 is yes, please provide below the names and locations (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

9.

What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Johnson Lambert LLP, 2650 Park Tower Drive Suite 801, Vienna, Virginia 22180

10.1

Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation?

Yes [☐] No [☒ X]

10.2

If the response to 10.1 is yes, provide information related to this exemption:

10.3

Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?

Yes [☐] No [☒ X]

10.4

If the response to 10.3 is yes, provide information related to this exemption:

10.5

Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?

Yes [☒ X] No [☐] N/A [☐]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 10.6

If the response to 10.5 is no or n/a, please explain:
11.

What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Dave Kennerud, Milliman Inc, 1301 Fifth Ave, Seattle, WA 98101-2605
- 12.1

Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?

Yes [☐] No [☒ X]
- 12.11

Name of real estate holding company

N/A
- 12.12

Number of parcels involved

0
- 12.13

Total book/adjusted carrying value

\$

0
- 12.2

If yes, provide explanation
N/A
13.

FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:
- 13.1

What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
N/A
- 13.2

Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?

Yes [☒ X] No [☐]
- 13.3

Have there been any changes made to any of the trust indentures during the year?

Yes [☐] No [☒ X]
- 13.4

If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?

Yes [☐] No [☐] N/A [☒ X]
- 14.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [☒ X] No [☐]
- (a)

Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b)

Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c)

Compliance with applicable governmental laws, rules and regulations;
- (d)

The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e)

Accountability for adherence to the code.
- 14.11

If the response to 14.1 is no, please explain:
N/A
- 14.2

Has the code of ethics for senior managers been amended?

Yes [☐] No [☒ X]
- 14.21

If the response to 14.2 is yes, provide information related to amendment(s).
N/A
- 14.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [☐] No [☒ X]
- 14.31

If the response to 14.3 is yes, provide the nature of any waiver(s).
N/A
- 15.1

Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List?

Yes [☐] No [☒ X]
- 15.2

If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1	2	3	4
American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Circumstances That Can Trigger the Letter of Credit	Amount
			\$

BOARD OF DIRECTORS

16.

Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof?

Yes [☐] No [☒ X]
17.

Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof?

Yes [☒ X] No [☐]
18.

Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person?

Yes [☒ X] No [☐]

FINANCIAL

19.

Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)?

Yes [☐] No [☒ X]
- 20.1

Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11

To directors or other officers

\$

0
- 20.12

To stockholders not officers

\$

0
- 20.13

Trustees, supreme or grand (Fraternal only)

\$

0
- 20.2

Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21

To directors or other officers

\$

0
- 20.22

To stockholders not officers

0
- 20.23

Trustees, supreme or grand (Fraternal only)

0
- 21.1

Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reporting in the statement?

Yes [☐] No [☒ X]
- 21.2

If yes, state the amount thereof at December 31 of the current year:
- 21.21

Rented from others

\$

0
- 21.22

Borrowed from others

\$

0
- 21.23

Leased from others

\$

0
- 21.24

Other

\$

0
- 22.1

Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments?

Yes [☐] No [☒ X]
- 22.2

If answer is yes:
- 22.21

Amount paid as losses or risk adjustment

\$

0
- 22.22

Amount paid as expenses

\$

0
- 22.23

Other amounts paid

\$

0
- 23.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [☐] No [☒ X]
- 23.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$

0

Idaho State Insurance Fund

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

INVESTMENT

24.01

Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)?

Yes ☒ No ☐

24.02

If no, give full and complete information, relating thereto:
N/A

24.03

For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet (an alternative is to reference Note 17 where this information is also provided).
N/A

24.04

Does the company's security lending program meet the requirements for a conforming program as outlined in the *Risk-Based Capital Instructions*?

Yes ☐ No ☐ N/A ☒

24.05

If answer to 24.04 is yes, report amount of collateral for conforming programs.

\$0

24.06

If answer to 24.04 is no, report amount of collateral for other programs

\$0

24.07

Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?

Yes ☐ No ☐ N/A ☒

24.08

Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?

Yes ☐ No ☐ N/A ☒

24.09

Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending?

Yes ☐ No ☐ N/A ☒

24.10

For the reporting entity's security lending program, state the amount of the following as of December 31 of the current year:

24.101

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$0

24.102

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$0

24.103

Total payable for securities lending reported on the liability page:

\$0

25.1

Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 24.03.)

Yes ☒ No ☐

25.2

If yes, state the amount thereof at December 31 of the current year:

25.21

Subject to repurchase agreements

\$0

25.22

Subject to reverse repurchase agreements

\$0

25.23

Subject to dollar repurchase agreements

\$0

25.24

Subject to reverse dollar repurchase agreements

\$0

25.25

Placed under option agreements

\$0

25.26

Letter stock or securities restricted as sale – excluding FHLB Capital Stock

\$0

25.27

FHLB Capital Stock

\$0

25.28

On deposit with states

\$1,000,000

25.29

On deposit with other regulatory bodies

\$0

25.30

Pledged as collateral – excluding collateral pledged to an FHLB

\$0

25.31

Pledged as collateral to FHLB – including assets backing funding agreements

\$0

25.32

Other

\$0

25.3

For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		\$

26.1

Does the reporting entity have any hedging transactions reported on Schedule DB?

Yes ☐ No ☒

26.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.
N/A

Yes ☐ No ☐ N/A ☒

27.1

Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity?

Yes ☐ No ☒

27.2

If yes, state the amount thereof at December 31 of the current year:

\$0

28.

Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes ☒ No ☐

28.01

For agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
Idaho Endowment Fund Investment Board	816 W Bannock St #301 Boise ID 83702
Northern Trust Securities Inc	50 S LaSalle Chicago IL 60603-0001

28.02

For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

28.03

Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year?

Yes ☐ No ☒

28.04

If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
N/A			

28.05

Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts", "... handle securities"].

1 Name of Firm or Individual	2 Affiliation
Barrow Hanley Mewhinney & Strauss LLC	U

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

Northern Trust Securities Inc	U
Eagle Asset Management Inc	U
Timessquare Capital Management LLC	U
Systematic Financial Management LP	U
The Vanguard Group Inc	U

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes [X] No []

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [X] No []

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
105519	Barrow Hanley Mewhinney & Strauss LLC		SEC	DS
7927	Northern Trust Securities Inc		SEC	DS
110653	Eagle Asset Management Inc		SEC	DS
132694	Timessquare Capital Management LLC		SEC	DS
106146	Systematic Financial Management LP		SEC	DS
105958	The Vanguard Group Inc		SEC	DS

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D-Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])? Yes [] No [X]

29.2 If yes, complete the following schedule:

1	2	3
CUSIP	Name of Mutual Fund	Book/Adjusted Carrying Value
		\$
29.2999 TOTAL		\$

29.3 For each mutual fund listed in the table above, complete the following schedule:

1	2	3	4
Name of Mutual Fund (from above table)	Name of Significant Holding of the Mutual Fund	Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	Date of Valuation
N/A		\$	

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

		1	2	3
		Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1	Bonds	\$ 668,965,117	\$ 667,571,127	\$ (1,393,990)
30.2	Preferred Stocks	\$ 0	\$ 0	\$ 0
30.3	Totals	\$ 668,965,117	\$ 667,571,127	\$ (1,393,990)

30.4 Describe the sources or methods utilized in determining the fair values:

Northern Trust Securities Inc ICE Data Services

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [] No [X]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [] No []

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
N/A

32.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No []

32.2 If no, list exceptions:
N/A

33. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designation 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes [] No [X]

34. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as an NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [] No [X]

OTHER

35.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? \$ 837,624

35.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

Idaho State Insurance Fund
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

	<div>1 Name</div>	<div>2 Amount Paid</div>
	NCCI	\$ 837,624
36.1	Amount of payments for legal expenses, if any?	\$ 14,994
36.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.	
	<div>1 Name</div>	<div>2 Amount Paid</div>
	Duke Scanlan & Hall PLLC	\$ 10,082
37.1	Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any?	\$ 0
37.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.	
	<div>1 Name</div>	<div>2 Amount Paid</div>
	N/A	\$

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1.1

Does the reporting entity have any direct Medicare Supplement Insurance in force?

Yes []

No [X]

1.2

If yes, indicate premium earned on U.S. business only.

\$

0

1.3

What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?

\$

0

1.31

Reason for excluding:
N/A

1.4

Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.

\$

0

1.5

Indicate total incurred claims on all Medicare Supplement insurance.

\$

0

1.6

Individual policies:
Most current three years:

1.61

Total premium earned

\$

0

1.62

Total incurred claims

\$

0

1.63

Number of covered lives

0

All years prior to most current three years:

1.64

Total premium earned

\$

0

1.65

Total incurred claims

\$

0

1.66

Number of covered lives

0

1.7

Group policies:
Most current three years:

1.71

Total premium earned

\$

0

1.72

Total incurred claims

\$

0

1.73

Number of covered lives

0

All years prior to most current three years:

1.74

Total premium earned

\$

0

1.75

Total incurred claims

\$

0

1.76

Number of covered lives

0

2.

Health Test:

1

Current Year

2.1

Premium Numerator

\$

0

2.2

Premium Denominator

\$

249,102,719

2.3

Premium Ratio (2.1/2.2)

0.0%

2.4

Reserve Numerator

\$

0

2.5

Reserve Denominator

\$

536,408,564

2.6

Reserve Ratio (2.4/2.5)

0.0%

2

Prior Year

\$

0

\$

244,588,822

0.0%

\$

0

\$

489,805,432

0.0%

3.1

Does the reporting entity issue both participating and non-participating policies?

Yes []

No [X]

3.2

If yes, state the amount of calendar year premiums written on:

3.21

Participating policies

\$

0

3.22

Non-participating policies

\$

0

4.

FOR MUTUAL REPORTING ENTITIES AND RECIPROCAL EXCHANGES ONLY:

4.1

Does the reporting entity issue assessable policies?

Yes []

No [X]

4.2

Does the reporting entity issue non-assessable policies?

Yes []

No [X]

4.3

If assessable policies are issued, what is the extent of the contingent liability of the policyholders?

%

4.4

Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums.

\$

0

5.

FOR RECIPROCAL EXCHANGES ONLY:

5.1

Does the exchange appoint local agents?

Yes []

No [X]

5.2

If yes, is the commission paid:

5.21

Out of Attorney's-in-fact compensation

Yes []

No []

N/A [X]

5.22

As a direct expense of the exchange

Yes []

No []

N/A [X]

5.3

What expenses of the exchange are not paid out of the compensation of the Attorney-in-fact?
N/A

5.4

Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred?

Yes []

No [X]

5.5

If yes, give full information:
N/A

6.1

What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss?
The Fund carried ultimate net loss reinsurance coverage of \$75,000,000 excess of \$2,500,000 (from Jan-Jun) and \$3,000,000 (from July-Dec) retention per occurrence with the maximum amount which any on claimant may contribute to the Ultimate Net Loss on any one occurrence is \$10,000,000. The Fund carried per person loss reinsurance coverage of \$5,000,000 excess of \$10,000,000. The fund carried Nuclear, Biological, Chemical & Radioactive Terrorism loss coverage of \$40,000,000 excess of \$10,000,000 with a maximum amount any one claimant may contributre to the Ultimate Net Loss on any one occurrence is \$15,000,000.

6.2

Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process:
N/A

6.3

What provision has this reporting entity made (such as catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?
N/A

6.4

Does the reporting entity carry catastrophe reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence?

Yes [X]

No []

6.5

If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to uninsured catastrophic loss:
N/A

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

7.1	Has the reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer’s losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss cap, an aggregate limit or any similar provisions)?	Yes [<input type="checkbox"/>]	No [<input checked="" type="checkbox"/> X]
7.2	If yes, indicate the number of reinsurance contracts containing such provisions.	<div><div></div><div>0</div></div>	
7.3	If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)?	Yes [<input type="checkbox"/>]	No [<input type="checkbox"/>]
8.1	Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured?	Yes [<input type="checkbox"/>]	No [<input checked="" type="checkbox"/> X]
8.2	If yes, give full information N/A		
9.1	Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results: (a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term; (b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer; (c) Aggregate stop loss reinsurance coverage; (d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party; (e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or (f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity?	Yes [<input type="checkbox"/>]	No [<input checked="" type="checkbox"/> X]
9.2	Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where: (a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or (b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract.	Yes [<input type="checkbox"/>]	No [<input checked="" type="checkbox"/> X]
9.3	If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9: (a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income; (b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and (c) A brief discussion of management’s principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.		
9.4	Except for transactions meeting the requirements of paragraph 31 of SSAP No. 62R, <i>Property and Casualty Reinsurance</i> , has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either: (a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles (“SAP”) and as a deposit under generally accepted accounting principles (“GAAP”); or (b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP?	Yes [<input type="checkbox"/>]	No [<input checked="" type="checkbox"/> X]
9.5	If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (Section D) why the contract(s) is treated differently for GAAP and SAP.		
9.6	The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria: (a) The entity does not utilize reinsurance; or (b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or (c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement.	Yes [<input type="checkbox"/>]	No [<input checked="" type="checkbox"/> X]
10.	If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done?	Yes [<input checked="" type="checkbox"/> X]	No [<input type="checkbox"/>] N/A [<input type="checkbox"/>]
11.1	Has the reporting entity guaranteed policies issued by any other entity and now in force?	Yes [<input type="checkbox"/>]	No [<input checked="" type="checkbox"/> X]
11.2	If yes, give full information N/A		
12.1	If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the assets schedule, Page 2, state the amount of corresponding liabilities recorded for: 12.11 Unpaid losses 12.12 Unpaid underwriting expenses (including loss adjustment expenses)	<div><div>\$</div><div>0</div></div> <div><div>\$</div><div>0</div></div>	
12.2	Of the amount on Line 15.3, Page 2, state the amount that is secured by letters of credit, collateral and other funds?	<div><div>\$</div><div>0</div></div>	
12.3	If the reporting entity underwrites commercial insurance risks, such as workers’ compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses?	Yes [<input type="checkbox"/>]	No [<input checked="" type="checkbox"/> X] N/A [<input type="checkbox"/>]
12.4	If yes, provide the range of interest rates charged under such notes during the period covered by this statement: 12.41 From 12.42 To	<div><div></div><div>%</div></div> <div><div></div><div>%</div></div>	
12.5	Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity's reported direct unpaid loss reserves, including unpaid losses under loss deductible features of commercial policies?	Yes [<input type="checkbox"/>]	No [<input checked="" type="checkbox"/> X]
12.6	If yes, state the amount thereof at December 31 of current year: 12.61 Letters of Credit 12.62 Collateral and other funds	<div><div>\$</div><div>0</div></div> <div><div>\$</div><div>0</div></div>	
13.1	Largest net aggregate amount insured in any one risk (excluding workers’ compensation):	<div><div>\$</div><div>0</div></div>	

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

13.2

Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision?

Yes [☐] No [☒ X]

13.3

State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount.

0

14.1

Is the reporting entity a cedant in a multiple cedant reinsurance contract?

Yes [☐] No [☒ X]

14.2

If yes, please describe the method of allocating and recording reinsurance among the cedants:
N/A

14.3

If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts?

Yes [☐] No [☐]

14.4

If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements?

Yes [☐] No [☐]

14.5

If the answer to 14.4 is no, please explain:
N/A

15.1

Has the reporting entity guaranteed any financed premium accounts?

Yes [☐] No [☒ X]

15.2

If yes, give full information
N/A

16.1

Does the reporting entity write any warranty business?

Yes [☐] No [☒ X]

If yes, disclose the following information for each of the following types of warranty coverage:

		1		2		3		4		5
		Direct Losses Incurred		Direct Losses Unpaid		Direct Written Premium		Direct Premium Unearned		Direct Premium Earned
16.11	Home	\$ 0	\$	0	\$	0	\$	0	\$	0
16.12	Products	\$ 0	\$	0	\$	0	\$	0	\$	0
16.13	Automobile	\$ 0	\$	0	\$	0	\$	0	\$	0
16.14	Other*	\$ 0	\$	0	\$	0	\$	0	\$	0

*

Disclose type of coverage:

17.1

Does the reporting entity include amounts recoverable on unauthorized reinsurance in Schedule F-Part 3 that is exempt from the statutory provision for unauthorized reinsurance?

Yes [☐] No [☒ X]

Incurred but not reported losses on contracts in force prior to July 1, 1984, and not subsequently renewed are exempt from the statutory provision for unauthorized reinsurance. Provide the following information for this exemption:

17.11

Gross amount of unauthorized reinsurance in Schedule F-Part 3 exempt from the statutory provision for unauthorized reinsurance

\$ 0

17.12

Unfunded portion of Interrogatory 17.11

\$ 0

17.13

Paid losses and loss adjustment expenses portion of Interrogatory 17.11

\$ 0

17.14

Case reserves portion of Interrogatory 17.11

\$ 0

17.15

Incurred but not reported portion of Interrogatory 17.11

\$ 0

17.16

Unearned premium portion of Interrogatory 17.11

\$ 0

17.17

Contingent commission portion of Interrogatory 17.11

\$ 0

18.1

Do you act as a custodian for health savings accounts?

Yes [☐] No [☒ X]

18.2

If yes, please provide the amount of custodial funds held as of the reporting date.

\$ 0

18.3

Do you act as an administrator for health savings accounts?

Yes [☐] No [☒ X]

18.4

If yes, please provide the balance of the funds administered as of the reporting date.

\$ 0

19.

Is the reporting entity licensed or chartered, registered, qualified, eligible, or writing business in at least 2 states?

Yes [☐] No [☒ X]

19.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes [☐] No [☒ X]

Idaho State Insurance Fund
FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

	1 2018	2 2017	3 2016	4 2015	5 2014
Gross Premiums Written (Page 8, Part 1B, Cols. 1, 2 & 3)					
1. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....	255,703,805	250,695,334	240,548,547	227,582,181	212,646,594
2. Property lines (Lines 1, 2, 9, 12, 21 & 26).....					
3. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....					
4. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....					
5. Nonproportional reinsurance lines (Lines 31, 32 & 33).....					
6. Total (Line 35).....	255,703,805	250,695,334	240,548,547	227,582,181	212,646,594
Net Premiums Written (Page 8, Part 1B, Col. 6)					
7. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....	249,249,368	243,934,489	234,107,737	221,634,894	207,147,742
8. Property lines (Lines 1, 2, 9, 12, 21 & 26).....					
9. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....					
10. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....					
11. Nonproportional reinsurance lines (Lines 31, 32 & 33).....					
12. Total (Line 35).....	249,249,368	243,934,489	234,107,737	221,634,894	207,147,742
Statement of Income (Page 4)					
13. Net underwriting gain (loss) (Line 8).....	(11,211,328)	19,613,526	6,674,073	2,329,560	(12,194,070)
14. Net investment gain (loss) (Line 11).....	15,912,870	25,740,303	17,461,117	16,913,423	31,382,048
15. Total other income (Line 15).....	(33,067)	(134,696)	(351,398)	(93,317)	(190,073)
16. Dividends to policyholders (Line 17).....	7,088,746	14,666,976	7,851,570	9,531,150	11,910,932
17. Federal and foreign income taxes incurred (Line 19).....					
18. Net income (Line 20).....	(2,420,270)	30,552,157	15,932,222	9,618,516	7,086,974
Balance Sheet Lines (Pages 2 and 3)					
19. Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3).....	861,641,503	824,131,984	773,976,287	710,856,857	664,906,483
20. Premiums and considerations (Page 2, Col. 3):					
20.1 In course of collection (Line 15.1).....	12,962,269	13,877,438	13,712,017	12,265,058	11,764,658
20.2 Deferred and not yet due (Line 15.2).....	26,652,588	27,620,306	24,836,780	23,723,256	21,768,425
20.3 Accrued retrospective premiums (Line 15.3).....					
21. Total liabilities excluding protected cell business (Page 3, Line 26).....	607,042,948	555,893,230	546,697,507	509,442,175	473,741,669
22. Losses (Page 3, Line 1).....	459,655,685	415,843,557	404,946,296	381,817,354	356,671,816
23. Loss adjustment expenses (Page 3, Line 3).....	58,239,176	54,526,064	49,241,179	45,625,152	43,934,021
24. Unearned premiums (Page 3, Line 9).....	18,513,702	19,435,810	17,298,100	17,531,577	16,650,519
25. Capital paid up (Page 3, Lines 30 & 31).....					
26. Surplus as regards policyholders (Page 3, Line 37).....	254,598,555	268,238,753	227,278,781	201,414,682	191,164,814
Cash Flow (Page 5)					
27. Net cash from operations (Line 11).....	47,411,328	35,962,149	37,008,649	28,320,084	29,125,488
Risk-Based Capital Analysis					
28. Total adjusted capital.....	254,598,555	268,238,753	227,278,781	201,414,682	191,164,814
29. Authorized control level risk-based capital.....	34,324,064	30,034,849	26,584,550	33,704,553	25,756,652
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Item divided by Page 2, Line 12, Col. 3) x 100.0					
30. Bonds (Line 1).....	82.1	81.9	80.2	82.5	81.6
31. Stocks (Lines 2.1 & 2.2).....	11.0	12.9	12.7	12.2	12.8
32. Mortgage loans on real estate (Lines 3.1 & 3.2).....					
33. Real estate (Lines 4.1, 4.2 & 4.3).....	0.2	0.3	0.3	0.3	0.3
34. Cash, cash equivalents and short-term investments (Line 5).....	6.5	5.0	5.3	3.9	5.2
35. Contract loans (Line 6).....					
36. Derivatives (Line 7).....					
37. Other invested assets (Line 8).....					
38. Receivables for securities (Line 9).....	0.1	0.0	1.4	1.1	0.0
39. Securities lending reinvested collateral assets (Line 10).....					
40. Aggregate write-ins for invested assets (Line 11).....					
41. Cash, cash equivalents and invested assets (Line 12).....	100.0	100.0	100.0	100.0	100.0
Investments in Parent, Subsidiaries and Affiliates					
42. Affiliated bonds (Sch. D, Summary, Line 12, Col. 1).....					
43. Affiliated preferred stocks (Sch. D, Summary, Line 18, Col. 1).....					
44. Affiliated common stocks (Sch. D, Summary, Line 24, Col. 1).....					
45. Affiliated short-term investments (subtotals included in Schedule DA, Verification, Column 5, Line 10).....					
46. Affiliated mortgage loans on real estate.....					
47. All other affiliated.....					
48. Total of above lines 42 to 47.....	0	0	0	0	0
49. Total investment in parent included in Lines 42 to 47 above.....					
50. Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0).....	0.0				

Idaho State Insurance Fund
FIVE-YEAR HISTORICAL DATA
(Continued)

	1	2	3	4	5
	2018	2017	2016	2015	2014
Capital and Surplus Accounts (Page 4)					
51. Net unrealized capital gains (losses) (Line 24).....	.....(11,029,131)	.....9,859,957	.....4,894,844	.....(4,460,101)	.....(9,356,795)
52. Dividends to stockholders (Line 35).....					
53. Change in surplus as regards policyholders for the year (Line 38).....	.....(13,640,198)	.....40,959,972	.....25,864,098	.....10,249,869	.....2,788,811
Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....	.....151,536,587	.....149,690,940	.....144,214,163	.....138,636,573	.....134,661,729
55. Property lines (Lines 1, 2, 9, 12, 21 & 26).....					
56. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....					
57. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....					
58. Nonproportional reinsurance lines (Lines 31, 32 & 33).....					
59. Total (Line 35).....	.....151,536,587	.....149,690,940	.....144,214,163	.....138,636,573	.....134,661,729
Net Losses Paid (Page 9, Part 2, Col. 4)					
60. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....	.....151,359,306	.....149,414,159	.....143,391,361	.....138,329,895	.....134,328,236
61. Property lines (Lines 1, 2, 9, 12, 21 & 26).....					
62. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....					
63. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....					
64. Nonproportional reinsurance lines (Lines 31, 32 & 33).....					
65. Total (Line 35).....	.....151,359,306	.....149,414,159	.....143,391,361	.....138,329,895	.....134,328,236
Operating Percentages (Page 4) (Item divided by Page 4, Line 1) x 100.0					
66. Premiums earned (Line 1).....	.....100.0	.....100.0	.....100.0	.....100.0	.....100.0
67. Losses incurred (Line 2).....	.....78.3	.....65.5	.....70.7	.....73.4	.....78.5
68. Loss expenses incurred (Line 3).....	.....10.3	.....11.1	.....10.3	.....9.4	.....11.7
69. Other underwriting expenses incurred (Line 4).....	.....15.9	.....15.4	.....16.1	.....16.1	.....15.6
70. Net underwriting gain (loss) (Line 8).....	.....(4.5)	.....8.0	.....2.8	.....1.0	.....(5.8)
Other Percentages					
71. Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0).....	.....15.9	.....15.5	.....16.4	.....16.2	.....15.9
72. Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0).....	.....88.6	.....76.6	.....81.0	.....82.8	.....90.2
73. Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35, divided by Page 3, Line 37, Col. 1 x 100.0).....	.....97.9	.....90.9	.....103.0	.....110.0	.....108.4
One Year Loss Development (\$000 omitted)					
74. Development in estimated losses and loss expenses incurred prior to current year (Schedule P, Part 2-Summary, Line 12, Col. 11).....	.....2,660	.....(8,557)	.....(8,194)	.....2,707	.....1,800
75. Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year-end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100).....	.....1.0	.....(3.8)	.....(4.1)	.....1.4	.....1.0
Two Year Loss Development (\$000 omitted)					
76. Development in estimated losses and loss expenses incurred 2 years before the current year and prior year (Schedule P, Part 2-Summary, Line 12, Col. 12).....	.....(346)	.....(9,054)	.....(621)	.....6,187	.....3,475
77. Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior-year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0).....	.....(0.2)	.....(4.5)	.....(0.3)	.....3.3	.....2.0

If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of
SSAP No. 3, *Accounting Changes and Correction of Errors*?

Yes[☐] No[☐]

If no, please explain:

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)



NAIC Group Code....0 NAIC Company Code....36129

BUSINESS IN THE STATE OF IDAHO DURING THE YEAR

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
	1 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire.....												
2.1 Allied lines.....												
2.2 Multiple peril crop.....												
2.3 Federal flood.....												
2.4 Private crop.....												
2.5 Private flood.....												
3. Farmowners multiple peril.....												
4. Homeowners multiple peril.....												
5.1 Commercial multiple peril (non-liability portion).....												
5.2 Commercial multiple peril (liability portion).....												
6. Mortgage guaranty.....												
8. Ocean marine.....												
9. Inland marine.....												
10. Financial guaranty.....												
11. Medical professional liability.....												
12. Earthquake.....												
13. Group accident and health (b).....												
14. Credit A&H (group and individual).....												
15.1 Collectively renewable A&H (b).....												
15.2 Non-cancelable A&H (b).....												
15.3 Guaranteed renewable A&H (b).....												
15.4 Non-renewable for stated reasons only (b).....												
15.5 Other accident only.....												
15.6 Medicare Title XVIII exempt from state taxes or fees.....												
15.7 All other A&H (b).....												
15.8 Federal employees health benefits plan premium.....												
16. Workers' compensation.....	253,185,428	253,033,063	7,088,746	17,935,169	150,638,197	190,588,197	463,246,000	8,505,544	7,974,544	30,287,000	16,413,921	6,234,724
17.1 Other liability-occurrence.....												
17.2 Other liability-claims-made.....												
17.3 Excess workers' compensation.....												
18. Products liability.....												
19.1 Private passenger auto no-fault (personal injury protection).....												
19.2 Other private passenger auto liability.....												
19.3 Commercial auto no-fault (personal injury protection).....												
19.4 Other commercial auto liability.....												
21.1 Private passenger auto physical damage.....												
21.2 Commercial auto physical damage.....												
22. Aircraft (all perils).....												
23. Fidelity.....												
24. Surety.....												
26. Burglary and theft.....												
27. Boiler and machinery.....												
28. Credit.....												
30. Warranty.....												
34. Aggregate write-ins for other lines of business.....	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a).....	253,185,428	253,033,063	7,088,746	17,935,169	150,638,197	190,588,197	463,246,000	8,505,544	7,974,544	30,287,000	16,413,921	6,234,724

DETAILS OF WRITE-INS

3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 \$.....0.

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products.....0 and number of persons insured under indemnity only products.....0.

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)



NAIC Group Code....0 NAIC Company Code....36129

BUSINESS IN GRAND TOTAL DURING THE YEAR

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
	1 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire.....												
2.1 Allied lines.....												
2.2 Multiple peril crop.....												
2.3 Federal flood.....												
2.4 Private crop.....												
2.5 Private flood.....												
3. Farmowners multiple peril.....												
4. Homeowners multiple peril.....												
5.1 Commercial multiple peril (non-liability portion).....												
5.2 Commercial multiple peril (liability portion).....												
6. Mortgage guaranty.....												
8. Ocean marine.....												
9. Inland marine.....												
10. Financial guaranty.....												
11. Medical professional liability.....												
12. Earthquake.....												
13. Group accident and health (b).....												
14. Credit A&H (group and individual).....												
15.1 Collectively renewable A&H (b).....												
15.2 Non-cancelable A&H (b).....												
15.3 Guaranteed renewable A&H (b).....												
15.4 Non-renewable for stated reasons only (b).....												
15.5 Other accident only.....												
15.6 Medicare Title XVIII exempt from state taxes or fees.....												
15.7 All other A&H (b).....												
15.8 Federal employees health benefits plan premium.....												
16. Workers' compensation.....	253,185,428	253,033,063	7,088,746	17,935,169	150,638,197	190,588,197	463,246,000	8,505,544	7,974,544	30,287,000	16,413,921	6,234,724
17.1 Other liability-occurrence.....												
17.2 Other liability-claims-made.....												
17.3 Excess workers' compensation.....												
18. Products liability.....												
19.1 Private passenger auto no-fault (personal injury protection).....												
19.2 Other private passenger auto liability.....												
19.3 Commercial auto no-fault (personal injury protection).....												
19.4 Other commercial auto liability.....												
21.1 Private passenger auto physical damage.....												
21.2 Commercial auto physical damage.....												
22. Aircraft (all perils).....												
23. Fidelity.....												
24. Surety.....												
26. Burglary and theft.....												
27. Boiler and machinery.....												
28. Credit.....												
30. Warranty.....												
34. Aggregate write-ins for other lines of business.....	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a).....	253,185,428	253,033,063	7,088,746	17,935,169	150,638,197	190,588,197	463,246,000	8,505,544	7,974,544	30,287,000	16,413,921	6,234,724

DETAILS OF WRITE-INS

3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 \$.....0.

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products.....0 and number of persons insured under indemnity only products.....0.

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (\$000 Omitted)

1 ID Number	2 NAIC Company Code	3 Name of Reinsured	4 Domiciliary Jurisdiction	5 Assumed Premium	Reinsurance On			9 Contingent Commissions Payable	10 Assumed Premiums Receivable	11 Unearned Premium	12 Funds Held by or Deposited With Reinsured Companies	13 Letters of Credit Posted	14 Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	15 Amount of Assets Pledged or Collateral Held in Trust
					6 Paid Losses and Loss Adjustment Expenses	7 Known Case Losses and LAE	8 Cols. 6 + 7							
Pools and Associations - Mandatory Pools, Associations or Other Similar Facilities														
AA-9992118.	.....	National Worker's Compensation.....	IL.....	.....2,518	.....	.....8,799	.....8,799	.....	.....	.....579	.....209	.....	.....	.....
1099999.	Pools and Associations - Mandatory Pools, Associations or Other Similar Facilities.....			.....2,518	.....0	.....8,799	.....8,799	.....0	.....0	.....579	.....209	.....0	.....0	.....0
1299999.	Total Pools and Associations.....			.....2,518	.....0	.....8,799	.....8,799	.....0	.....0	.....579	.....209	.....0	.....0	.....0
9999999.	Totals.....			.....2,518	.....0	.....8,799	.....8,799	.....0	.....0	.....579	.....209	.....0	.....0	.....0

Idaho State Insurance Fund
SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

1	2	3	4	5	6
ID Number	NAIC Company Code	Name of Company	Date of Contract	Original Premium	Reinsurance Premium

NONE

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable on								16	Reinsurance Payable		19	20	
						7	8	9	10	11	12	13	14		15	17			18
ID Number	NAIC Company Code	Name of Reinsurer	Domi-ciliary Juris-diction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
Authorized Other U.S. Unaffiliated Insurers																			
06-0237820.	20699...	Ace Property and Casualty Insurance Company.....	PA.....					.....221						.....221				.....221	
51-0434766.	20370...	Axis Reins Co.....	NY.....		.....235			.....963						.....963		.....4		.....959	
06-0303370.	62308...	Connecticut General Life Ins Co.....	CT.....			.....5		.....2,200						.....2,205				.....2,205	
35-2293075.	11551...	Endurance Reinsurance Corp of America.....	DE.....		.....217			.....733						.....733				.....733	
23-0723970.	22713...	Insurance Co of N Amer.....	PA.....					.....19						.....19				.....19	
74-0484030.	60739...	IOA Re/American National Insurance.....	TX.....		.....74	.....45		.....739						.....784		.....2		.....783	
13-3031176.	38636...	Partner Reinsurance Company Ltd.....	NY.....		.....1,028			.....963						.....963		.....26		.....937	
41-0451140.	67105...	Reliastar Life Ins Co.....	MN.....			.....43		.....1,188						.....1,231				.....1,231	
43-0727872.	15105...	Safety National Casualty Corporation.....	MO.....		.....1,480			.....3,407						.....3,407		.....43		.....3,364	
13-1290712.	20583...	XL Reinsurance.....	NY.....					.....5						.....5				.....5	
13-5616275.	19453...	Transatlantic Reins Co.....	NY.....					.....4						.....4				.....4	
0999999.	Total Authorized Other U.S. Unaffiliated Insurers.....				.....3,033	.....93	.....0	.....10,442	.....0	.....0	.....0	.....0	.....0	.....10,535	.....0	.....73	.....0	.....10,462	.....0
Authorized Other Non-U.S. Insurers																			
AA-1120337.	.....	Aspen Insurance UK.....	GBR..					.....31						.....31				.....31	
AA-1340125.	.....	Hannover Ruckersicherung.....	DEU..		.....886			.....1,846						.....1,846		.....24		.....1,822	
AA-1127414.	.....	Lloyd's Syndicate 1414 (ASC).....	GBR..		.....151			.....45						.....45		.....4		.....41	
AA-1128003.	.....	Lloyd's Syndicate 2003.....	GBR..					.....2,101						.....2,101				.....2,101	
AA-1120158.	.....	Lloyd's Syndicate 2014 (ACA).....	GBR..		.....33			.....45						.....45		.....1		.....44	
AA-1128020.	.....	Lloyd's Syndicate 2020 (WEL).....	GBR..					.....72						.....72				.....72	
AA-1128987.	.....	Lloyd's Syndicate 2987 (BRT).....	GBR..		.....889			.....625						.....625		.....24		.....601	
AA-1129000.	.....	Lloyd's Syndicate 3000 (MKL).....	GBR..		.....350			.....81						.....81		.....10		.....71	
AA-1126004.	.....	Lloyd's Syndicate 4444 (CNP).....	GBR..		.....55			.....14						.....14		.....2		.....13	
AA-1120163.	.....	Lloyd's Syndicate 5678 (VSM).....	GBR..		.....177									.....0		.....6		.....(6)	
AA-1126958.	.....	Lloyd's Syndicate 958 (CNP).....	GBR..					.....4						.....4				.....4	
AA-1126609.	.....	Lloyd's Syndicate No. 0609.....	GBR..		.....144									.....0		.....4		.....(4)	
AA-1126780.	.....	Lloyd's Syndicate No. 0780 (ADV).....	GBR..		.....183			.....54						.....54		.....5		.....49	
1299999.	Total Authorized Other Non-U.S. Insurers.....				.....2,869	.....0	.....0	.....4,919	.....0	.....0	.....0	.....0	.....0	.....4,919	.....0	.....80	.....0	.....4,839	.....0
1499999.	Total Authorized Excluding Protected Cells.....				.....5,902	.....93	.....0	.....15,361	.....0	.....0	.....0	.....0	.....0	.....15,453	.....0	.....153	.....0	.....15,300	.....0
Unauthorized Affiliates-Other (Non-U.S.) - Other																			

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable on								16	Reinsurance Payable		19	20	
						7	8	9	10	11	12	13	14		15	17			18
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-3194161.	.....	Catlin Insurance (Bermuda).....	BMU..	.....	.....155	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....4	.....	.....(4)	.....
AA-3194130.	.....	Endurance Specialty Insurance.....	BMU..	.....	.....162	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....4	.....	.....(4)	.....
AA-3190829.	.....	Markel Bermuda Limited.....	BMU..	.....	.....235	.....	.....	.....45	.....	.....	.....	.....	.....	.....45	.....	.....7	.....	.....39	.....
AA-3194129.	.....	Montpelier Re (Bermuda).....	BMU..	.....	.....	.....	.....	.....45	.....	.....	.....	.....	.....	.....45	.....	.....	.....	.....45	.....
AA-3194190.	.....	Quanta Reins Ltd.....	BMU..	.....	.....	.....	.....	.....31	.....	.....	.....	.....	.....	.....31	.....	.....	.....	.....31	.....
2099999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Other.....				.....552	.....0	.....0	.....121	.....0	.....0	.....0	.....0	.....0	.....121	.....0	.....15	.....0	.....106	.....0
2199999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Total.....				.....552	.....0	.....0	.....121	.....0	.....0	.....0	.....0	.....0	.....121	.....0	.....15	.....0	.....106	.....0
2299999.	Total Unauthorized Affiliates.....				.....552	.....0	.....0	.....121	.....0	.....0	.....0	.....0	.....0	.....121	.....0	.....15	.....0	.....106	.....0
2899999.	Total Unauthorized Excluding Protected Cells.....				.....552	.....0	.....0	.....121	.....0	.....0	.....0	.....0	.....0	.....121	.....0	.....15	.....0	.....106	.....0
4399999.	Total Authorized, Unauthorized and Certified Excluding Protected Cells.....				.....6,454	.....93	.....0	.....15,482	.....0	.....0	.....0	.....0	.....0	.....15,575	.....0	.....168	.....0	.....15,406	.....0
9999999.	Totals (Sum of 4399999 and 4499999).....				.....6,454	.....93	.....0	.....15,482	.....0	.....0	.....0	.....0	.....0	.....15,575	.....0	.....168	.....0	.....15,406	.....0

SCHEDULE F - PART 3 (Continued)
Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
(Credit Risk)

ID Number from Col. 1	Name of Reinsurer from Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
Authorized Other U.S. Unaffiliated Insurers																	
06-0237820.	Ace Property and Casualty Insurance Company.....					.....0	.....221	.....0	.....221	.....266	.....0	.....266	.....0	.....266	.....1	.....0	.....10
51-0434766.	Axis Reins Co.....					.....4	.....959	.....0	.....963	.....1,155	.....4	.....1,152	.....0	.....1,152	.....2	.....0	.....47
06-0303370.	Connecticut General Life Ins Co.....					.....0	.....2,205	.....0	.....2,205	.....2,646	.....0	.....2,646	.....0	.....2,646	.....3	.....0	.....127
35-2293075.	Endurance Reinsurance Corp of America.....					.....0	.....733	.....0	.....733	.....880	.....0	.....880	.....0	.....880	.....2	.....0	.....36
23-0723970.	Insurance Co of N Amer.....					.....0	.....19	.....0	.....19	.....23	.....0	.....23	.....0	.....23	.....1	.....0	.....1
74-0484030.	IOA Re/American National Insurance.....					.....2	.....783	.....0	.....784	.....941	.....2	.....939	.....0	.....939	.....3	.....0	.....45
13-3031176.	Partner Reinsurance Company Ltd.....					.....26	.....937	.....0	.....963	.....1,155	.....26	.....1,130	.....0	.....1,130	.....3	.....0	.....54
41-0451140.	Reliastar Life Ins Co.....					.....0	.....1,231	.....0	.....1,231	.....1,477	.....0	.....1,477	.....0	.....1,477	.....3	.....0	.....71
43-0727872.	Safety National Casualty Corporation.....					.....43	.....3,364	.....0	.....3,407	.....4,088	.....43	.....4,046	.....0	.....4,046	.....2	.....0	.....166
13-1290712.	XL Reinsurance.....					.....0	.....5	.....0	.....5	.....6	.....0	.....6	.....0	.....6	.....3	.....0	.....0
13-5616275.	Transatlantic Reins Co.....					.....0	.....4	.....0	.....4	.....5	.....0	.....5	.....0	.....5	.....2	.....0	.....0
0999999.	Total Authorized Other U.S. Unaffiliated Insurers.....	.....0	.....0	...XXX....	.....0	.....73	.....10,462	.....0	.....10,535	.....12,642	.....73	.....12,569	.....0	.....12,569	...XXX....	.....0	.....557
Authorized Other Non-U.S. Insurers																	
AA-1120337.	Aspen Insurance UK.....					.....0	.....31	.....0	.....31	.....37	.....0	.....37	.....0	.....37	.....3	.....0	.....2
AA-1340125.	Hannover Ruckersicherung.....					.....24	.....1,822	.....0	.....1,846	.....2,215	.....24	.....2,191	.....0	.....2,191	.....2	.....0	.....90
AA-1127414.	Lloyd's Syndicate 1414 (ASC).....					.....4	.....41	.....0	.....45	.....54	.....4	.....50	.....0	.....50	.....7	.....0	.....5
AA-1128003.	Lloyd's Syndicate 2003.....					.....0	.....2,101	.....0	.....2,101	.....2,521	.....0	.....2,521	.....0	.....2,521	.....3	.....0	.....121
AA-1120158.	Lloyd's Syndicate 2014 (ACA).....					.....1	.....44	.....0	.....45	.....54	.....1	.....53	.....0	.....53	.....7	.....0	.....5
AA-1128020.	Lloyd's Syndicate 2020 (WEL).....					.....0	.....72	.....0	.....72	.....86	.....0	.....86	.....0	.....86	.....7	.....0	.....9
AA-1128987.	Lloyd's Syndicate 2987 (BRT).....					.....24	.....601	.....0	.....625	.....750	.....24	.....726	.....0	.....726	.....7	.....0	.....73
AA-1129000.	Lloyd's Syndicate 3000 (MKL).....					.....10	.....71	.....0	.....81	.....98	.....10	.....88	.....0	.....88	.....3	.....0	.....4
AA-1126004.	Lloyd's Syndicate 4444 (CNP).....					.....2	.....13	.....0	.....14	.....17	.....2	.....15	.....0	.....15	.....7	.....0	.....2
AA-1120163.	Lloyd's Syndicate 5678 (VSM).....					.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7	.....0	.....0
AA-1126958.	Lloyd's Syndicate 958 (CNP).....					.....0	.....4	.....0	.....4	.....4	.....0	.....4	.....0	.....4	.....7	.....0	.....0
AA-1126609.	Lloyd's Syndicate No. 0609.....					.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7	.....0	.....0
AA-1126780.	Lloyd's Syndicate No. 0780 (ADV).....					.....5	.....49	.....0	.....54	.....65	.....5	.....60	.....0	.....60	.....7	.....0	.....6
1299999.	Total Authorized Other Non-U.S. Insurers.....	.....0	.....0	...XXX....	.....0	.....70	.....4,848	.....0	.....4,919	.....5,902	.....70	.....5,832	.....0	.....5,832	...XXX....	.....0	.....316
1499999.	Total Authorized Excluding Protected Cells.....	.....0	.....0	...XXX....	.....0	.....144	.....15,310	.....0	.....15,453	.....18,544	.....144	.....18,401	.....0	.....18,401	...XXX....	.....0	.....874
Unauthorized Affiliates-Other (Non-U.S.) - Other																	

SCHEDULE F - PART 3 (Continued)
Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
(Credit Risk)

ID Number from Col. 1	Name of Reinsurer from Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-3194161.	Catlin Insurance (Bermuda).....					.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3	.....0	.....0
AA-3194130.	Endurance Specialty Insurance.....					.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2	.....0	.....0
AA-3190829.	Markel Bermuda Limited.....		.....45	#####		.....45	.....0	.....0	.....45	.....54	.....7	.....48	.....45	.....3	.....3	.....2	.....0
AA-3194129.	Montpelier Re (Bermuda).....		.....45	00655351		.....45	.....0	.....0	.....45	.....54	.....0	.....54	.....45	.....9	.....6	.....2	.....1
AA-3194190.	Quanta Reins Ltd.....		.....31	OSB1433		.....31	.....0	.....0	.....31	.....37	.....0	.....37	.....31	.....6	.....6	.....2	.....1
2099999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Other.....	.....0	.....121	..XXX.	.....0	.....121	.....0	.....0	.....121	.....145	.....7	.....139	.....121	.....18	..XXX.	.....6	.....2
2199999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Total.....	.....0	.....121	..XXX.	.....0	.....121	.....0	.....0	.....121	.....145	.....7	.....139	.....121	.....18	..XXX.	.....6	.....2
2299999.	Total Unauthorized Affiliates.....	.....0	.....121	..XXX.	.....0	.....121	.....0	.....0	.....121	.....145	.....7	.....139	.....121	.....18	..XXX.	.....6	.....2
2899999.	Total Unauthorized Excluding Protected Cells.....	.....0	.....121	..XXX.	.....0	.....121	.....0	.....0	.....121	.....145	.....7	.....139	.....121	.....18	..XXX.	.....6	.....2
4399999.	Total Authorized, Unauthorized & Certified Excl Prot Cells.....	.....0	.....121	..XXX.	.....0	.....265	.....15,310	.....0	.....15,575	.....18,690	.....150	.....18,539	.....121	.....18,418	..XXX.	.....6	.....876
9999999.	Totals (Sum of 4399999 and 4499999).....	.....0	.....121	..XXX.	.....0	.....265	.....15,310	.....0	.....15,575	.....18,690	.....150	.....18,539	.....121	.....18,418	..XXX.	.....6	.....876

SCHEDULE F - PART 3 (Continued)
Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
(Aging of Ceded Reinsurance)

ID Number from Col. 1	Name of Reinsurer from Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44 Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	45 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	46 Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	47 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	48 Amounts Received Prior 90 Days	49 Percentage Overdue (Col. 42 / Col. 43)	50 Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [(Cols. 46 + 48)])	51 Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	52 Is the Amount in Col. 50 Less than 20%? (Yes or No)	53 Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50		
		37 Current	Overdue					43 Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)												
			38 1 - 29 Days	39 30 - 90 Days	40 91 - 120 Days	41 Over 120 Days	42 Total Overdue (Cols. 38 + 39 + 40 +41)													
AA-3194161.	Catlin Insurance (Bermuda).....						0	0			0	0		0.0	0.0	0.0	0.0	0.0	YES....	0
AA-3194130.	Endurance Specialty Insurance.....						0	0			0	0		0.0	0.0	0.0	0.0	0.0	YES....	0
AA-3190829.	Markel Bermuda Limited.....						0	0			0	0		0.0	0.0	0.0	0.0	0.0	YES....	0
AA-3194129.	Montpelier Re (Bermuda).....						0	0			0	0		0.0	0.0	0.0	0.0	0.0	YES....	0
AA-3194190.	Quanta Reins Ltd.....						0	0			0	0		0.0	0.0	0.0	0.0	0.0	YES....	0
2099999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Other.....	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	0.0	...XXX.	0
2199999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Total.....	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	0.0	...XXX.	0
2299999.	Total Unauthorized Affiliates.....	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	0.0	...XXX.	0
2899999.	Total Unauthorized Excluding Protected Cells.....	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	0.0	...XXX.	0
4399999.	Total Authorized, Unauthorized & Certified Excl Prot Cells.....	93	0	0	0	0	0	93	0	0	93	0	0	0.0	0.0	0.0	0.0	0.0	...XXX.	0
9999999.	Totals (Sum of 4399999 and 4499999).....	93	0	0	0	0	0	93	0	0	93	0	0	0.0	0.0	0.0	0.0	0.0	...XXX.	0

Sch. F - Pt. 3
NONE

Sch. F - Pt. 3
NONE

SCHEDULE F - PART 4

Issuing or Confirming Banks for Letters of Credit from Schedule F, Part 3 (\$000 Omitted)

1	2	3	4	5
Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
30904773	1	021000089	Citibank Europe PLC	45
006553518	2		Mizuho Bank Ltd	45
OSB14335M	3		Comerica Bank	31
				121

SCHEDULE F - PART 5
Interrogatories for Schedule F, Part 3 (000 Omitted)

A. Report the five largest provisional commission rates included in the cedant's reinsurance treaties. The commission rate to be reported is by contract with ceded premium in excess of \$50,000.

1	2	3
Name of Reinsurer	Commission Rate	Ceded Premium
1.
2.
3.
4.
5.

B. Report the five largest reinsurance recoverables reported in Column 15, due from any one reinsurer (based on the total recoverables, Line 9999999, Column 15), the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

1	2	3	4
Name of Reinsurer	Total Recoverables	Ceded Premiums	Affiliated YES or NO
6. Safety National Casualty Corporation.....	.....3,407	.....1,480	.....NO.....
7. Connecticut General Life Ins Co.....	.....2,205	.....	.....NO.....
8. Lloyd's Syndicate 2003.....	.....2,101	.....	.....NO.....
9. hannover Ruckersicherung.....	.....1,846	.....886	.....NO.....
10. Reliastar Life Ins Co.....	.....1,231	.....	.....NO.....

NOTE: Disclosure of the five largest provisional commission rates should exclude mandatory pools and joint underwriting associations.

Idaho State Insurance Fund
SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12).....	814,608,263		814,608,263
2. Premiums and considerations (Line 15).....	39,614,857		39,614,857
3. Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1).....	92,514	(92,514)	0
4. Funds held by or deposited with reinsured companies (Line 16.2).....	209,251		209,251
5. Other assets.....	7,116,617		7,116,617
6. Net amount recoverable from reinsurers.....		15,406,121	15,406,121
7. Protected cell assets (Line 27).....			0
8. Totals (Line 28).....	861,641,503	15,313,607	876,955,110
LIABILITIES (Page 3)			
9. Losses and loss adjustment expenses (Lines 1 through 3).....	517,894,861	15,482,000	533,376,861
10. Taxes, expenses, and other obligations (Lines 4 through 8).....	9,577,378		9,577,378
11. Unearned premiums (Line 9).....	18,513,702		18,513,702
12. Advance premiums (Line 10).....	5,152		5,152
13. Dividends declared and unpaid (Line 11.1 and 11.2).....			0
14. Ceded reinsurance premiums payable (net of ceding commissions) (Line 12).....	168,393	(168,393)	0
15. Funds held by company under reinsurance treaties (Line 13).....			0
16. Amounts withheld or retained by company for account of others (Line 14).....	832,685		832,685
17. Provision for reinsurance (Line 16).....			0
18. Other liabilities.....	60,050,777		60,050,777
19. Total liabilities excluding protected cell business (Line 26).....	607,042,948	15,313,607	622,356,555
20. Protected cell liabilities (Line 27).....			0
21. Surplus as regards policyholders (Line 37).....	254,598,555	XXX	254,598,555
22. Totals (Line 38).....	861,641,503	15,313,607	876,955,110

NOTE: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements?..Yes [] No []

If yes, give full explanation:

Sch. H - Pt. 1
NONE

Sch. H - Pt. 2
NONE

Sch. H - Pt. 3
NONE

Sch. H - Pt. 4
NONE

Sch. H - Pt. 5
NONE

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

(\$000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12 Number of Claims Reported- Direct and Assumed
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior.....	.....XXX.....	.....XXX.....	.....XXX.....	.....8,601	.....177	.....265	.....	.....458	.....	.....13	.....9,147	.....XXX.....
2. 2009.....	.....161,317	.....2,501	.....158,816	.....111,242	.....	.....7,010	.....	.....7,837	.....	.....1,619	.....126,089	.....XXX.....
3. 2010.....	.....143,675	.....3,542	.....140,133	.....104,529	.....	.....6,384	.....	.....7,783	.....	.....1,247	.....118,696	.....XXX.....
4. 2011.....	.....147,852	.....4,138	.....143,714	.....106,115	.....	.....6,574	.....	.....8,610	.....	.....1,084	.....121,299	.....XXX.....
5. 2012.....	.....155,790	.....4,528	.....151,262	.....113,512	.....	.....7,328	.....	.....9,984	.....	.....969	.....130,824	.....XXX.....
6. 2013.....	.....188,384	.....5,114	.....183,270	.....125,155	.....	.....7,627	.....	.....11,220	.....	.....1,635	.....144,002	.....XXX.....
7. 2014.....	.....215,149	.....5,499	.....209,650	.....126,396	.....	.....7,364	.....	.....11,545	.....	.....1,536	.....145,305	.....XXX.....
8. 2015.....	.....228,669	.....5,947	.....222,722	.....122,733	.....	.....6,609	.....	.....11,158	.....	.....1,143	.....140,500	.....XXX.....
9. 2016.....	.....241,886	.....6,441	.....235,445	.....121,586	.....	.....5,477	.....	.....10,434	.....	.....1,244	.....137,497	.....XXX.....
10. 2017.....	.....251,350	.....6,761	.....244,589	.....98,564	.....	.....3,388	.....	.....8,497	.....	.....454	.....110,449	.....XXX.....
11. 2018.....	.....255,557	.....6,454	.....249,103	.....52,394	.....	.....1,278	.....	.....4,312	.....	.....100	.....57,984	.....XXX.....
12. Totals.....	.....XXX.....	.....XXX.....	.....XXX.....	...1,090,826	.....177	.....59,304	.....0	.....91,838	.....0	.....11,044	.....1,241,791	.....XXX.....

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior.....	.....67,653	.....4,577	.....21,817	.....	.....99	.....	.....2,554	.....	.....4,024	.....	.....21	.....91,570	.....XXX.....
2. 2009.....	.....2,648	.....	.....5,659	.....	.....39	.....	.....165	.....	.....423	.....	.....6	.....8,933	.....XXX.....
3. 2010.....	.....6,294	.....195	.....4,570	.....	.....58	.....	.....270	.....	.....488	.....	.....13	.....11,485	.....XXX.....
4. 2011.....	.....3,335	.....	.....6,967	.....	.....78	.....	.....254	.....	.....482	.....	.....16	.....11,116	.....XXX.....
5. 2012.....	.....8,817	.....1,280	.....6,786	.....	.....293	.....	.....581	.....	.....676	.....	.....41	.....15,873	.....XXX.....
6. 2013.....	.....14,090	.....1,649	.....8,008	.....	.....384	.....	.....902	.....	.....938	.....	.....95	.....22,673	.....XXX.....
7. 2014.....	.....18,775	.....3,717	.....10,474	.....	.....406	.....	.....1,629	.....	.....1,189	.....	.....154	.....28,756	.....XXX.....
8. 2015.....	.....19,453	.....4,027	.....16,555	.....	.....605	.....	.....2,263	.....	.....1,719	.....	.....268	.....36,568	.....XXX.....
9. 2016.....	.....23,142	.....	.....23,194	.....	.....1,026	.....	.....3,080	.....	.....2,721	.....	.....588	.....53,163	.....XXX.....
10. 2017.....	.....30,508	.....37	.....37,878	.....	.....814	.....	.....5,145	.....	.....4,203	.....	.....1,028	.....78,511	.....XXX.....
11. 2018.....	.....54,345	.....	.....84,170	.....	.....459	.....	.....9,223	.....	.....11,049	.....	.....1,741	.....159,246	.....XXX.....
12. Totals...	.....249,059	.....15,482	.....226,079	.....0	.....4,261	.....0	.....26,066	.....0	.....27,912	.....0	.....3,971	.....517,895	.....XXX.....

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and	27	28	29 Direct and	30	31	32	33	Inter-Company Pooling Participation Percentage	35	36
	Assumed	Ceded	Net	Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior..	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....	.....	.....XXX.....	.....84,893	.....6,677
2. 2009.	.....135,022	.....0	.....135,022	.....83.7	.....0.0	.....85.0	.....	.....	.....	.....8,306	.....627
3. 2010.	.....130,376	.....195	.....130,181	.....90.7	.....5.5	.....92.9	.....	.....	.....	.....10,669	.....816
4. 2011.	.....132,414	.....0	.....132,414	.....89.6	.....0.0	.....92.1	.....	.....	.....	.....10,302	.....814
5. 2012.	.....147,977	.....1,280	.....146,697	.....95.0	.....28.3	.....97.0	.....	.....	.....	.....14,323	.....1,550
6. 2013.	.....168,325	.....1,649	.....166,676	.....89.4	.....32.2	.....90.9	.....	.....	.....	.....20,449	.....2,224
7. 2014.	.....177,778	.....3,717	.....174,061	.....82.6	.....67.6	.....83.0	.....	.....	.....	.....25,532	.....3,224
8. 2015.	.....181,095	.....4,027	.....177,068	.....79.2	.....67.7	.....79.5	.....	.....	.....	.....31,981	.....4,587
9. 2016.	.....190,660	.....0	.....190,660	.....78.8	.....0.0	.....81.0	.....	.....	.....	.....46,336	.....6,827
10. 2017.	.....188,996	.....37	.....188,959	.....75.2	.....0.5	.....77.3	.....	.....	.....	.....68,348	.....10,162
11. 2018.	.....217,231	.....0	.....217,231	.....85.0	.....0.0	.....87.2	.....	.....	.....	.....138,515	.....20,731
12. Totals	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0	.....XXX.....	.....459,656	.....58,239

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements, which will reconcile Part 1 with Parts 2 and 4.

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)										DEVELOPMENT	
	1	2	3	4	5	6	7	8	9	10	11	12
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	One Year	Two Year
1. Prior.....	.....272,536	.....263,364	.....264,718	.....265,229	.....262,109	.....268,328	.....273,542	.....274,675	.....278,858	.....281,136	.....2,277	.....6,461
2. 2009.....	.....134,777	.....134,929	.....130,801	.....128,500	.....129,035	.....126,697	.....126,338	.....126,222	.....126,668	.....126,762	.....94	.....540
3. 2010.....	.....XXX.....	.....127,567	.....125,843	.....121,356	.....119,906	.....120,045	.....120,825	.....120,070	.....120,207	.....122,618	.....2,412	.....2,548
4. 2011.....	.....XXX.....	.....XXX.....	.....126,793	.....122,680	.....120,773	.....122,584	.....123,300	.....122,279	.....122,498	.....123,322	.....824	.....1,044
5. 2012.....	.....XXX.....	.....XXX.....	.....XXX.....	.....133,670	.....136,084	.....137,257	.....136,550	.....136,248	.....136,512	.....138,946	.....2,434	.....2,698
6. 2013.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....161,601	.....156,398	.....155,141	.....154,313	.....154,215	.....155,680	.....1,465	.....1,366
7. 2014.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....171,967	.....170,286	.....168,846	.....166,788	.....163,316	.....(3,472)	.....(5,530)
8. 2015.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....173,372	.....168,505	.....164,554	.....165,773	.....1,219	.....(2,732)
9. 2016.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....184,316	.....176,619	.....177,577	.....957	.....(6,740)
10. 2017.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....182,081	.....176,530	.....(5,550)	.....XXX.....
11. 2018.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....201,870	.....XXX.....	.....XXX.....
12. Totals.....											.....2,660	.....(346)

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018		
1. Prior.....	.....000.....	.....51,010	.....83,041	.....105,240	.....122,082	.....135,735	.....146,632	.....157,045	.....165,933	.....174,623	.....XXX.....	.....XXX.....
2. 2009.....	.....42,649	.....82,487	.....98,110	.....105,358	.....109,721	.....113,014	.....115,126	.....116,612	.....117,718	.....118,252	.....XXX.....	.....XXX.....
3. 2010.....	.....XXX.....	.....41,338	.....77,369	.....91,290	.....98,735	.....103,379	.....106,351	.....108,492	.....109,930	.....110,913	.....XXX.....	.....XXX.....
4. 2011.....	.....XXX.....	.....XXX.....	.....41,580	.....76,377	.....91,272	.....100,727	.....106,170	.....108,441	.....110,578	.....112,689	.....XXX.....	.....XXX.....
5. 2012.....	.....XXX.....	.....XXX.....	.....XXX.....	.....44,746	.....83,216	.....100,247	.....108,980	.....114,602	.....118,321	.....120,840	.....XXX.....	.....XXX.....
6. 2013.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....51,437	.....93,254	.....111,015	.....120,218	.....127,081	.....132,782	.....XXX.....	.....XXX.....
7. 2014.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....52,824	.....98,663	.....117,856	.....127,600	.....133,760	.....XXX.....	.....XXX.....
8. 2015.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....52,469	.....97,664	.....117,590	.....129,342	.....XXX.....	.....XXX.....
9. 2016.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....55,963	.....105,885	.....127,063	.....XXX.....	.....XXX.....
10. 2017.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....55,388	.....101,952	.....XXX.....	.....XXX.....
11. 2018.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....53,672	.....XXX.....	.....XXX.....

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
1. Prior.....	.....126,602	.....84,287	.....64,297	.....51,491	.....39,005	.....36,003	.....29,700	.....26,117	.....26,543	.....24,371
2. 2009.....	.....58,964	.....28,670	.....21,001	.....16,060	.....12,188	.....8,994	.....8,089	.....7,189	.....6,666	.....5,824
3. 2010.....	.....XXX.....	.....57,589	.....29,712	.....19,518	.....14,684	.....11,202	.....8,420	.....7,752	.....6,778	.....4,840
4. 2011.....	.....XXX.....	.....XXX.....	.....60,157	.....29,661	.....19,542	.....14,632	.....12,021	.....9,494	.....8,072	.....7,221
5. 2012.....	.....XXX.....	.....XXX.....	.....XXX.....	.....59,357	.....27,092	.....19,316	.....15,453	.....11,758	.....8,929	.....7,367
6. 2013.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....71,600	.....36,904	.....23,212	.....18,422	.....12,731	.....8,910
7. 2014.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....81,363	.....39,340	.....25,947	.....19,318	.....12,103
8. 2015.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....84,189	.....42,039	.....26,235	.....18,818
9. 2016.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....88,686	.....43,290	.....26,274
10. 2017.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....87,938	.....43,023
11. 2018.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....93,393

Sch. P - Pt. 1A
NONE

Sch. P - Pt. 1B
NONE

Sch. P - Pt. 1C
NONE

SCHEDULE P - PART 1D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)
(\$000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12 Number of Claims Reported- Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	.....XXX.....	.....XXX.....	.....XXX.....	.....8,601	.....177	.....265		.....458		.....13	.....9,147	.....XXX.....
2. 2009.....	.....161,317	.....2,501	.....158,816	.....111,242		.....7,010		.....7,837		.....1,619	.....126,089	.....15,856
3. 2010.....	.....143,675	.....3,542	.....140,133	.....104,529		.....6,384		.....7,783		.....1,247	.....118,696	.....14,859
4. 2011.....	.....147,852	.....4,138	.....143,714	.....106,115		.....6,574		.....8,610		.....1,084	.....121,299	.....14,346
5. 2012.....	.....155,790	.....4,528	.....151,262	.....113,512		.....7,328		.....9,984		.....969	.....130,824	.....14,420
6. 2013.....	.....188,384	.....5,114	.....183,270	.....125,155		.....7,627		.....11,220		.....1,635	.....144,002	.....14,636
7. 2014.....	.....215,149	.....5,499	.....209,650	.....126,396		.....7,364		.....11,545		.....1,536	.....145,305	.....17,666
8. 2015.....	.....228,669	.....5,947	.....222,722	.....122,733		.....6,609		.....11,158		.....1,143	.....140,500	.....17,114
9. 2016.....	.....241,886	.....6,441	.....235,445	.....121,586		.....5,477		.....10,434		.....1,244	.....137,497	.....16,965
10. 2017.....	.....251,350	.....6,761	.....244,589	.....98,564		.....3,388		.....8,497		.....454	.....110,449	.....16,600
11. 2018.....	.....255,557	.....6,454	.....249,103	.....52,394		.....1,278		.....4,312		.....100	.....57,984	.....14,821
12. Totals.....	.....XXX.....	.....XXX.....	.....XXX.....	...1,090,826	.....177	.....59,304	.....0	.....91,838	.....0	.....11,044	.....1,241,791	.....XXX.....

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding- Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded			
1. Prior.....	.....67,653	.....4,577	.....21,817	.....	.....99	.....	.....2,554	.....	.....4,024	.....	.....21	.....91,570	.....393
2. 2009.....	.....2,648	.....	.....5,659	.....	.....39	.....	.....165	.....	.....423	.....	.....6	.....8,933	.....46
3. 2010.....	.....6,294	.....195	.....4,570	.....	.....58	.....	.....270	.....	.....488	.....	.....13	.....11,485	.....54
4. 2011.....	.....3,335	.....	.....6,967	.....	.....78	.....	.....254	.....	.....482	.....	.....16	.....11,116	.....57
5. 2012.....	.....8,817	.....1,280	.....6,786	.....	.....293	.....	.....581	.....	.....676	.....	.....41	.....15,873	.....84
6. 2013.....	.....14,090	.....1,649	.....8,008	.....	.....384	.....	.....902	.....	.....938	.....	.....95	.....22,673	.....128
7. 2014.....	.....18,775	.....3,717	.....10,474	.....	.....406	.....	.....1,629	.....	.....1,189	.....	.....154	.....28,756	.....161
8. 2015.....	.....19,453	.....4,027	.....16,555	.....	.....605	.....	.....2,263	.....	.....1,719	.....	.....268	.....36,568	.....257
9. 2016.....	.....23,142	.....	.....23,194	.....	.....1,026	.....	.....3,080	.....	.....2,721	.....	.....588	.....53,163	.....507
10. 2017.....	.....30,508	.....37	.....37,878	.....	.....814	.....	.....5,145	.....	.....4,203	.....	.....1,028	.....78,511	.....956
11. 2018.....	.....54,345	.....	.....84,170	.....	.....459	.....	.....9,223	.....	.....11,049	.....	.....1,741	.....159,246	.....3,982
12. Totals...	.....249,059	.....15,482	.....226,079	.....0	.....4,261	.....0	.....26,066	.....0	.....27,912	.....0	.....3,971	.....517,895	.....6,625

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter- Company Pooling Participation Percentage	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27	28	29 Direct and Assumed	30	31	32	33		35	36
		Ceded	Net		Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior..	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....	.....	.....XXX.....	.....84,893	.....6,677
2. 2009.	.....135,022	.....0	.....135,022	.....83.7	.....0.0	.....85.0	.....	.....	.....	.....8,306	.....627
3. 2010.	.....130,376	.....195	.....130,181	.....90.7	.....5.5	.....92.9	.....	.....	.....	.....10,669	.....816
4. 2011.	.....132,414	.....0	.....132,414	.....89.6	.....0.0	.....92.1	.....	.....	.....	.....10,302	.....814
5. 2012.	.....147,977	.....1,280	.....146,697	.....95.0	.....28.3	.....97.0	.....	.....	.....	.....14,323	.....1,550
6. 2013.	.....168,325	.....1,649	.....166,676	.....89.4	.....32.2	.....90.9	.....	.....	.....	.....20,449	.....2,224
7. 2014.	.....177,778	.....3,717	.....174,061	.....82.6	.....67.6	.....83.0	.....	.....	.....	.....25,532	.....3,224
8. 2015.	.....181,095	.....4,027	.....177,068	.....79.2	.....67.7	.....79.5	.....	.....	.....	.....31,981	.....4,587
9. 2016.	.....190,660	.....0	.....190,660	.....78.8	.....0.0	.....81.0	.....	.....	.....	.....46,336	.....6,827
10. 2017.	.....188,996	.....37	.....188,959	.....75.2	.....0.5	.....77.3	.....	.....	.....	.....68,348	.....10,162
11. 2018.	.....217,231	.....0	.....217,231	.....85.0	.....0.0	.....87.2	.....	.....	.....	.....138,515	.....20,731
12. Totals	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0	.....XXX.....	.....459,656	.....58,239

Sch. P - Pt. 1E
NONE

Sch. P - Pt. 1F - Sn. 1
NONE

Sch. P - Pt. 1F - Sn. 2
NONE

Sch. P - Pt. 1G
NONE

Sch. P - Pt. 1H - Sn. 1
NONE

Sch. P - Pt. 1H - Sn. 2
NONE

Sch. P - Pt. 1I
NONE

Sch. P - Pt. 1J
NONE

Sch. P - Pt. 1K
NONE

Sch. P - Pt. 1L
NONE

Sch. P - Pt. 1M
NONE

Sch. P - Pt. 1N
NONE

Sch. P - Pt. 1O
NONE

Sch. P - Pt. 1P
NONE

Sch. P - Pt. 1R - Sn. 1
NONE

Sch. P - Pt. 1R - Sn. 2
NONE

Sch. P - Pt. 1S
NONE

Sch. P - Pt. 1T
NONE

SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	One Year	Two Year
1. Prior.....											.....0	.....0
2. 2009.....											.....0	.....0
3. 2010.....	XXX										.....0	.....0
4. 2011.....	XXX	XXX									.....0	.....0
5. 2012.....	XXX	XXX	XXX								.....0	.....0
6. 2013.....	XXX	XXX	XXX	XXX							.....0	.....0
7. 2014.....	XXX	XXX	XXX	XXX	XXX						.....0	.....0
8. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX					.....0	.....0
9. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX				.....0	.....0
10. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			.....0	XXX
11. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals											.....0	.....0

SCHEDULE P - PART 2B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior.....											.....0	.....0
2. 2009.....											.....0	.....0
3. 2010.....	XXX										.....0	.....0
4. 2011.....	XXX	XXX									.....0	.....0
5. 2012.....	XXX	XXX	XXX								.....0	.....0
6. 2013.....	XXX	XXX	XXX	XXX							.....0	.....0
7. 2014.....	XXX	XXX	XXX	XXX	XXX						.....0	.....0
8. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX					.....0	.....0
9. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX				.....0	.....0
10. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			.....0	XXX
11. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals											.....0	.....0

SCHEDULE P - PART 2C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior.....											.....0	.....0
2. 2009.....											.....0	.....0
3. 2010.....	XXX										.....0	.....0
4. 2011.....	XXX	XXX									.....0	.....0
5. 2012.....	XXX	XXX	XXX								.....0	.....0
6. 2013.....	XXX	XXX	XXX	XXX							.....0	.....0
7. 2014.....	XXX	XXX	XXX	XXX	XXX						.....0	.....0
8. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX					.....0	.....0
9. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX				.....0	.....0
10. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			.....0	XXX
11. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals											.....0	.....0

**SCHEDULE P - PART 2D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)**

1. Prior.....	.....272,536	.....263,364	.....264,718	.....265,229	.....262,109	.....268,328	.....273,542	.....274,675	.....278,858	.....281,136	.....2,277	.....6,461
2. 2009.....	.....134,777	.....134,929	.....130,801	.....128,500	.....129,035	.....126,697	.....126,338	.....126,222	.....126,668	.....126,762	.....94	.....540
3. 2010.....	XXX	.....127,567	.....125,843	.....121,356	.....119,906	.....120,045	.....120,825	.....120,070	.....120,207	.....122,618	.....2,412	.....2,548
4. 2011.....	XXX	XXX	.....126,793	.....122,680	.....120,773	.....122,584	.....123,300	.....122,279	.....122,498	.....123,322	.....824	.....1,044
5. 2012.....	XXX	XXX	XXX	.....133,670	.....136,084	.....137,257	.....136,550	.....136,248	.....136,512	.....138,946	.....2,434	.....2,698
6. 2013.....	XXX	XXX	XXX	XXX	.....161,601	.....156,398	.....155,141	.....154,313	.....154,215	.....155,680	.....1,465	.....1,366
7. 2014.....	XXX	XXX	XXX	XXX	XXX	.....171,967	.....170,286	.....168,846	.....166,788	.....163,316	.....(3,472)	.....(5,530)
8. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	.....173,372	.....168,505	.....164,554	.....165,773	.....1,219	.....(2,732)
9. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....184,316	.....176,619	.....177,577	.....957	.....(6,740)
10. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....182,081	.....176,530	.....(5,550)	XXX
11. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....201,870	XXX	XXX
12. Totals											.....2,660	.....(346)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior.....											.....0	.....0
2. 2009.....											.....0	.....0
3. 2010.....	XXX										.....0	.....0
4. 2011.....	XXX	XXX									.....0	.....0
5. 2012.....	XXX	XXX	XXX								.....0	.....0
6. 2013.....	XXX	XXX	XXX	XXX							.....0	.....0
7. 2014.....	XXX	XXX	XXX	XXX	XXX						.....0	.....0
8. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX					.....0	.....0
9. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX				.....0	.....0
10. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			.....0	XXX
11. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals											.....0	.....0

Sch. P - Pt. 2F - Sn. 1
NONE

Sch. P - Pt. 2F - Sn. 2
NONE

Sch. P - Pt. 2G
NONE

Sch. P - Pt. 2H - Sn. 1
NONE

Sch. P - Pt. 2H - Sn. 2
NONE

Sch. P - Pt. 2I
NONE

Sch. P - Pt. 2J
NONE

Sch. P - Pt. 2K
NONE

Sch. P - Pt. 2L
NONE

Sch. P - Pt. 2M
NONE

Sch. P - Pt. 2N
NONE

Sch. P - Pt. 2O
NONE

Sch. P - Pt. 2P
NONE

Sch. P - Pt. 2R - Sn. 1
NONE

Sch. P - Pt. 2R - Sn. 2
NONE

Sch. P - Pt. 2S
NONE

Sch. P - Pt. 2T
NONE

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018		
1. Prior.....	.....000.....											
2. 2009.....												
3. 2010.....	.....XXX.....											
4. 2011.....	.....XXX.....	.....XXX.....										
5. 2012.....	.....XXX.....	.....XXX.....	.....XXX.....									
6. 2013.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....								
7. 2014.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....							
8. 2015.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....						
9. 2016.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....					
10. 2017.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....				
11. 2018.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....			

NONE

SCHEDULE P - PART 3B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior.....	.....000.....											
2. 2009.....												
3. 2010.....	.....XXX.....											
4. 2011.....	.....XXX.....	.....XXX.....										
5. 2012.....	.....XXX.....	.....XXX.....	.....XXX.....									
6. 2013.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....								
7. 2014.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....						
8. 2015.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....					
9. 2016.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....				
10. 2017.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....			
11. 2018.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....			

NONE

SCHEDULE P - PART 3C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior.....	.....000.....											
2. 2009.....												
3. 2010.....	.....XXX.....											
4. 2011.....	.....XXX.....	.....XXX.....										
5. 2012.....	.....XXX.....	.....XXX.....	.....XXX.....									
6. 2013.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....								
7. 2014.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....						
8. 2015.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....					
9. 2016.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....				
10. 2017.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....			
11. 2018.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....			

NONE

**SCHEDULE P - PART 3D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)**

1. Prior.....	.....000.....	.....51,010.....	.....83,041.....	.....105,240.....	.....122,082.....	.....135,735.....	.....146,632.....	.....157,045.....	.....165,933.....	.....174,623.....	.....19,639.....	.....1,708.....
2. 2009.....	.....42,649.....	.....82,487.....	.....98,110.....	.....105,358.....	.....109,721.....	.....113,014.....	.....115,126.....	.....116,612.....	.....117,718.....	.....118,252.....	.....14,494.....	.....1,316.....
3. 2010.....	.....XXX.....	.....41,338.....	.....77,369.....	.....91,290.....	.....98,735.....	.....103,379.....	.....106,351.....	.....108,492.....	.....109,930.....	.....110,913.....	.....13,469.....	.....1,336.....
4. 2011.....	.....XXX.....	.....XXX.....	.....41,580.....	.....76,377.....	.....91,272.....	.....100,727.....	.....106,170.....	.....108,441.....	.....110,578.....	.....112,689.....	.....12,957.....	.....1,332.....
5. 2012.....	.....XXX.....	.....XXX.....	.....XXX.....	.....44,746.....	.....83,216.....	.....100,247.....	.....108,980.....	.....114,602.....	.....118,321.....	.....120,840.....	.....12,815.....	.....1,521.....
6. 2013.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....51,437.....	.....93,254.....	.....111,015.....	.....120,218.....	.....127,081.....	.....132,782.....	.....13,073.....	.....1,435.....
7. 2014.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....52,824.....	.....98,663.....	.....117,856.....	.....127,600.....	.....133,760.....	.....15,650.....	.....1,855.....
8. 2015.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....52,469.....	.....97,664.....	.....117,590.....	.....129,342.....	.....15,001.....	.....1,856.....
9. 2016.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....55,963.....	.....105,885.....	.....127,063.....	.....14,662.....	.....1,796.....
10. 2017.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....55,388.....	.....101,952.....	.....13,884.....	.....1,760.....
11. 2018.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....53,672.....	.....9,378.....	.....1,461.....

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior.....	.....000.....											
2. 2009.....												
3. 2010.....	.....XXX.....											
4. 2011.....	.....XXX.....	.....XXX.....										
5. 2012.....	.....XXX.....	.....XXX.....	.....XXX.....									
6. 2013.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....								
7. 2014.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....						
8. 2015.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....					
9. 2016.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....				
10. 2017.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....			
11. 2018.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....			

NONE

Sch. P - Pt. 3F - Sn. 1
NONE

Sch. P - Pt. 3F - Sn. 2
NONE

Sch. P - Pt. 3G
NONE

Sch. P - Pt. 3H - Sn. 1
NONE

Sch. P - Pt. 3H - Sn. 2
NONE

Sch. P - Pt. 3I
NONE

Sch. P - Pt. 3J
NONE

Sch. P - Pt. 3K
NONE

Sch. P - Pt. 3L
NONE

Sch. P - Pt. 3M
NONE

Sch. P - Pt. 3N
NONE

Sch. P - Pt. 3O
NONE

Sch. P - Pt. 3P
NONE

Sch. P - Pt. 3R - Sn. 1
NONE

Sch. P - Pt. 3R - Sn. 2
NONE

Sch. P - Pt. 3S
NONE

Sch. P - Pt. 3T
NONE

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
1. Prior.....										
2. 2009.....										
3. 2010.....	XXX									
4. 2011.....	XXX	XXX								
5. 2012.....	XXX	XXX	XXX							
6. 2013.....	XXX	XXX	XXX	XXX						
7. 2014.....	XXX	XXX	XXX	XXX	XXX					
8. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior.....										
2. 2009.....										
3. 2010.....	XXX									
4. 2011.....	XXX	XXX								
5. 2012.....	XXX	XXX	XXX							
6. 2013.....	XXX	XXX	XXX	XXX						
7. 2014.....	XXX	XXX	XXX	XXX	XXX					
8. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior.....										
2. 2009.....										
3. 2010.....	XXX									
4. 2011.....	XXX	XXX								
5. 2012.....	XXX	XXX	XXX							
6. 2013.....	XXX	XXX	XXX	XXX						
7. 2014.....	XXX	XXX	XXX	XXX	XXX					
8. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

**SCHEDULE P - PART 4D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)**

1. Prior.....	126,602	84,287	64,297	51,491	39,005	36,003	29,700	26,117	26,543	24,371
2. 2009.....	58,964	28,670	21,001	16,060	12,188	8,994	8,089	7,189	6,666	5,824
3. 2010.....	XXX	57,589	29,712	19,518	14,684	11,202	8,420	7,752	6,778	4,840
4. 2011.....	XXX	XXX	60,157	29,661	19,542	14,632	12,021	9,494	8,072	7,221
5. 2012.....	XXX	XXX	XXX	59,357	27,092	19,316	15,453	11,758	8,929	7,367
6. 2013.....	XXX	XXX	XXX	XXX	71,600	36,904	23,212	18,422	12,731	8,910
7. 2014.....	XXX	XXX	XXX	XXX	XXX	81,363	39,340	25,947	19,318	12,103
8. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	84,189	42,039	26,235	18,818
9. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	88,686	43,290	26,274
10. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	87,938	43,023
11. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	93,393

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior.....										
2. 2009.....										
3. 2010.....	XXX									
4. 2011.....	XXX	XXX								
5. 2012.....	XXX	XXX	XXX							
6. 2013.....	XXX	XXX	XXX	XXX						
7. 2014.....	XXX	XXX	XXX	XXX	XXX					
8. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

Sch. P - Pt. 4F - Sn. 1
NONE

Sch. P - Pt. 4F - Sn. 2
NONE

Sch. P - Pt. 4G
NONE

Sch. P - Pt. 4H - Sn. 1
NONE

Sch. P - Pt. 4H - Sn. 2
NONE

Sch. P - Pt. 4I
NONE

Sch. P - Pt. 4J
NONE

Sch. P - Pt. 4K
NONE

Sch. P - Pt. 4L
NONE

Sch. P - Pt. 4M
NONE

Sch. P - Pt. 4N
NONE

Sch. P - Pt. 4O
NONE

Sch. P - Pt. 4P
NONE

Sch. P - Pt. 4R - Sn. 1
NONE

Sch. P - Pt. 4R - Sn. 2
NONE

Sch. P - Pt. 4S
NONE

Sch. P - Pt. 4T
NONE

Sch. P - Pt. 5A - Sn. 1
NONE

Sch. P - Pt. 5A - Sn. 2
NONE

Sch. P - Pt. 5A - Sn. 3
NONE

Sch. P - Pt. 5B - Sn. 1
NONE

Sch. P - Pt. 5B - Sn. 2
NONE

Sch. P - Pt. 5B - Sn. 3
NONE

Sch. P - Pt. 5C - Sn. 1
NONE

Sch. P - Pt. 5C - Sn. 2
NONE

Sch. P - Pt. 5C - Sn. 3
NONE

**SCHEDULE P - PART 5D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)**

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
1. Prior.....	5,077	1,436	756	465	374	259	150	171	128	1,171
2. 2009.....	10,097	13,085	13,683	13,949	14,080	14,181	14,238	14,283	14,307	14,494
3. 2010.....	XXX	9,254	12,194	12,722	12,982	13,123	13,195	13,239	13,281	13,469
4. 2011.....	XXX	XXX	8,854	11,605	12,171	12,472	12,636	12,705	12,763	12,957
5. 2012.....	XXX	XXX	XXX	8,439	11,389	12,070	12,369	12,517	12,605	12,815
6. 2013.....	XXX	XXX	XXX	XXX	7,929	11,524	12,207	12,575	12,802	13,073
7. 2014.....	XXX	XXX	XXX	XXX	XXX	10,497	14,127	14,928	15,347	15,650
8. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	10,007	13,736	14,541	15,001
9. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,901	13,792	14,662
10. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,072	13,884
11. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,378

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
1. Prior.....	2,328	1,405	1,011	816	664	552	510	467	425	393
2. 2009.....	3,054	837	389	204	141	108	78	62	49	46
3. 2010.....	XXX	2,944	747	367	203	118	109	84	66	54
4. 2011.....	XXX	XXX	2,804	805	386	204	116	113	80	57
5. 2012.....	XXX	XXX	XXX	3,098	812	376	205	139	118	84
6. 2013.....	XXX	XXX	XXX	XXX	3,532	892	427	250	162	128
7. 2014.....	XXX	XXX	XXX	XXX	XXX	3,635	1,043	487	270	161
8. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	3,853	1,052	471	257
9. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,019	1,109	507
10. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,883	956
11. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,982

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
1. Prior.....	1,885	522	331	198	179	85	49	49	16	
2. 2009.....	14,173	15,191	15,367	15,449	15,518	15,587	15,620	15,650	15,662	15,856
3. 2010.....	XXX	13,228	14,226	14,401	14,504	14,562	14,627	14,649	14,675	14,859
4. 2011.....	XXX	XXX	12,588	13,692	13,869	13,997	14,076	14,144	14,169	14,346
5. 2012.....	XXX	XXX	XXX	12,661	13,641	13,928	14,066	14,153	14,224	14,420
6. 2013.....	XXX	XXX	XXX	XXX	12,474	13,784	14,035	14,236	14,382	14,636
7. 2014.....	XXX	XXX	XXX	XXX	XXX	15,553	16,960	17,243	17,466	17,666
8. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	15,301	16,589	16,852	17,114
9. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,308	16,637	16,965
10. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,345	16,600
11. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,821

Sch. P - Pt. 5E - Sn. 1
NONE

Sch. P - Pt. 5E - Sn. 2
NONE

Sch. P - Pt. 5E - Sn. 3
NONE

Sch. P - Pt. 5F - Sn. 1A
NONE

Sch. P - Pt. 5F - Sn. 2A
NONE

Sch. P - Pt. 5F - Sn. 3A
NONE

Sch. P - Pt. 5F - Sn. 1B
NONE

Sch. P - Pt. 5F - Sn. 2B
NONE

Sch. P - Pt. 5F - Sn. 3B
NONE

Sch. P - Pt. 5H - Sn. 1A
NONE

Sch. P - Pt. 5H - Sn. 2A
NONE

Sch. P - Pt. 5H - Sn. 3A
NONE

Sch. P - Pt. 5H - Sn. 1B
NONE

Sch. P - Pt. 5H - Sn. 2B
NONE

Sch. P - Pt. 5H - Sn. 3B
NONE

Sch. P - Pt. 5R - Sn. 1A
NONE

Sch. P - Pt. 5R - Sn. 2A
NONE

Sch. P - Pt. 5R - Sn. 3A
NONE

Sch. P - Pt. 5R - Sn. 1B
NONE

Sch. P - Pt. 5R - Sn. 2B
NONE

Sch. P - Pt. 5R - Sn. 3B
NONE

Sch. P - Pt. 5T - Sn. 1
NONE

Sch. P - Pt. 5T - Sn. 2
NONE

Sch. P - Pt. 5T - Sn. 3
NONE

SCHEDULE P - PART 6C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End (\$000 omitted)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	
1. Prior.....										.....0	
2. 2009.....										.....0	
3. 2010.....	XXX									.....0	
4. 2011.....	XXX	XXX								.....0	
5. 2012.....	XXX	XXX	XXX							.....0	
6. 2013.....	XXX	XXX	XXX	XXX						.....0	
7. 2014.....	XXX	XXX	XXX	XXX	XXX					.....0	
8. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX				.....0	
9. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			.....0	
10. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		.....0	
11. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....0	
12. Total.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....0
13. Earned Prems.(P-Pt 1)											.....XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End (\$000 omitted)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	
1. Prior.....										.....0	
2. 2009.....										.....0	
3. 2010.....	XXX									.....0	
4. 2011.....	XXX	XXX								.....0	
5. 2012.....	XXX	XXX	XXX							.....0	
6. 2013.....	XXX	XXX	XXX	XXX						.....0	
7. 2014.....	XXX	XXX	XXX	XXX	XXX					.....0	
8. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX				.....0	
9. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			.....0	
10. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		.....0	
11. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX0	
12. Total.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX0
13. Earned Prems.(P-Pt 1)										XXX

**SCHEDULE P - PART 6D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)**

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End (\$000 omitted)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	
1. Prior.....	.....8,363	.....(14)	.....(15)		.....1	.....(2)	.....0			.....0	
2. 2009.....	.....152,954	.....162,104	.....162,145	.....162,144	.....162,154	.....162,153	.....162,153	.....162,153	.....162,153	.....162,153	
3. 2010.....	XXX.....	.....134,539	.....134,551	.....134,672	.....134,669	.....134,666	.....134,666	.....134,661	.....134,661	.....134,661	
4. 2011.....	XXX.....	XXX.....	.....147,814	.....166,254	.....166,150	.....166,140	.....166,139	.....166,142	.....166,142	.....166,142	
5. 2012.....	XXX.....	XXX.....	XXX.....	.....137,230	.....189,302	.....189,456	.....189,452	.....268,795	.....268,795	.....268,795	
6. 2013.....	XXX.....	XXX.....	XXX.....	XXX.....	.....136,409	.....207,378	.....207,645	.....370,192	.....370,191	.....370,191	
7. 2014.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....144,042	.....217,778	.....217,778	.....217,762	.....217,761	.....(0)
8. 2015.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....154,671	.....154,671	.....154,855	.....154,855	.....(0)
9. 2016.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		.....80,744	.....81,021	.....277
10. 2017.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....170,440	.....258,372	.....87,932
11. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....167,349	.....167,349
12. Total.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....255,557
13. Earned Prems.(P-Pt 1)	.....161,317	.....143,675	.....147,852	.....155,790	.....188,384	.....215,149	.....228,669	.....241,886	.....251,350	.....255,557	.....XXX.....

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End (\$000 omitted)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	
1. Prior.....	.....130									.....0	
2. 2009.....	.....2,371	.....2,597	.....2,598	.....2,598	.....2,598	.....2,598	.....2,598	.....2,598	.....2,598	.....2,598	
3. 2010.....	XXX.....	.....3,316	.....3,316	.....3,320	.....3,320	.....3,320	.....3,320	.....3,320	.....3,320	.....3,320	
4. 2011.....	XXX.....	XXX.....	.....4,137	.....4,673	.....4,670	.....4,670	.....4,670	.....4,670	.....4,670	.....4,670	
5. 2012.....	XXX.....	XXX.....	XXX.....	.....3,989	.....5,403	.....5,407	.....5,407	.....7,520	.....7,520	.....7,520	
6. 2013.....	XXX.....	XXX.....	XXX.....	XXX.....	.....3,703	.....5,517	.....5,524	.....9,852	.....9,852	.....9,852	
7. 2014.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....3,681	.....5,599	.....5,599	.....5,599	.....5,599	.....(0)
8. 2015.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....4,023	.....4,023	.....4,028	.....4,028	.....(0)
9. 2016.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		.....2,172	.....2,179	.....7
10. 2017.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....4,585	.....6,806	.....2,221
11. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....4,227	.....4,227
12. Total.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....6,454
13. Earned Prems.(P-Pt 1)	.....2,501	.....3,542	.....4,138	.....4,528	.....5,114	.....5,499	.....5,947	.....6,441	.....6,761	.....6,454	.....XXX.....

Sch. P - Pt. 6E - Sn. 1
NONE

Sch. P - Pt. 6E - Sn. 2
NONE

Sch. P - Pt. 6H - Sn. 1A
NONE

Sch. P - Pt. 6H - Sn. 2A
NONE

Sch. P - Pt. 6H - Sn. 1B
NONE

Sch. P - Pt. 6H - Sn. 2B
NONE

Sch. P - Pt. 6M - Sn. 1
NONE

Sch. P - Pt. 6M - Sn. 2
NONE

Sch. P - Pt. 6N - Sn. 1
NONE

Sch. P - Pt. 6N - Sn. 2
NONE

Sch. P - Pt. 6O - Sn. 1
NONE

Sch. P - Pt. 6O - Sn. 2
NONE

Sch. P - Pt. 6R - Sn. 1A
NONE

Sch. P - Pt. 6R - Sn. 2A
NONE

Sch. P - Pt. 6R - Sn. 1B
NONE

Sch. P - Pt. 6R - Sn. 2B
NONE

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS

(\$000 Omitted)

SECTION 1

	1	2	3	4	5	6
	Total Net Losses and Expenses Unpaid	Net Losses and Expenses Unpaid on Loss Sensitive Contracts	Loss Sensitive as Percentage of Total	Total Net Premiums Written	Net Premiums Written on Loss Sensitive Contracts	Loss Sensitive as Percentage of Total
Schedule P - Part 1						
1. Homeowners/farmowners.....			0.0			0.0
2. Private passenger auto liability/medical.....			0.0			0.0
3. Commercial auto/truck liability/medical.....			0.0			0.0
4. Workers' compensation.....	517,895		0.0	249,249		0.0
5. Commercial multiple peril.....			0.0			0.0
6. Medical professional liability - occurrence.....			0.0			0.0
7. Medical professional liability - claims-made.....			0.0			0.0
8. Special liability.....			0.0			0.0
9. Other liability - occurrence.....			0.0			0.0
10. Other liability - claims-made.....			0.0			0.0
11. Special property.....			0.0			0.0
12. Auto physical damage.....			0.0			0.0
13. Fidelity/surety.....			0.0			0.0
14. Other.....			0.0			0.0
15. International.....			0.0			0.0
16. Reinsurance - nonproportional assumed property.....	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance - nonproportional assumed liability.....	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance - nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX	XXX	XXX
19. Products liability - occurrence.....			0.0			0.0
20. Products liability - claims-made.....			0.0			0.0
21. Financial guaranty/mortgage guaranty.....			0.0			0.0
22. Warranty.....			0.0			0.0
23. Totals.....	517,895	0	0.0	249,249	0	0.0

SECTION 2

Years in Which Policies Were Issued	Incurred Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
1. Prior.....										
2. 2009.....										
3. 2010.....	XXX									
4. 2011.....	XXX	XXX								
5. 2012.....	XXX	XXX	XXX							
6. 2013.....	XXX	XXX	XXX	XXX						
7. 2014.....	XXX	XXX	XXX	XXX	XXX					
8. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Policies Were Issued	Bulk and Incurred But Not Reported Reserves for Losses and Defense and Cost Containment Expenses at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
1. Prior.....										
2. 2009.....										
3. 2010.....	XXX									
4. 2011.....	XXX	XXX								
5. 2012.....	XXX	XXX	XXX							
6. 2013.....	XXX	XXX	XXX	XXX						
7. 2014.....	XXX	XXX	XXX	XXX	XXX					
8. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS (continued)

SECTION 4

Years in Which Policies Were Issued	Net Earned Premiums Reported at Year End (\$000 omitted)														
	1	2	3	4	5	6	7	8	9	10					
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018					
1. Prior.....				NONE											
2. 2009.....															
3. 2010.....	XXX														
4. 2011.....	XXX	XXX													
5. 2012.....	XXX	XXX	XXX												
6. 2013.....	XXX	XXX	XXX								XXX				
7. 2014.....	XXX	XXX	XXX								XXX	XXX			
8. 2015.....	XXX	XXX	XXX								XXX	XXX	XXX		
9. 2016.....	XXX	XXX	XXX								XXX	XXX	XXX	XXX	
10. 2017.....	XXX	XXX	XXX								XXX	XXX	XXX	XXX	XXX
11. 2018.....	XXX	XXX	XXX								XXX	XXX	XXX	XXX	XXX	XXX

SECTION 5

Years in Which Policies Were Issued	Net Reserve for Premium Adjustments and Accrued Retrospective Premiums at Year End (\$000 omitted)														
	1	2	3	4	5	6	7	8	9	10					
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018					
1. Prior.....				NONE											
2. 2009.....															
3. 2010.....	XXX														
4. 2011.....	XXX	XXX													
5. 2012.....	XXX	XXX	XXX												
6. 2013.....	XXX	XXX	XXX								XXX				
7. 2014.....	XXX	XXX	XXX								XXX	XXX			
8. 2015.....	XXX	XXX	XXX								XXX	XXX	XXX		
9. 2016.....	XXX	XXX	XXX								XXX	XXX	XXX	XXX	
10. 2017.....	XXX	XXX	XXX								XXX	XXX	XXX	XXX	XXX
11. 2018.....	XXX	XXX	XXX								XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS

(\$000 Omitted)

SECTION 1

	1	2	3	4	5	6
	Total Net Losses and Expenses Unpaid	Net Losses and Expenses Unpaid on Loss Sensitive Contracts	Loss Sensitive as Percentage of Total	Total Net Premiums Written	Net Premiums Written on Loss Sensitive Contracts	Loss Sensitive as Percentage of Total
Schedule P - Part 1						
1. Homeowners/farmowners.....			0.0			0.0
2. Private passenger auto liability/medical.....			0.0			0.0
3. Commercial auto/truck liability/medical.....			0.0			0.0
4. Workers' compensation.....	517,895		0.0	249,249		0.0
5. Commercial multiple peril.....			0.0			0.0
6. Medical professional liability - occurrence.....			0.0			0.0
7. Medical professional liability - claims-made.....			0.0			0.0
8. Special liability.....			0.0			0.0
9. Other liability - occurrence.....			0.0			0.0
10. Other liability - claims-made.....			0.0			0.0
11. Special property.....			0.0			0.0
12. Auto physical damage.....			0.0			0.0
13. Fidelity/surety.....			0.0			0.0
14. Other.....			0.0			0.0
15. International.....			0.0			0.0
16. Reinsurance - nonproportional assumed property.....			0.0			0.0
17. Reinsurance - nonproportional assumed liability.....			0.0			0.0
18. Reinsurance - nonproportional assumed financial lines.....			0.0			0.0
19. Products liability - occurrence.....			0.0			0.0
20. Products liability - claims-made.....			0.0			0.0
21. Financial guaranty/mortgage guaranty.....			0.0			0.0
22. Warranty.....			0.0			0.0
23. Totals	517,895	0	0.0	249,249	0	0.0

SECTION 2

Years in Which Policies Were Issued	Incurred Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
1. Prior.....										
2. 2009.....										
3. 2010.....	XXX									
4. 2011.....	XXX	XXX								
5. 2012.....	XXX	XXX	XXX							
6. 2013.....	XXX	XXX	XXX	XXX						
7. 2014.....	XXX	XXX	XXX	XXX	XXX					
8. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Policies Were Issued	Bulk and Incurred But Not Reported Reserves for Losses and Defense and Cost Containment Expenses at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
1. Prior.....										
2. 2009.....										
3. 2010.....	XXX									
4. 2011.....	XXX	XXX								
5. 2012.....	XXX	XXX	XXX							
6. 2013.....	XXX	XXX	XXX	XXX						
7. 2014.....	XXX	XXX	XXX	XXX	XXX					
8. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

Annual Statement for the year 2018 of the

Idaho State Insurance Fund

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS (continued)

SECTION 4

Years in Which Policies Were Issued	Net Earned Premiums Reported At Year End (\$000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
1. Prior.....										
2. 2009.....										
3. 2010.....	.XXX									
4. 2011.....	.XXX	.XXX								
5. 2012.....	.XXX	.XXX	.XXX							
6. 2013.....	.XXX	.XXX	.XXX	.XXX						
7. 2014.....	.XXX	.XXX	.XXX	.XXX	.XXX					
8. 2015.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX				
9. 2016.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX			
10. 2017.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX		
11. 2018.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	

SECTION 5

Years in Which Policies Were Issued	Net Reserve For Premium Adjustments And Accrued Retrospective Premiums At Year End (\$000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
1. Prior.....										
2. 2009.....										
3. 2010.....	.XXX									
4. 2011.....	.XXX	.XXX								
5. 2012.....	.XXX	.XXX	.XXX							
6. 2013.....	.XXX	.XXX	.XXX	.XXX						
7. 2014.....	.XXX	.XXX	.XXX	.XXX	.XXX					
8. 2015.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX				
9. 2016.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX			
10. 2017.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX		
11. 2018.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	

SECTION 6

Years in Which Policies Were Issued	Incurred Adjustable Commissions Reported At Year End (\$000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
1. Prior.....										
2. 2009.....										
3. 2010.....	.XXX									
4. 2011.....	.XXX	.XXX								
5. 2012.....	.XXX	.XXX	.XXX							
6. 2013.....	.XXX	.XXX	.XXX	.XXX						
7. 2014.....	.XXX	.XXX	.XXX	.XXX	.XXX					
8. 2015.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX				
9. 2016.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX			
10. 2017.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX		
11. 2018.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	

SECTION 7

Years in Which Policies Were Issued	Reserves For Commission Adjustments At Year End (\$000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
1. Prior.....										
2. 2009.....										
3. 2010.....	.XXX									
4. 2011.....	.XXX	.XXX								
5. 2012.....	.XXX	.XXX	.XXX							
6. 2013.....	.XXX	.XXX	.XXX	.XXX						
7. 2014.....	.XXX	.XXX	.XXX	.XXX	.XXX					
8. 2015.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX				
9. 2016.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX			
10. 2017.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX		
11. 2018.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	

Idaho State Insurance Fund
SCHEDULE P INTERROGATORIES

1. The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims-Made insurance policies. EREs provided for reasons other than DDR are not be included.
- 1.1 Does the company issue Medical Professional Liability Claims-Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost?

Yes [☐] No [☒]

If the answer to question 1.1 is "no", leave the following questions blank. If the answer to question 1.1 is "yes", please answer the following questions.
- 1.2 What is the total amount of the reserve for that provision (DDR reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)?

.....
- 1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65?

Yes [☐] No [☐]
- 1.4 Does the company report any DDR reserve as loss or loss adjustment expense reserve?

Yes [☐] No [☐]
- 1.5 If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A - Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2?

Yes [☐] No [☐] N/A [☒]
- 1.6 If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

Years in Which Premiums Were Earned and Losses Were Incurred		DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
		1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601	Prior.....	.....	.....
1.602	2009.....	.....	.....
1.603	2010.....	.....	.....
1.604	2011.....	.....	.....
1.605	2012.....	.....	.....
1.606	2013.....	.....	.....
1.607	2014.....	.....	.....
1.608	2015.....	.....	.....
1.609	2016.....	.....	.....
1.610	2017.....	.....	.....
1.611	2018.....	.....	.....
1.612	Totals.....	.....0	.....0

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as "Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement?

Yes [☒] No [☐]
3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this statement?

Yes [☐] No [☐]
4. Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10?

Yes [☐] No [☐]

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33.

Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.

Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.

5. What were the net premiums in force at the end of the year for: (in thousands of dollars)

5.1 Fidelity

.....

5.2 Surety

.....
6. Claim count information is reported per claim or per claimant. (Indicate which).

PER CLAIMANT

If not the same in all years, explain in Interrogatory 7.
- 7.1 The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses?

Yes [☐] No [☒]
- 7.2 An extended statement may be attached.

.....

.....

Idaho State Insurance Fund
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

		1 Active Status (a)	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies Not Taken		4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges not Included in Premiums	9 Direct Premiums Written for Federal Pur- chasing Groups (Incl. in Col. 2)
			2 Direct Premiums Written	3 Direct Premiums Earned						
States, Etc.										
1.	Alabama.....AL	N								
2.	Alaska.....AK	N								
3.	Arizona.....AZ	N								
4.	Arkansas.....AR	N								
5.	California.....CA	N								
6.	Colorado.....CO	N								
7.	Connecticut.....CT	N								
8.	Delaware.....DE	N								
9.	District of Columbia.....DC	N								
10.	Florida.....FL	N								
11.	Georgia.....GA	N								
12.	Hawaii.....HI	N								
13.	Idaho.....ID	L	253,185,428	253,033,063	7,088,746	150,638,197	190,588,197	463,246,000		
14.	Illinois.....IL	N								
15.	Indiana.....IN	N								
16.	Iowa.....IA	N								
17.	Kansas.....KS	N								
18.	Kentucky.....KY	N								
19.	Louisiana.....LA	N								
20.	Maine.....ME	N								
21.	Maryland.....MD	N								
22.	Massachusetts.....MA	N								
23.	Michigan.....MI	N								
24.	Minnesota.....MN	N								
25.	Mississippi.....MS	N								
26.	Missouri.....MO	N								
27.	Montana.....MT	N								
28.	Nebraska.....NE	N								
29.	Nevada.....NV	N								
30.	New Hampshire.....NH	N								
31.	New Jersey.....NJ	N								
32.	New Mexico.....NM	N								
33.	New York.....NY	N								
34.	North Carolina.....NC	N								
35.	North Dakota.....ND	N								
36.	Ohio.....OH	N								
37.	Oklahoma.....OK	N								
38.	Oregon.....OR	N								
39.	Pennsylvania.....PA	N								
40.	Rhode Island.....RI	N								
41.	South Carolina.....SC	N								
42.	South Dakota.....SD	N								
43.	Tennessee.....TN	N								
44.	Texas.....TX	N								
45.	Utah.....UT	N								
46.	Vermont.....VT	N								
47.	Virginia.....VA	N								
48.	Washington.....WA	N								
49.	West Virginia.....WV	N								
50.	Wisconsin.....WI	N								
51.	Wyoming.....WY	N								
52.	American Samoa.....AS	N								
53.	Guam.....GU	N								
54.	Puerto Rico.....PR	N								
55.	US Virgin Islands.....VI	N								
56.	Northern Mariana Islands.....MP	N								
57.	Canada.....CAN	N								
58.	Aggregate Other Alien.....OT	XXX	0	0	0	0	0	0	0	0
59.	Totals.....	XXX	253,185,428	253,033,063	7,088,746	150,638,197	190,588,197	463,246,000	0	0

DETAILS OF WRITE-INS

58001.	XXX								
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	0	0	0	0	0	0	0	0

Explanation of Basis of Allocation of Premiums by States, etc.

The fund only does business in the State of Idaho

(a) Active Status Counts:			
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	1	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	56

Sch. T - Pt. 2 - Interstate Compact
NONE

Sch. Y-Pt. 1
NONE

Sch. Y - Pt. 1A
NONE

Sch. Y - Pt. 2
NONE

Annual Statement for the year 2018 of the

Idaho State Insurance Fund

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

MARCH FILING		Responses
1.	Will an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3.	Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?	YES
APRIL FILING		
5.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6.	Will the Management's Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
MAY FILING		
8.	Will this company be included in a combined annual statement that is filed with the NAIC by May 1?	NO
JUNE FILING		
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
AUGUST FILING		
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

The following supplemental reports are required to be filed as part of your statement filing **if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below.**

If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

MARCH FILING		
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	NO
14.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
16.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
17.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
18.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	YES
19.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
20.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
21.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
22.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
23.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
24.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
25.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
26.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
27.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
28.	Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1?	NO
APRIL FILING		
29.	Will the Credit Insurance Experience Exhibit be filed with state of domicile and the NAIC by April 1?	NO
30.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
31.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
32.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
33.	Will the regulator-only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
34.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	NO
35.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
36.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with state of domicile and the NAIC by April 1?	NO
AUGUST FILING		
37.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	NO

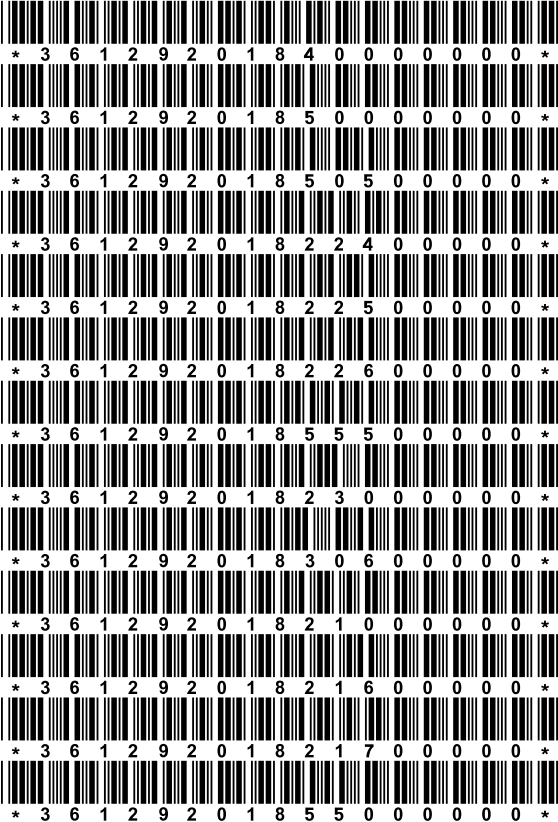
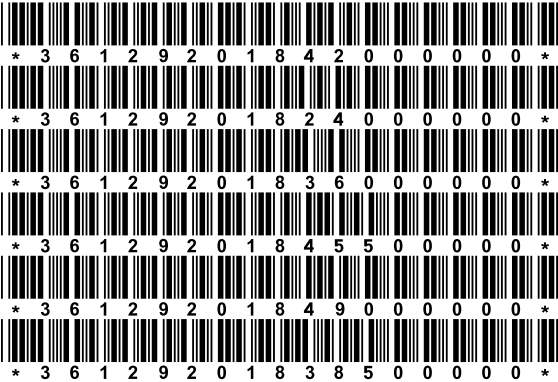
Idaho State Insurance Fund
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

EXPLANATION:

BAR CODE:

1.
2.
3.
4.
5.
6.
7.
8.
9.
10.
11.
12. The data for this supplement is not required to be filed.
13. The data for this supplement is not required to be filed.
14. The data for this supplement is not required to be filed.
15. The data for this supplement is not required to be filed.
16. The data for this supplement is not required to be filed.
17. The data for this supplement is not required to be filed.
18.
19. The data for this supplement is not required to be filed.
20.
21.
22. The data for this supplement is not required to be filed.
23. The data for this supplement is not required to be filed.
24. The data for this supplement is not required to be filed.
25. The data for this supplement is not required to be filed.
26. The data for this supplement is not required to be filed.
27. The data for this supplement is not required to be filed.
28. The data for this supplement is not required to be filed.
29. The data for this supplement is not required to be filed.
30. The data for this supplement is not required to be filed.
31. The data for this supplement is not required to be filed.
32. The data for this supplement is not required to be filed.
33. The data for this supplement is not required to be filed.
34. The data for this supplement is not required to be filed.



Idaho State Insurance Fund

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

35. The data for this supplement is not required to be filed.



36. The data for this supplement is not required to be filed.



37. The data for this supplement is not required to be filed.



Idaho State Insurance Fund
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Claims Receivable.....	145,885		145,885	125,835
2505. NCCI reinsurance pool receivable.....	206,768		206,768	175,204
2506. Travel Advances.....	1,800	1,800	0	
2597. Summary of remaining write-ins for Line 25.....	354,453	1,800	352,653	301,038

Additional Write-ins for Underwriting and Investment Exhibit-Part 3:

	1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
2404. Miscellaneous Expense.....	2,683	2,983	115	5,781
2497. Summary of remaining write-ins for Line 24.....	2,683	2,983	115	5,781

Idaho State Insurance Fund
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	434,641,867	56.9	434,641,867		434,641,867	53.4
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	23,409,614	3.1	23,409,614		23,409,614	2.9
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	1,192,123	0.2	1,192,123		1,192,123	0.1
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....		0.0			0	0.0
1.43 Revenue and assessment obligations.....	8,718,758	1.1	8,718,758		8,718,758	1.1
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	19,732,412	2.6	19,732,412		19,732,412	2.4
1.512 Issued or guaranteed by FNMA and FHLMC.....	45,783,711	6.0	45,783,711		45,783,711	5.6
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	1,819,885	0.2	1,819,885		1,819,885	0.2
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	2,230,231	0.3	2,230,231		2,230,231	0.3
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	108,498,934	14.2	108,498,934		108,498,934	13.3
2.2 Unaffiliated non-U.S. securities (including Canada).....	22,937,582	3.0	22,937,582		22,937,582	2.8
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	89,634,230	11.7	89,634,230		89,634,230	11.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0	2,000,000		2,000,000	0.2
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0	830,732		830,732	0.1
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	5,452,125	0.7	53,178,184		53,178,184	6.5
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	764,051,473	100.0	814,608,264	0	814,608,264	100.0

Idaho State Insurance Fund

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		2,000,000
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.....		
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).....		2,000,000
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		2,000,000

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.....		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

Idaho State Insurance Fund

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.....		
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.....		734,476,916
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		196,805,215
3.	Accrual of discount.....		872,025
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	1,453,375	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	(7,462,753)	
4.4	Part 4, Column 11.....	(5,019,753)	(11,029,132)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		4,253,537
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		159,719,473
7.	Deduct amortization of premium.....		874,804
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.....	3,556,736	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	2,655,146	
9.4	Part 4, Column 13.....		6,211,882
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2).....		26,945
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		758,599,347
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		758,599,347

Idaho State Insurance Fund
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.....	454,374,279	450,450,001	450,571,249	448,668,570
	2. Canada.....	2,336,171	2,408,905	2,367,223	2,400,000
	3. Other Countries.....	21,073,442	21,297,723	21,054,817	21,461,000
	4. Totals.....	477,783,892	474,156,629	473,993,289	472,529,570
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	1,192,123	1,436,406	1,182,222	1,240,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....				
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.....	56,322,355	56,801,569	56,300,509	56,540,424
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	110,729,165	111,968,896	110,620,638	113,290,922
	9. Canada.....	3,749,305	3,868,410	3,761,469	3,770,000
	10. Other Countries.....	19,188,277	19,339,218	19,233,823	19,574,000
	11. Totals.....	133,666,747	135,176,523	133,615,929	136,634,922
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	668,965,117	667,571,127	665,091,950	666,944,916
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	85,827,182	85,827,182	58,169,726	
	21. Canada.....	394,211	394,211	291,746	
	22. Other Countries.....	3,412,838	3,412,838	2,858,367	
	23. Totals.....	89,634,230	89,634,230	61,319,838	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	89,634,230	89,634,230	61,319,838	
	26. Total Stocks.....	89,634,230	89,634,230	61,319,838	
	27. Total Bonds and Stocks.....	758,599,348	757,205,358	726,411,788	

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	38,631,915	281,723,152	102,786,513	7,255,127	23,977,571	XXX	454,374,279	67.9	421,190,579	66.4	454,374,279	
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	38,631,915	281,723,152	102,786,513	7,255,127	23,977,571	XXX	454,374,279	67.9	421,190,579	66.4	454,374,279	0
2. All Other Governments												
2.1 NAIC 1	1,206,660	13,442,416	5,086,058	13,389	64,433	XXX	19,812,957	3.0	20,339,593	3.2	19,812,957	
2.2 NAIC 2		1,278,601	799,473	442,691	1,075,891	XXX	3,596,656	0.5	3,794,319	0.6	3,596,656	
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	1,206,660	14,721,017	5,885,531	456,081	1,140,324	XXX	23,409,614	3.5	24,133,912	3.8	23,409,614	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1		65,387	28,510	115,650	550,471	XXX	760,019	0.1	759,507	0.1	760,019	
3.2 NAIC 2		300,681		131,424		XXX	432,104	0.1	431,154	0.1	432,104	
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	366,068	28,510	247,073	550,471	XXX	1,192,123	0.2	1,190,661	0.2	1,192,123	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1						XXX	0	0.0		0.0		
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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	8,285,043	25,588,466	14,312,802	6,755,376	1,356,211	XXX	56,297,898	8.4	56,993,935	9.0	56,297,898	
5.2 NAIC 2					24,456	XXX	24,456	0.0		0.0	24,456	
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						XXX	0	0.0		0.0		
5.7 Totals	8,285,043	25,588,466	14,312,802	6,755,376	1,380,668	XXX	56,322,355	8.4	56,993,935	9.0	56,322,355	0

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.....	6,594,919	33,513,379	22,775,750	3,374,953	6,387,882	XXX.....	72,646,882	10.9	75,034,823	11.8	71,646,882	1,000,000
6.2 NAIC 2.....	2,461,344	20,892,354	26,334,230	4,094,488	6,372,332	XXX.....	60,154,748	9.0	54,412,865	8.6	60,154,748	
6.3 NAIC 3.....	47,506	136,193	530,144	30,388	17,028	XXX.....	761,259	0.1	1,513,761	0.2	761,259	
6.4 NAIC 4.....	3,859	25,910	25,529	31,035	17,525	XXX.....	103,858	0.0	208,953	0.0	103,858	
6.5 NAIC 5.....						XXX.....	0	0.0		0.0		
6.6 NAIC 6.....						XXX.....	0	0.0		0.0		
6.7 Totals.....	9,107,627	54,567,836	49,665,654	7,530,864	12,794,766	XXX.....	133,666,747	20.0	131,170,402	20.7	132,666,747	1,000,000
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	0
10. Bank Loans												
10.1 NAIC 1.....						XXX.....	0	0.0	XXX	XXX		
10.2 NAIC 2.....						XXX.....	0	0.0	XXX	XXX		
10.3 NAIC 3.....						XXX.....	0	0.0	XXX	XXX		
10.4 NAIC 4.....						XXX.....	0	0.0	XXX	XXX		
10.5 NAIC 5.....						XXX.....	0	0.0	XXX	XXX		
10.6 NAIC 6.....						XXX.....	0	0.0	XXX	XXX		
10.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	XXX	XXX	0	0

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).....54,718,537	.....354,332,800	.....144,989,634	.....17,514,495	.....32,336,569	.....0	.....603,892,035	.....90.3	.....XXX	.....XXX	.....602,892,035	.....1,000,000
11.2 NAIC 2.....	(d).....2,461,344	.....22,471,636	.....27,133,703	.....4,668,604	.....7,472,678	.....0	.....64,207,965	.....9.6	.....XXX	.....XXX	.....64,207,965	.....0
11.3 NAIC 3.....	(d).....47,506	.....136,193	.....530,144	.....30,388	.....17,028	.....0	.....761,259	.....0.1	.....XXX	.....XXX	.....761,259	.....0
11.4 NAIC 4.....	(d).....3,859	.....25,910	.....25,529	.....31,035	.....17,525	.....0	.....103,858	.....0.0	.....XXX	.....XXX	.....103,858	.....0
11.5 NAIC 5.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
11.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
11.7 Totals.....	.....57,231,246	.....376,966,539	.....172,679,011	.....22,244,521	.....39,843,800	.....0	(b).....668,965,117	.....100.0	.....XXX	.....XXX	.....667,965,117	.....1,000,000
11.8 Line 11.7 as a % of Col. 7.....	.....8.6	.....56.4	.....25.8	.....3.3	.....6.0	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....99.9	.....0.1
12. Total Bonds Prior Year												
12.1 NAIC 1.....	.....31,060,594	.....368,682,631	.....126,961,176	.....18,358,193	.....29,255,844	.....	.....XXX	.....XXX	.....574,318,437	.....90.5	.....573,318,437	.....1,000,000
12.2 NAIC 2.....	.....3,303,357	.....16,877,175	.....27,605,103	.....4,246,004	.....6,606,698	.....	.....XXX	.....XXX	.....58,638,338	.....9.2	.....58,638,338	.....
12.3 NAIC 3.....	.....19,557	.....348,682	.....607,508	.....405,883	.....132,130	.....	.....XXX	.....XXX	.....1,513,761	.....0.2	.....1,513,761	.....
12.4 NAIC 4.....	.....	.....	.....	.....124,635	.....84,317	.....	.....XXX	.....XXX	.....208,953	.....0.0	.....208,953	.....
12.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....XXX	.....XXX	(c).....0	.....0.0	.....	.....
12.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....XXX	.....XXX	(c).....0	.....0.0	.....	.....
12.7 Totals.....	.....34,383,509	.....385,908,489	.....155,173,787	.....23,134,715	.....36,078,989	.....0	.....XXX	.....XXX	(b)....634,679,489	.....100.0	.....633,679,489	.....1,000,000
12.8 Line 12.7 as a % of Col. 9.....	.....5.4	.....60.8	.....24.4	.....3.6	.....5.7	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....99.8	.....0.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	.....54,718,537	.....353,332,800	.....144,989,634	.....17,514,495	.....32,336,569	.....	.....602,892,035	.....90.1	.....573,318,437	.....90.3	.....602,892,035	.....XXX
13.2 NAIC 2.....	.....2,461,344	.....22,471,636	.....27,133,703	.....4,668,604	.....7,472,678	.....	.....64,207,965	.....9.6	.....58,638,338	.....9.2	.....64,207,965	.....XXX
13.3 NAIC 3.....	.....47,506	.....136,193	.....530,144	.....30,388	.....17,028	.....	.....761,259	.....0.1	.....1,513,761	.....0.2	.....761,259	.....XXX
13.4 NAIC 4.....	.....3,859	.....25,910	.....25,529	.....31,035	.....17,525	.....	.....103,858	.....0.0	.....208,953	.....0.0	.....103,858	.....XXX
13.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
13.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
13.7 Totals.....	.....57,231,246	.....375,966,539	.....172,679,011	.....22,244,521	.....39,843,800	.....0	.....667,965,117	.....99.9	.....633,679,489	.....99.8	.....667,965,117	.....XXX
13.8 Line 13.7 as a % of Col. 7.....	.....8.6	.....56.3	.....25.9	.....3.3	.....6.0	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	.....8.6	.....56.2	.....25.8	.....3.3	.....6.0	.....0.0	.....99.9	.....XXX	.....XXX	.....XXX	.....99.9	.....XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	.....	.....1,000,000	.....	.....	.....	.....	.....1,000,000	.....0.1	.....1,000,000	.....0.2	.....XXX	.....1,000,000
14.2 NAIC 2.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
14.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
14.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
14.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
14.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
14.7 Totals.....	.....0	.....1,000,000	.....0	.....0	.....0	.....0	.....1,000,000	.....0.1	.....1,000,000	.....0.2	.....XXX	.....1,000,000
14.8 Line 14.7 as a % of Col. 7.....	.....0.0	.....100.0	.....0.0	.....0.0	.....0.0	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	.....0.0	.....0.1	.....0.0	.....0.0	.....0.0	.....0.0	.....0.1	.....XXX	.....XXX	.....XXX	.....XXX	.....0.1

(a) Includes \$.0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(c) Includes \$.0 current year of bonds with 5GI designations, \$.0 prior year of bonds with 5* or 5GI designations and \$.0 current year, \$.0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.0; NAIC 2 \$.0; NAIC 3 \$.0; NAIC 4 \$.0; NAIC 5 \$.0; NAIC 6 \$.0.

SCHEDULE D - PART 1A - SECTION 2

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations.....	36,525,988	275,220,249	98,040,343	2,648,763	22,206,524	.XXX.	434,641,867	65.0	403,032,982	63.5	434,641,867	
1.2 Residential Mortgage-Backed Securities.....	2,105,927	6,502,903	4,746,171	4,606,364	1,771,047	.XXX.	19,732,412	2.9	18,157,597	2.9	19,732,412	
1.3 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
1.5 Totals.....	38,631,915	281,723,152	102,786,513	7,255,127	23,977,571	.XXX.	454,374,279	67.9	421,190,579	66.4	454,374,279	0
2. All Other Governments												
2.1 Issuer Obligations.....	1,206,660	14,721,017	5,885,531	456,081	1,140,324	.XXX.	23,409,614	3.5	24,133,912	3.8	23,409,614	
2.2 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
2.5 Totals.....	1,206,660	14,721,017	5,885,531	456,081	1,140,324	.XXX.	23,409,614	3.5	24,133,912	3.8	23,409,614	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....		366,068	28,510	247,073	550,471	.XXX.	1,192,123	0.2	1,190,661	0.2	1,192,123	
3.2 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
3.5 Totals.....	0	366,068	28,510	247,073	550,471	.XXX.	1,192,123	0.2	1,190,661	0.2	1,192,123	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....						.XXX.	0	0.0		0.0		
4.2 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
4.5 Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	1,485,147	5,431,860	1,437,292		364,460	.XXX.	8,718,758	1.3	10,715,164	1.7	8,718,758	
5.2 Residential Mortgage-Backed Securities.....	6,691,351	19,423,051	11,917,029	6,742,875	1,009,405	.XXX.	45,783,711	6.8	44,538,895	7.0	45,783,711	
5.3 Commercial Mortgage-Backed Securities.....	108,545	733,555	958,481	12,501	6,803	.XXX.	1,819,885	0.3	1,739,875	0.3	1,819,885	
5.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
5.5 Totals.....	8,285,043	25,588,466	14,312,802	6,755,376	1,380,668	.XXX.	56,322,355	8.4	56,993,935	9.0	56,322,355	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	8,819,603	52,356,561	47,824,894	7,456,495	12,760,213	.XXX.	129,217,766	19.3	127,394,924	20.1	128,217,766	1,000,000
6.2 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities.....	288,025	2,211,275	1,840,759	74,369	34,553	.XXX.	4,448,981	0.7	3,775,478	0.6	4,448,981	
6.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
6.5 Totals.....	9,107,627	54,567,836	49,665,654	7,530,864	12,794,766	.XXX.	133,666,747	20.0	131,170,402	20.7	132,666,747	1,000,000
7. Hybrid Securities												
7.1 Issuer Obligations.....						.XXX.	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
7.5 Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations.....						.XXX.	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0

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

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

	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
Distribution by Type												
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 Bank Loans - Issued.....						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans - Acquired.....						XXX	0	0.0	XXX	XXX		
10.3 Totals.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. Total Bonds Current Year												
11.1 Issuer Obligations.....	48,037,398	348,095,755	153,216,570	10,808,412	37,021,992	XXX	597,180,128	89.3	XXX	XXX	596,180,128	1,000,000
11.2 Residential Mortgage-Backed Securities.....	8,797,278	25,925,954	16,663,200	11,349,239	2,780,452	XXX	65,516,123	9.8	XXX	XXX	65,516,123	0
11.3 Commercial Mortgage-Backed Securities.....	396,570	2,944,830	2,799,241	86,870	41,356	XXX	6,268,866	0.9	XXX	XXX	6,268,866	0
11.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals.....	57,231,246	376,966,539	172,679,011	22,244,521	39,843,800	0	668,965,117	100.0	XXX	XXX	667,965,117	1,000,000
11.8 Line 11.7 as a % of Col. 7.....	8.6	56.4	25.8	3.3	6.0	0.0	100.0	XXX	XXX	XXX	99.9	0.1
12. Total Bonds Prior Year												
12.1 Issuer Obligations.....	25,375,665	358,022,230	136,862,994	12,768,465	33,438,289	XXX	XXX	XXX	566,467,643	89.3	565,467,643	1,000,000
12.2 Residential Mortgage-Backed Securities.....	8,697,429	25,514,270	15,960,883	10,058,197	2,465,714	XXX	XXX	XXX	62,696,492	9.9	62,696,492	0
12.3 Commercial Mortgage-Backed Securities.....	310,415	2,371,990	2,349,911	308,052	174,986	XXX	XXX	XXX	5,515,353	0.9	5,515,353	0
12.4 Other Loan-Backed and Structured Securities.....						XXX	XXX	XXX	0	0.0	0	0
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0		
12.6 Bank Loans.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals.....	34,383,509	385,908,489	155,173,787	23,134,715	36,078,989	0	XXX	XXX	634,679,489	100.0	633,679,489	1,000,000
12.8 Line 12.7 as a % of Col. 9.....	5.4	60.8	24.4	3.6	5.7	0.0	XXX	XXX	100.0	XXX	99.8	0.2
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations.....	48,037,398	347,095,755	153,216,570	10,808,412	37,021,992	XXX	596,180,128	89.1	565,467,643	89.1	596,180,128	XXX
13.2 Residential Mortgage-Backed Securities.....	8,797,278	25,925,954	16,663,200	11,349,239	2,780,452	XXX	65,516,123	9.8	62,696,492	9.9	65,516,123	XXX
13.3 Commercial Mortgage-Backed Securities.....	396,570	2,944,830	2,799,241	86,870	41,356	XXX	6,268,866	0.9	5,515,353	0.9	6,268,866	XXX
13.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0	0	0.0	0	XXX
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0.0	0	XXX
13.6 Bank Loans.....						XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals.....	57,231,246	375,966,539	172,679,011	22,244,521	39,843,800	0	667,965,117	99.9	633,679,489	99.8	667,965,117	XXX
13.8 Line 13.7 as a % of Col. 7.....	8.6	56.3	25.9	3.3	6.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	8.6	56.2	25.8	3.3	6.0	0.0	99.9	XXX	XXX	XXX	99.9	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations.....		1,000,000				XXX	1,000,000	0.1	1,000,000	0.2	XXX	1,000,000
14.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
14.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0	0	0.0	XXX	0
14.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.6 Bank Loans.....						XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals.....	0	1,000,000	0	0	0	0	1,000,000	0.1	1,000,000	0.2	XXX	1,000,000
14.8 Line 14.7 as a % of Col. 7.....	0.0	100.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	0.0	0.1	0.0	0.0	0.0	0.0	0.1	XXX	XXX	XXX	XXX	0.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	0	(2,401,019)		2,401,019	
2. Cost of short-term investments acquired.....	0				
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	0				
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	(2,401,019)	0	2,401,019	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	0	(2,401,019)	0	2,401,019	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:..... 0

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	788,129		788,129	
2. Cost of cash equivalents acquired.....	104,236,998		104,236,998	
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	99,573,001		99,573,001	
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).....	5,452,125	0	5,452,125	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	5,452,125	0	5,452,125	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
Home Office Building.....	Boise.....	ID.....	06/12/1990.	06/11/1989.	.....5,067,247	.....	.....1,000,000	.....	.....	.....	.....	.....0	.....	.....1,373,488	.....832,912
Home Office Lot.....	Boise.....	ID.....	06/12/1990.	06/11/1989.	.....1,000,000	.....	.....1,000,000	.....	.....	.....	.....	.....0	.....	.....	.....
0299999. Properties Occupied by the Reporting Entity - Administrative.....						.....6,067,247	.....0	.....2,000,000	.....0	.....0	.....0	.....0	.....0	.....0	.....1,373,488	.....832,912
0399999. Total - Properties Occupied by the Reporting Entity.....						.....6,067,247	.....0	.....2,000,000	.....0	.....0	.....0	.....0	.....0	.....0	.....1,373,488	.....832,912
0699999. Totals.....						.....6,067,247	.....0	.....2,000,000	.....0	.....0	.....0	.....0	.....0	.....0	.....1,373,488	.....832,912

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					6	7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
							8	9			12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification	Description					NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
U.S. Government - Issuer Obligations																							
912810	ED	6	US TREASURY BONDS.....			1	2,247,211	103.277	1,755,714	1,700,000	1,732,024		(49,347)			8.125	5.081	FA	51,797	138,125	03/22/2006.	08/15/2019.	
912810	QE	1	US TREASURY BONDS.....			1	738,753	126.734	950,508	750,000	740,626		255			4.625	4.775	FA	13,008	34,688	03/31/2010.	02/15/2040.	
912810	QH	4	US TREASURY BONDS.....			1	502,420	122.758	613,789	500,000	502,028		(57)			4.375	4.393	MN	2,780	21,875	07/30/2010.	05/15/2040.	
912810	QK	7	US TREASURY BONDS.....			1	1,197,422	114.832	1,492,816	1,300,000	1,213,771		2,364			3.875	4.399	FA	18,891	50,375	10/29/2010.	08/15/2040.	
912810	QL	5	US TREASURY BONDS.....			1	1,176,942	120.844	1,450,126	1,200,000	1,180,535		521			4.250	4.414	MN	6,481	51,000	01/31/2011.	11/15/2040.	
912810	QU	5	US TREASURY BONDS.....			1	803,656	102.367	818,938	800,000	803,091		(90)			3.125	3.126	FA	9,375	25,000	02/29/2012.	02/15/2042.	
912810	QW	1	US TREASURY BONDS.....			1	1,243,711	100.109	1,151,258	1,150,000	1,234,116		(2,607)			3.000	2.600	MN	4,384	34,500	03/31/2015.	05/15/2042.	
912810	RK	6	US TREASURY BONDS.....			1	1,145,117	90.625	1,132,813	1,250,000	1,152,451		2,449			2.500	2.952	FA	11,719	31,250	01/29/2016.	02/15/2045.	
912810	RP	5	US TREASURY BONDS.....			1	503,672	99.793	498,965	500,000	503,427		(82)			3.000	2.985	MN	1,906	15,000	12/09/2015.	11/15/2045.	
912810	RQ	3	US TREASURY BONDS.....			1	1,216,016	90.281	1,128,516	1,250,000	1,218,159		796			2.500	2.649	FA	11,719	31,250	03/31/2016.	02/15/2046.	
912810	RT	7	US TREASURY BONDS.....			1	4,439,287	85.465	4,196,322	4,910,000	4,451,410		9,305			2.250	2.762	FA	41,428	99,225	05/31/2018.	08/15/2046.	
912810	SA	7	US TREASURY BONDS.....			1	486,250	99.465	497,324	500,000	486,446		196			3.000	3.167	FA	5,625	7,500	04/23/2018.	02/15/2048.	
912810	FD	5	US TREASURY INFLATION INDEX.....			1	874,670	191.864	1,007,287	525,000	940,989	19,693	(11,540)			3.625	1.722	AO	6,295	28,469	05/30/2018.	04/15/2028.	
912810	FH	6	US TREASURY INFLATION INDEX.....			1	1,174,993	195.681	1,262,144	645,000	1,210,835	23,714	(19,304)			3.875	1.320	AO	8,133	36,873	05/30/2018.	04/15/2029.	
912810	FQ	6	US TREASURY INFLATION INDEX.....			1	471,446	182.686	484,119	265,000	488,969	8,964	(7,814)			3.375	0.661	AO	2,695	12,136	05/30/2018.	04/15/2032.	
912810	FR	4	US TREASURY INFLATION INDEX.....			1	1,441,818	145.056	1,704,406	1,175,000	1,449,981	37,984	6,980			2.375	5.905	JJ	17,193	35,830	04/30/2018.	01/15/2025.	
912810	FS	2	US TREASURY INFLATION INDEX.....			1	966,415	135.982	1,217,041	895,000	1,159,683	27,052	(2,453)			2.000	1.810	JJ	10,474	21,386	04/30/2018.	01/15/2026.	
912810	PS	1	US TREASURY INFLATION INDEX.....			1	800,518	138.544	990,593	715,000	927,889	21,341	(3,257)			2.375	1.935	JJ	9,787	19,937	04/30/2018.	01/15/2027.	
912810	PV	4	US TREASURY INFLATION INDEX.....			1	877,785	128.182	1,031,862	805,000	994,793	23,075	(2,207)			1.750	1.479	JJ	7,809	15,961	04/30/2018.	01/15/2028.	
912810	PZ	5	US TREASURY INFLATION INDEX.....			1	871,174	134.051	998,680	745,000	948,959	19,420	(5,635)			2.500	1.634	JJ	10,075	18,715	04/30/2018.	01/15/2029.	
912810	QF	8	US TREASURY INFLATION INDEX.....			1	529,586	137.504	570,640	415,000	560,547	11,625	(3,029)			2.125	1.249	FA	3,869	9,803	04/30/2018.	02/15/2040.	
912810	QP	6	US TREASURY INFLATION INDEX.....			1	757,759	136.353	749,942	550,000	779,864	15,307	(5,784)			2.127	0.884	FA	5,065	12,940	04/30/2018.	02/15/2041.	
912810	QV	3	US TREASURY INFLATION INDEX.....			1	981,907	101.535	1,005,193	990,000	1,048,782	26,389	2,191			0.750	1.033	FA	3,116	7,840	04/30/2018.	02/15/2042.	
912810	RA	8	US TREASURY INFLATION INDEX.....			1	647,784	96.390	718,105	745,000	718,331	19,711	3,503			0.625	1.273	FA	1,921	4,896	04/30/2018.	02/15/2043.	
912810	RF	7	US TREASURY INFLATION INDEX.....			1	1,268,373	112.017	1,254,585	1,120,000	1,317,459	28,150	(3,387)			1.375	0.981	FA	6,266	15,338	07/27/2018.	02/15/2044.	
912810	RL	4	US TREASURY INFLATION INDEX.....			1	1,224,109	96.009	1,252,913	1,305,000	1,309,298	33,453	2,962			0.750	1.062	FA	3,942	9,945	04/30/2018.	02/15/2045.	
912810	RR	1	US TREASURY INFLATION INDEX.....			1	1,003,471	101.175	945,985	935,000	1,047,703	22,705	(1,640)			1.000	0.789	FA	3,742	8,917	09/14/2018.	02/15/2046.	
912810	RW	0	US TREASURY INFLATION INDEX.....			1	962,584	96.161	918,333	955,000	997,286	24,137	92			0.875	0.890	FA	3,283	8,402	04/30/2018.	02/15/2047.	
912810	SB	5	US TREASURY INFLATION INDEX.....			1	945,488	97.181	918,358	945,000	941,199	(4,483)	194			1.000	1.121	FA	3,634	3,191	10/31/2018.	02/15/2048.	
912828	2L	3	US TREASURY INFLATION INDEX.....			1	1,951,247	98.071	1,927,103	1,965,000	2,009,643	47,080	2,132			0.375	0.507	JJ	3,498	6,935	07/27/2018.	07/15/2027.	
912828	3R	9	US TREASURY INFLATION INDEX.....			1	1,904,699	97.838	1,888,276	1,930,000	1,943,902	36,600	2,603			0.500	0.706	JJ	4,543	4,910	05/30/2018.	01/15/2028.	
912828	4H	0	US TREASURY INFLATION INDEX.....			1	2,462,618	100.117	2,452,877	2,450,000	2,477,691	14,827	246			0.625	0.786	AO	2,261	5,328	12/31/2018.	04/15/2023.	
912828	B2	5	US TREASURY INFLATION INDEX.....			1	2,408,337	106.687	2,432,459	2,280,000	2,515,325	67,922	(8,283)			0.625	0.249	JJ	7,093	14,702	04/30/2018.	01/15/2024.	
912828	H4	5	US TREASURY INFLATION INDEX.....			1	2,292,462	102.239	2,351,505	2,300,000	2,445,505	59,143	1,411			0.250	0.324	JJ	2,819	5,872	04/30/2018.	01/15/2025.	
912828	K3	3	US TREASURY INFLATION INDEX.....			1	2,882,921	105.559	2,992,589	2,835,000	3,056,482	73,189	3,492			0.125	0.260	AO	810	3,644	04/30/2018.	04/15/2020.	
912828	MF	4	US TREASURY INFLATION INDEX.....			1	965,759	116.192	1,092,208	940,000	1,101,259	26,075	(1,580)			1.375	1.187	JJ	6,941	14,167	04/30/2018.	01/15/2020.	
912828	N7	1	US TREASURY INFLATION INDEX.....			1	2,161,285	103.594	2,154,756	2,080,000	2,262,105	52,807	(6,876)			0.625	0.292	JJ	6,354	12,868	04/30/2018.	01/15/2026.	
912828	NM	8	US TREASURY INFLATION INDEX.....			1	1,717,858	115.719	1,799,428	1,555,000	1,823,448	43,244	(12,788)			1.250	0.443	JJ	10,355	21,436	04/30/2018.	07/15/2020.	
912828	PP	9	US TREASURY INFLATION INDEX.....			1	2,004,387	115.076	2,048,352	1,780,000	2,090,221	48,868	(15,521)			1.125	0.289	JJ	10,631	21,733	04/30/2018.	01/15/2021.	
912828	Q6	0	US TREASURY INFLATION INDEX.....			1	2,518,779	103.752	2,541,931	2,450,000	2,621,181	62,909	(3,338)			0.125		AO	691	3,148	08/31/2018.	04/15/2021.	

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		
				Code	F o r e i g n	Bond CHAR																		
CUSIP Identification	Description					NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
912828	QV	5	US TREASURY INFLATION INDEX.....			1	2,142,501	110.976	2,161,927	1,948,100	2,221,326	50,988	(13,866)			0.627	(0.064)	JJ	6,290	12,417	04/23/2018.	07/15/2021.		
912828	S5	0	US TREASURY INFLATION INDEX.....			1	1,874,851	99.046	1,871,976	1,890,000	1,964,037	47,947	3,674			0.125	0.336	JJ	1,145	2,379	04/30/2018.	07/15/2026.		
912828	SA	9	US TREASURY INFLATION INDEX.....			1	2,292,794	108.454	2,339,236	2,156,900	2,412,990	55,043	(1,755)			0.125	0.076	JJ	1,383	2,685	05/30/2018.	01/15/2022.		
912828	TE	0	US TREASURY INFLATION INDEX.....			1	2,358,513	106.810	2,413,912	2,260,000	2,494,373	59,638	(2,871)			0.125	0.014	JJ	1,427	2,956	04/30/2018.	07/15/2022.		
912828	UH	1	US TREASURY INFLATION INDEX.....			1	2,324,938	105.817	2,412,621	2,280,000	2,484,381	59,884	3,025			0.125	0.269	JJ	1,434	2,969	04/30/2018.	01/15/2023.		
912828	V4	9	US TREASURY INFLATION INDEX.....			1	1,983,462	99.437	1,968,850	1,980,000	2,060,605	49,607	1,308			0.375	0.453	JJ	3,570	7,371	04/30/2018.	01/15/2027.		
912828	VM	9	US TREASURY INFLATION INDEX.....			1	2,309,720	106.249	2,422,468	2,280,000	2,465,913	58,255	2,308			0.375	0.489	JJ	4,267	8,546	04/23/2018.	07/15/2023.		
912828	WU	0	US TREASURY INFLATION INDEX.....			1	2,222,289	102.128	2,308,085	2,260,000	2,362,856	55,451	7,161			0.125	0.479	JJ	1,382	2,716	07/27/2018.	07/15/2024.		
912828	X3	9	US TREASURY INFLATION INDEX.....			1	2,466,457	100.591	2,464,480	2,450,000	2,540,514	59,946	1,595			0.125	0.212	AO	674	3,007	07/27/2018.	04/15/2022.		
912828	XL	9	US TREASURY INFLATION INDEX.....			1	2,302,468	102.803	2,374,746	2,310,000	2,436,034	58,749	3,884			0.375	0.559	JJ	4,242	8,719	04/30/2018.	07/15/2025.		
912828	Y3	8	US TREASURY INFLATION INDEX.....			1	1,911,874	98.607	1,908,048	1,935,000	1,919,455	6,968	613			0.750	0.922	JJ	6,714		11/30/2018.	07/15/2028.		
912828	2A	7	US TREASURY NOTES.....			1	1,193,217	92.250	1,125,450	1,220,000	1,198,897		2,567			1.500		FA	6,863	18,300	10/06/2016.	08/15/2026.		
912828	2J	8	US TREASURY NOTES.....			1	9,000,000	98.434	8,859,024	9,000,000	9,000,000					1.500	1.506	JJ	61,997	135,000	07/31/2017.	07/15/2020.		
912828	2P	4	US TREASURY NOTES.....			1	5,010,156	97.926	4,896,290	5,000,000	5,007,369		(1,973)			1.875	1.841	JJ	38,978	93,750	07/31/2017.	07/31/2022.		
912828	2Q	2	US TREASURY NOTES.....			1	7,014,219	98.363	6,885,431	7,000,000	7,007,877		(4,765)			1.500	1.435	FA	39,375	105,000	08/31/2017.	08/15/2020.		
912828	2R	0	US TREASURY NOTES.....			1	3,905,664	96.777	3,871,092	4,000,000	3,914,937		8,399			2.250	2.543	FA	33,750	90,000	01/31/2018.	08/15/2027.		
912828	2V	1	US TREASURY NOTES.....			1	6,456,836	98.109	6,377,111	6,500,000	6,474,941		14,407			1.375	1.612	MS	26,417	89,375	09/29/2017.	09/15/2020.		
912828	3C	2	US TREASURY NOTES.....			1	5,977,734	98.227	5,893,596	6,000,000	5,982,779		4,277			2.000	2.089	AO	20,221	120,000	10/27/2017.	10/31/2022.		
912828	3L	2	US TREASURY NOTES.....			1	3,487,832	98.809	3,458,301	3,500,000	3,491,901		4,026			1.875	2.006	JD	2,885	65,625	12/28/2017.	12/15/2020.		
912828	3Q	1	US TREASURY NOTES.....			1	7,935,000	98.992	7,919,376	8,000,000	7,954,716		19,716			2.000	2.299	JJ	73,478	80,000	01/31/2018.	01/15/2021.		
912828	3W	8	US TREASURY NOTES.....			1	1,962,813	100.516	2,010,312	2,000,000	1,965,099		2,287			2.750	2.992	FA	20,625	27,500	04/23/2018.	02/15/2028.		
912828	3X	6	US TREASURY NOTES.....			1	1,990,781	99.457	1,989,140	2,000,000	1,993,332		2,551			2.250	2.427	FA	16,875	22,500	02/28/2018.	02/15/2021.		
912828	3Z	1	US TREASURY NOTES.....			1	6,510,918	101.012	6,565,761	6,500,000	6,509,812		(1,106)			2.750	2.742	FA	60,242	89,375	03/28/2018.	02/28/2025.		
912828	4D	9	US TREASURY NOTES.....			1	4,926,953	100.012	5,000,585	5,000,000	4,936,595		9,642			2.500	2.839	MS	31,593	62,500	04/23/2018.	03/31/2023.		
912828	4G	2	US TREASURY NOTES.....			1	17,871,563	99.750	17,955,000	18,000,000	17,900,318		28,755			2.375	2.643	AO	90,433	213,750	04/30/2018.	04/15/2021.		
912828	4N	7	US TREASURY NOTES.....			1	4,497,188	101.535	4,569,084	4,500,000	4,497,232		45			2.875	2.903	MN	16,440	64,688	07/31/2018.	05/15/2028.		
912828	4S	6	US TREASURY NOTES.....			1	3,012,422	101.090	3,032,694	3,000,000	3,011,046		(1,376)			2.750	2.679	MN	7,026	41,250	05/31/2018.	05/31/2023.		
912828	4V	9	US TREASURY NOTES.....			1	5,910,000	101.547	6,092,814	6,000,000	5,912,025		2,025			2.875	3.075	FA	64,688		09/28/2018.	08/15/2028.		
912828	4X	5	US TREASURY NOTES.....			1	8,507,305	101.121	8,595,294	8,500,000	8,506,840		(465)			2.750	2.750	FA	78,778		08/31/2018.	08/31/2023.		
912828	5F	3	US TREASURY NOTES.....			1	5,491,836	101.055	5,558,009	5,500,000	5,492,286		450			2.875	2.949	AO	33,450		10/31/2018.	10/15/2021.		
912828	5L	0	US TREASURY NOTES.....			1	8,259,668	101.113	8,341,847	8,250,000	8,259,392		(276)			2.875	2.854	MN	30,140		11/30/2018.	11/15/2021.		
912828	5N	6	US TREASURY NOTES.....			1	2,990,625	101.793	3,053,790	3,000,000	2,990,731		106			2.875	2.946	MN	7,345		11/30/2018.	11/30/2025.		
912828	5T	3	US TREASURY NOTES.....			1	4,505,449	100.234	4,510,548	4,500,000	4,505,447		(2)			2.625	2.623	JD			12/31/2018.	12/31/2025.		
912828	D7	2	US TREASURY NOTES.....			1	1,996,250	98.758	1,975,156	2,000,000	1,998,513		539			2.000	2.039	FA	13,481	40,000	08/29/2014.	08/31/2021.		
912828	F3	9	US TREASURY NOTES.....			1	3,494,805	99.352	3,477,306	3,500,000	3,499,196		1,062			1.750	1.789	MS	15,481	61,250	09/30/2014.	09/30/2019.		
912828	G3	8	US TREASURY NOTES.....			1	1,578,516	98.277	1,474,160	1,500,000	1,548,603		(7,817)			2.250	1.675	MN	4,289	33,750	01/30/2015.	11/15/2024.		
912828	J4	3	US TREASURY NOTES.....			1	1,990,625	97.820	1,956,406	2,000,000	1,995,621		1,334			1.750	1.830	FA	11,796	35,000	02/27/2015.	02/28/2022.		
912828	L5	7	US TREASURY NOTES.....			1	1,999,375	97.359	1,947,188	2,000,000	1,999,656		88			1.750	1.762	MS	8,846	35,000	09/30/2015.	09/30/2022.		
912828	LJ	7	US TREASURY NOTES.....			1	3,785,032	100.633	3,874,363	3,850,000	3,845,036		7,724			3.625	3.873	FA	52,336	139,563	10/30/2009.	08/15/2019.		
912828	LY	4	US TREASURY NOTES.....			1	961,880	100.602	1,006,016	1,000,000	996,031		4,397			3.375	3.880	MN	4,289	33,750	11/30/2009.	11/15/2019.		
912828	M5	6	US TREASURY NOTES.....			1	5,216,794	97.793	4,992,333	5,105,000	5,185,595		(10,875)			2.250	2.014	MN	14,596	114,863	02/02/2016.	11/15/2025.		

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation 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	
912828	M8 0	US TREASURY NOTES.....	1	.....	9,935,156	98.180	.....	9,817,970	.....	10,000,000	.....	9,948,679	.....	12,446	.....	.....	2.000	2.149	MN.....	17,033	.....	200,000	11/30/2017.	11/30/2022.
912828	M9 8	US TREASURY NOTES.....	1	.....	7,989,375	98.352	.....	7,868,128	.....	8,000,000	.....	7,995,833	.....	2,128	.....	.....	1.625	1.660	MN.....	11,071	.....	130,000	11/30/2015.	11/30/2020.
912828	MP 2	US TREASURY NOTES.....	1	.....	737,024	101.086	.....	758,144	.....	750,000	.....	748,268	.....	1,481	.....	.....	3.625	3.874	FA.....	10,195	.....	27,188	03/31/2010.	02/15/2020.
912828	N4 8	US TREASURY NOTES.....	1	.....	6,990,703	98.574	.....	6,900,194	.....	7,000,000	.....	6,996,187	.....	1,859	.....	.....	1.750	1.786	JD.....	.....	.....	183,750	12/31/2015.	12/31/2020.
912828	ND 8	US TREASURY NOTES.....	1	.....	1,946,322	101.246	.....	1,923,676	.....	1,900,000	.....	1,907,666	.....	(5,385)	.....	.....	3.500	3.222	MN.....	8,450	.....	66,500	07/30/2010.	05/15/2020.
912828	NT 3	US TREASURY NOTES.....	1	.....	10,144,105	100.141	.....	10,715,044	.....	10,700,000	.....	10,593,719	.....	62,761	.....	.....	2.625	3.285	FA.....	105,328	.....	280,875	10/29/2010.	08/15/2020.
912828	P4 6	US TREASURY NOTES.....	1	.....	3,955,938	93.609	.....	3,744,376	.....	4,000,000	.....	3,967,728	.....	4,219	.....	.....	1.625	1.754	FA.....	24,375	.....	65,000	02/29/2016.	02/15/2026.
912828	P5 3	US TREASURY NOTES.....	1	.....	3,184,500	99.806	.....	3,193,792	.....	3,200,000	.....	3,199,351	.....	5,275	.....	.....	0.750	0.918	FA.....	9,000	.....	24,000	02/29/2016.	02/15/2019.
912828	P8 7	US TREASURY NOTES.....	1	.....	248,818	97.113	.....	242,783	.....	250,000	.....	249,481	.....	236	.....	.....	1.125	1.226	FA.....	948	.....	2,813	02/29/2016.	02/28/2021.
912828	PC 8	US TREASURY NOTES.....	1	.....	5,750,687	100.184	.....	6,111,200	.....	6,100,000	.....	6,024,757	.....	38,360	.....	.....	2.625	3.338	MN.....	20,347	.....	160,125	01/31/2011.	11/15/2020.
912828	PX 2	US TREASURY NOTES.....	1	.....	1,526,250	102.313	.....	1,534,688	.....	1,500,000	.....	1,506,358	.....	(2,840)	.....	.....	3.625	3.445	FA.....	20,391	.....	54,375	02/28/2011.	02/15/2021.
912828	Q7 8	US TREASURY NOTES.....	1	.....	2,511,328	97.531	.....	2,438,283	.....	2,500,000	.....	2,505,364	.....	(2,255)	.....	.....	1.375	1.285	AO.....	5,792	.....	34,375	04/29/2016.	04/30/2021.
912828	QN 3	US TREASURY NOTES.....	1	.....	2,795,406	101.484	.....	2,841,563	.....	2,800,000	.....	2,798,765	.....	494	.....	.....	3.125	3.169	MN.....	11,119	.....	87,500	06/30/2011.	05/15/2021.
912828	R6 9	US TREASURY NOTES.....	1	.....	2,995,781	96.340	.....	2,890,194	.....	3,000,000	.....	2,997,285	.....	589	.....	.....	1.625	1.653	MN.....	4,152	.....	48,750	05/31/2016.	05/31/2023.
912828	RC 6	US TREASURY NOTES.....	1	.....	1,120,238	99.090	.....	1,089,988	.....	1,100,000	.....	1,105,753	.....	(2,119)	.....	.....	2.125	1.929	FA.....	8,766	.....	23,375	09/30/2011.	08/15/2021.
912828	RR 3	US TREASURY NOTES.....	1	.....	2,023,203	98.707	.....	1,974,140	.....	2,000,000	.....	2,007,222	.....	(2,427)	.....	.....	2.000	1.879	MN.....	5,083	.....	40,000	01/17/2012.	11/15/2021.
912828	S2 7	US TREASURY NOTES.....	1	.....	6,539,102	96.785	.....	6,291,038	.....	6,500,000	.....	6,519,773	.....	(7,781)	.....	.....	1.125	1.004	JD.....	.....	.....	109,688	06/30/2016.	06/30/2021.
912828	ST 8	US TREASURY NOTES.....	1	.....	3,998,750	99.590	.....	3,983,592	.....	4,000,000	.....	3,999,793	.....	625	.....	.....	1.250	1.270	AO.....	8,425	.....	50,000	04/28/2017.	04/30/2019.
912828	T3 4	US TREASURY NOTES.....	1	.....	9,488,125	96.449	.....	9,162,674	.....	9,500,000	.....	9,493,397	.....	2,354	.....	.....	1.125	1.154	MS.....	27,012	.....	106,875	09/30/2016.	09/30/2021.
912828	TY 6	US TREASURY NOTES.....	1	.....	2,904,609	96.809	.....	2,904,258	.....	3,000,000	.....	2,960,061	.....	9,832	.....	.....	1.625	1.994	MN.....	6,195	.....	48,750	01/31/2013.	11/15/2022.
912828	U2 4	US TREASURY NOTES.....	1	.....	2,885,625	95.457	.....	2,863,710	.....	3,000,000	.....	2,906,691	.....	10,632	.....	.....	2.000	2.452	MN.....	7,624	.....	60,000	12/30/2016.	11/15/2026.
912828	U3 2	US TREASURY NOTES.....	1	.....	11,867,813	98.594	.....	11,831,256	.....	12,000,000	.....	11,960,548	.....	44,742	.....	.....	1.000	1.386	MN.....	15,249	.....	120,000	11/30/2016.	11/15/2019.
912828	UB 4	US TREASURY NOTES.....	1	.....	484,492	98.527	.....	492,637	.....	500,000	.....	497,093	.....	3,137	.....	.....	1.000	1.651	MN.....	426	.....	5,000	11/18/2014.	11/30/2019.
912828	V3 1	US TREASURY NOTES.....	1	.....	8,981,719	98.738	.....	8,886,447	.....	9,000,000	.....	8,993,491	.....	6,179	.....	.....	1.375	1.451	JJ.....	56,831	.....	123,750	01/31/2017.	01/15/2020.
912828	V9 8	US TREASURY NOTES.....	1	.....	1,974,531	97.102	.....	1,942,032	.....	2,000,000	.....	1,978,648	.....	2,354	.....	.....	2.250	2.410	FA.....	16,875	.....	45,000	03/28/2017.	02/15/2027.
912828	VB 3	US TREASURY NOTES.....	1	.....	3,796,406	96.898	.....	3,875,936	.....	4,000,000	.....	3,904,259	.....	20,550	.....	.....	1.750	2.343	MN.....	8,895	.....	70,000	07/01/2013.	05/15/2023.
912828	W4 8	US TREASURY NOTES.....	1	.....	5,975,234	98.082	.....	5,884,920	.....	6,000,000	.....	5,981,334	.....	3,380	.....	.....	2.125	2.201	FA.....	42,970	.....	127,500	03/28/2017.	02/29/2024.
912828	W6 3	US TREASURY NOTES.....	1	.....	17,799,570	98.883	.....	17,551,697	.....	17,750,000	.....	17,770,380	.....	(16,672)	.....	.....	1.625	1.534	MS.....	85,256	.....	288,438	03/31/2017.	03/15/2020.
912828	WE 6	US TREASURY NOTES.....	1	.....	4,028,125	101.094	.....	4,043,752	.....	4,000,000	.....	4,014,907	.....	(2,829)	.....	.....	2.750	2.686	MN.....	13,978	.....	110,000	01/31/2014.	11/15/2023.
912828	WJ 5	US TREASURY NOTES.....	1	.....	6,112,031	99.816	.....	5,988,984	.....	6,000,000	.....	6,072,109	.....	(12,596)	.....	.....	2.500	2.276	MN.....	19,061	.....	150,000	09/24/2015.	05/15/2024.
912828	WR 7	US TREASURY NOTES.....	1	.....	904,929	99.172	.....	897,506	.....	905,000	.....	904,973	.....	10	.....	.....	2.125	2.138	JD.....	.....	.....	28,847	07/21/2014.	06/30/2021.
912828	WS 5	US TREASURY NOTES.....	1	.....	2,799,781	99.547	.....	2,787,313	.....	2,800,000	.....	2,799,977	.....	45	.....	.....	1.625	1.633	JD.....	.....	.....	68,250	06/30/2014.	06/30/2019.
912828	WW 6	US TREASURY NOTES.....	1	.....	3,974,688	99.465	.....	3,978,592	.....	4,000,000	.....	3,996,939	.....	5,188	.....	.....	1.625	1.765	JJ.....	27,024	.....	65,000	07/31/2014.	07/31/2019.
912828	X2 1	US TREASURY NOTES.....	1	.....	1,502,461	98.668	.....	1,480,020	.....	1,500,000	.....	1,501,081	.....	(826)	.....	.....	1.500	1.448	AO.....	4,760	.....	22,500	04/28/2017.	04/15/2020.
912828	X8 8	US TREASURY NOTES.....	1	.....	2,013,438	97.906	.....	1,958,126	.....	2,000,000	.....	2,011,581	.....	(1,241)	.....	.....	2.375	2.312	MN.....	6,036	.....	47,500	06/30/2017.	05/15/2027.
912828	X9 6	US TREASURY NOTES.....	1	.....	3,006,563	98.578	.....	2,957,343	.....	3,000,000	.....	3,003,076	.....	(2,207)	.....	.....	1.500	1.429	MN.....	5,718	.....	45,000	05/31/2017.	05/15/2020.
912828	XB 1	US TREASURY NOTES.....	1	.....	4,012,500	97.313	.....	3,892,500	.....	4,000,000	.....	4,008,289	.....	(1,204)	.....	.....	2.125	2.101	MN.....	10,801	.....	85,000	05/29/2015.	05/15/2025.
912828	XD 7	US TREASURY NOTES.....	1	.....	7,016,406	98.031	.....	6,862,191	.....	7,000,000	.....	7,008,255	.....	(2,323)	.....	.....	1.875	1.848	MN.....	11,178	.....	131,250	05/29/2015.	05/31/2022.
912828	XQ 8	US TREASURY NOTES.....	1	.....	5,020,312	98.352	.....	4,917,580	.....	5,000,000	.....	5,010,733	.....	(2,867)	.....	.....	2.000	1.947	JJ.....	41,667	.....	100,000	07/31/2015.	07/31/2022.
912828	XT 2	US TREASURY NOTES.....	1	.....	3,997,500	97.297	.....	3,891,876	.....	4,000,000	.....	3,998,037	.....	340	.....	.....	2.000	2.020	MN.....	6,813	.....	80,000	05/31/2017.	05/31/2024.
912828	XU 9	US TREASURY NOTES.....	1	.....	3,995,313	98.547	.....	3,941,872	.....	4,000,000	.....	3,997,671	.....	1,572	.....	.....	1.500	1.547	JD.....	2,637	.....	60,000	06/30/2017.	06/15/2020.

SCHEDULE D - PART 1

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

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
	Description					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
CUSIP Identification																					
912828	XW	5	US TREASURY NOTES.....		1	3,975,000	97.578	3,903,124	4,000,000	3,982,269		4,860			1.750	1.890	JD.....		105,000	06/30/2017.	06/30/2022.
912828	XZ	8	US TREASURY NOTES.....		1	1,494,375	101.008	1,515,117	1,500,000	1,494,745		370			2.750	2.829	JD.....		20,625	06/29/2018.	06/30/2025.
912828	Y2	0	US TREASURY NOTES.....		1	9,962,500	100.356	10,035,550	10,000,000	9,967,625		5,125			2.625	2.777	JJ.....	120,550		07/31/2018.	07/15/2021.
0199999.	U.S. Government - Issuer Obligations.....					430,768,745	XXX	431,074,385	429,535,000	434,641,867	1,453,375	151,466	0	0	XXX	XXX	XXX	2,069,677	6,493,260	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36208J	AJ	1	GNMA I POOL 451909X.....		4	18,605	107.683	19,166	17,798	18,312		(41)			8.000	6.686	MON...	119	1,442	10/15/2014.	08/15/2027.
36200M	P3	1	GNMA I POOL 604442X.....		4	70,414	108.179	78,365	72,440	70,791		62			5.500	6.350	MON...	332	4,053	06/29/2007.	07/15/2033.
36290U	HQ	2	GNMA I POOL 617739X.....		4	15,264	107.284	16,314	15,207	15,251		(1)			6.000	6.104	MON...	76	930	08/12/2008.	10/15/2037.
36291N	Z5	3	GNMA I POOL 633564X.....		4	12,314	107.284	13,257	12,357	12,322		1			6.000	6.227	MON...	62	744	06/29/2007.	08/15/2034.
36292D	TS	1	GNMA I POOL 645961X.....		4	8,384	108.709	8,894	8,182	8,352		(2)			6.500	6.024	MON...	44	533	09/28/2007.	08/15/2036.
36295N	M9	5	GNMA I POOL 685484X.....		4	7,950	107.761	8,419	7,914	7,914		(2)			5.500	5.282	MON...	36	437	09/15/2008.	06/15/2038.
36296D	D5	4	GNMA I POOL 687824X.....		4	13,473	106.508	14,101	13,239	13,407		(2)			5.500	5.221	MON...	61	737	09/15/2008.	08/15/2038.
36296Q	Y9	4	GNMA I POOL 698336X.....		4	24,818	104.434	25,856	24,758	24,808		(1)			4.500	4.529	MON...	93	1,129	10/16/2009.	05/15/2039.
36296T	W9	0	GNMA I POOL 700972X.....		4	11,040	106.180	11,697	11,016	11,032		(0)			5.500	5.615	MON...	50	624	10/15/2014.	11/15/2038.
3620A9	TU	5	GNMA I POOL 723363X.....		4	105,717	105.992	108,670	102,526	104,813		(39)			5.000	4.587	MON...	427	5,183	10/15/2014.	10/15/2039.
3620AM	B8	4	GNMA I POOL 733663X.....		4	203,578	104.672	205,697	196,516	201,814		(55)			4.500	3.776	MON...	737	8,964	10/15/2014.	05/15/2040.
3620C3	S8	6	GNMA I POOL 747643X.....		4	144,323	104.420	137,042	131,240	143,622		(139)			4.500	1.876	MON...	492	5,998	09/13/2012.	08/15/2040.
36241K	Z6	8	GNMA I POOL 782565X.....		4	52,689	105.978	52,693	49,721	52,404		(48)			5.000	3.368	MON...	207	2,526	12/14/2010.	02/15/2039.
36241L	Q5	8	GNMA I POOL 783176X.....		4	77,910	103.119	74,844	72,580	77,650		(54)			4.000	2.052	MON...	242	2,936	06/13/2013.	11/15/2040.
36178D	XS	5	GNMA I POOL AA6089X.....		4	153,248	98.931	153,237	154,893	153,512		26			3.000	3.192	MON...	387	4,710	06/28/2013.	02/15/2043.
36181L	UA	4	GNMA I POOL AF5077X.....		4	35,260	101.189	34,729	34,321	35,121		(11)			3.500	3.081	MON...	100	1,219	10/15/2014.	08/15/2043.
36202D	RG	8	GNMA II POOL 003187M.....		4	10,444	109.343	11,253	10,291	10,394		(4)			6.000	5.864	MON...	51	627	09/02/2003.	01/20/2032.
36202D	UU	3	GNMA II POOL 003295M.....		4	14,699	106.809	15,322	14,345	14,603		(8)			5.500	5.051	MON...	66	801	02/27/2004.	10/20/2032.
36202D	YA	3	GNMA II POOL 003405M.....		4	4,397	108.249	4,437	4,099	4,354		(8)			6.500	4.532	MON...	22	270	09/02/2003.	06/20/2033.
36202D	5Q	0	GNMA II POOL 003555M.....		4	32,788	106.163	35,690	33,618	32,988		17			5.000	5.702	MON...	140	1,706	07/30/2004.	05/20/2034.
36202E	BV	0	GNMA II POOL 003652M.....		4	63,455	106.805	67,264	62,978	63,366		(9)			5.500	5.448	MON...	289	3,517	09/30/2005.	12/20/2034.
36202E	CB	3	GNMA II POOL 003666M.....		4	42,721	108.998	45,941	42,148	42,641		(13)			6.000	5.816	MON...	211	2,562	01/01/2007.	01/20/2035.
36202E	GN	3	GNMA II POOL 003805M.....		4	50,592	106.233	54,843	51,625	50,797		14			5.000	5.677	MON...	215	2,626	10/15/2014.	01/20/2036.
36202E	H5	1	GNMA II POOL 003852M.....		4	8,846	108.431	9,620	8,872	8,850		0			6.000	6.254	MON...	44	541	10/15/2014.	05/20/2036.
36202E	MP	1	GNMA II POOL 003966M.....		4	17,592	107.782	18,823	17,464	17,567		(1)			6.000	5.965	MON...	87	1,068	09/28/2007.	03/20/2037.
36202E	UT	4	GNMA II POOL 004194M.....		4	21,314	106.603	22,403	21,016	21,235		(3)			5.500	5.295	MON...	96	1,175	10/15/2014.	07/20/2038.
36202E	W6	2	GNMA II POOL 004269M.....		4	21,503	113.361	24,090	21,251	21,417		(2)			6.500	6.423	MON...	115	1,404	10/31/2008.	10/20/2038.
36202E	ZH	5	GNMA II POOL 004344M.....		4	6,552	108.653	6,848	6,302	6,470		(2)			6.000	5.297	MON...	32	385	03/16/2009.	01/20/2039.
36202F	DW	3	GNMA II POOL 004617M.....		4	79,220	104.930	82,411	78,539	79,059		(5)			4.500	4.384	MON...	295	3,591	10/15/2014.	01/20/2040.
36202F	PG	5	GNMA II POOL 004923M.....		4	58,181	104.935	58,520	55,768	57,632		(18)			4.500	3.575	MON...	209	2,548	04/29/2011.	01/20/2041.
36202F	SD	9	GNMA II POOL 005016M.....		4	66,655	103.285	64,341	62,295	65,787		(35)			4.000	2.434	MON...	208	2,526	10/15/2014.	04/20/2041.
36202F	TF	3	GNMA II POOL 005050M.....		4	60,334	102.717	58,882	57,325	59,212		(158)			4.000	2.633	MON...	191	2,338	05/31/2011.	05/20/2026.
36202F	UE	4	GNMA II POOL 005081M.....		4	36,546	103.280	35,509	34,381	36,112		(17)			4.000	2.593	MON...	115	1,396	11/30/2011.	06/20/2041.
36202F	UG	9	GNMA II POOL 005083M.....		4	109,434	106.105	105,140	99,090	108,446		(96)			5.000	2.375	MON...	413	5,037	09/13/2012.	06/20/2041.
36202F	VF	0	GNMA II POOL 005114M.....		4	38,593	103.284	37,543	36,349	38,078		(17)			4.000	2.673	MON...	121	1,477	08/31/2011.	07/20/2041.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36202F V9	4	GNMA II POOL 005140M	.....	.....	4	.....	1	54,687	...104.910	.....52,992	.....50,512	.....53,548	.....	.....(29)	.....	.....	.....4.500	.....2.824	MON...	.....189	.....2,309	10/15/2014.	08/20/2041.
36202F XD	3	GNMA II POOL 005176M	.....	.....	4	.....	1	76,781	...105.919	.....73,595	.....69,483	.....75,899	.....	.....(65)	.....	.....	.....5.000	.....2.437	MON...	.....290	.....3,522	10/15/2014.	09/20/2041.
36202F Y5	9	GNMA II POOL 005232M	.....	.....	4	.....	1	58,218	...101.241	.....57,068	.....56,368	.....57,878	.....	.....(24)	.....	.....	.....3.500	.....2.998	MON...	.....164	.....2,001	11/30/2011.	11/20/2041.
3620AR NT	4	GNMA II POOL 737602C	.....	.....	4	.....	1	186,075	...103.077	.....190,727	.....185,034	.....185,860	.....	.....(8)	.....	.....	.....4.000	.....3.936	MON...	.....617	.....7,479	10/15/2014.	11/20/2040.
36230M B2	2	GNMA II POOL 752757C	.....	.....	4	.....	1	156,849	...104.748	.....155,501	.....148,453	.....155,159	.....	.....(69)	.....	.....	.....4.500	.....3.265	MON...	.....557	.....6,795	10/15/2014.	11/20/2040.
36178D T3	5	GNMA II POOL AA5970	.....	.....	4	.....	1	256,607	...98.846	.....242,686	.....245,520	.....254,861	.....	.....(181)	.....	.....	.....3.000	.....2.412	MON...	.....614	.....7,462	10/15/2014.	01/20/2043.
36178D ZN	4	GNMA II POOL AA6149	.....	.....	4	.....	1	274,162	...98.671	.....258,405	.....261,886	.....272,203	.....	.....(199)	.....	.....	.....3.000	.....2.391	MON...	.....655	.....7,949	10/15/2014.	03/20/2043.
36178D 5C	1	GNMA II POOL AA6243	.....	.....	4	.....	1	135,935	...100.730	.....133,874	.....132,904	.....135,602	.....	.....(38)	.....	.....	.....3.500	.....3.139	MON...	.....388	.....4,717	10/15/2014.	04/20/2043.
36178W 7C	7	GNMA II POOL AB9891	.....	.....	4	.....	1	579,254	...101.300	.....567,111	.....559,834	.....577,605	.....	.....(287)	.....	.....	.....3.500	.....2.965	MON...	.....1,633	.....19,803	10/15/2014.	04/20/2043.
36180C 5Q	8	GNMA II POOL AD1755	.....	.....	4	.....	1	266,886	...100.911	.....250,563	.....248,302	.....263,885	.....	.....(245)	.....	.....	.....3.500	.....2.301	MON...	.....724	.....8,783	10/15/2014.	02/20/2043.
36181L UW	6	GNMA II POOL AF5097	.....	.....	4	.....	1	181,926	...102.897	.....179,297	.....174,248	.....180,929	.....	.....(53)	.....	.....	.....4.000	.....2.954	MON...	.....581	.....7,078	12/27/2013.	08/20/2043.
36182Y BL	2	GNMA II POOL AJ3643C	.....	.....	4	.....	1	634,487	...102.932	.....602,537	.....585,371	.....629,984	.....	.....(363)	.....	.....	.....4.000	.....1.938	MON...	.....1,951	.....23,564	02/27/2015.	10/20/2044.
36184Q 2N	3	GNMA II POOL AM4381C	.....	.....	4	.....	1	719,400	...100.625	.....693,757	.....689,452	.....716,617	.....	.....(363)	.....	.....	.....3.500	.....2.860	MON...	.....2,011	.....24,423	06/30/2015.	05/20/2045.
36179M CZ	1	GNMA II POOL MA0088M	.....	.....	4	.....	1	255,219	...101.139	.....241,911	.....239,186	.....252,408	.....	.....(205)	.....	.....	.....3.500	.....2.444	MON...	.....698	.....8,491	05/31/2012.	05/20/2042.
36179M E4	8	GNMA II POOL MA0155M	.....	.....	4	.....	1	245,860	...103.263	.....233,026	.....225,662	.....242,598	.....	.....(156)	.....	.....	.....4.000	.....1.944	MON...	.....752	.....9,164	07/31/2012.	06/20/2042.
36179M K7	4	GNMA II POOL MA0318M	.....	.....	4	.....	1	72,121	...101.138	.....67,558	.....66,798	.....71,213	.....	.....(68)	.....	.....	.....3.500	.....2.245	MON...	.....195	.....2,371	08/31/2012.	08/20/2042.
36179M LA	6	GNMA II POOL MA0321M	.....	.....	4	.....	1	26,924	...105.574	.....25,737	.....24,379	.....26,392	.....	.....(33)	.....	.....	.....5.000	.....2.942	MON...	.....102	.....1,241	10/11/2012.	08/20/2042.
36179M NH	9	GNMA II POOL MA0392M	.....	.....	4	.....	1	191,004	...101.139	.....177,816	.....175,813	.....187,943	.....	.....(187)	.....	.....	.....3.500	.....2.193	MON...	.....513	.....6,239	09/20/2042.	09/20/2042.
36179M 5M	8	GNMA II POOL MA0852M	.....	.....	4	.....	1	118,044	...101.570	.....117,115	.....115,305	.....117,798	.....	.....(35)	.....	.....	.....3.500	.....3.112	MON...	.....336	.....4,093	03/31/2014.	03/20/2043.
36179N BA	5	GNMA II POOL MA0933M	.....	.....	4	.....	1	467,220	...99.303	.....465,418	.....468,685	.....467,361	.....	.....24	.....	.....	.....3.000	.....3.090	MON...	.....1,172	.....14,249	04/30/2014.	04/20/2043.
36179N DQ	8	GNMA II POOL MA1011M	.....	.....	4	.....	1	180,363	...99.303	.....175,998	.....177,234	.....179,799	.....	.....(47)	.....	.....	.....3.000	.....2.799	MON...	.....443	.....5,388	10/15/2014.	05/20/2043.
36179N FD	5	GNMA II POOL MA1064M	.....	.....	4	.....	1	79,037	...98.569	.....78,101	.....79,235	.....79,108	.....	.....11	.....	.....	.....2.500	.....2.574	MON...	.....165	.....2,016	07/31/2013.	06/20/2028.
36179N JA	7	GNMA II POOL MA1157M	.....	.....	4	.....	1	198,453	...101.139	.....197,079	.....194,860	.....197,844	.....	.....(41)	.....	.....	.....3.500	.....3.241	MON...	.....568	.....6,916	10/15/2014.	07/20/2043.
36179N TF	5	GNMA II POOL MA1450M	.....	.....	4	.....	1	51,887	...104.873	.....50,900	.....48,535	.....51,287	.....	.....(21)	.....	.....	.....4.500	.....2.948	MON...	.....182	.....2,221	12/27/2013.	11/20/2043.
36179N 5W	4	GNMA II POOL MA1761M	.....	.....	4	.....	1	280,581	...103.156	.....269,772	.....261,518	.....277,286	.....	.....(121)	.....	.....	.....4.000	.....2.362	MON...	.....872	.....10,640	06/30/2014.	03/20/2044.
36179R F8	7	GNMA II POOL MA2891M	.....	.....	4	.....	1	298,471	...98.808	.....291,813	.....295,333	.....298,148	.....	.....(43)	.....	.....	.....3.000	.....2.887	MON...	.....738	.....8,983	06/30/2015.	06/20/2045.
36179R Q2	8	GNMA II POOL MA3173M	.....	.....	4	.....	1	557,934	...100.831	.....536,858	.....532,436	.....554,934	.....	.....(280)	.....	.....	.....3.500	.....2.737	MON...	.....1,553	.....18,915	12/09/2015.	10/20/2045.
36179R VB	2	GNMA II POOL MA3310M	.....	.....	4	.....	1	603,175	...100.664	.....573,488	.....569,705	.....599,521	.....	.....(450)	.....	.....	.....3.500	.....2.552	MON...	.....1,662	.....20,226	03/31/2016.	12/20/2045.
36179S EH	6	GNMA II POOL MA3736M	.....	.....	4	.....	1	739,198	...100.738	.....713,869	.....708,638	.....737,326	.....	.....(860)	.....	.....	.....3.500	.....3.182	MON...	.....2,067	.....25,141	11/30/2016.	06/20/2046.
36179S GK	7	GNMA II POOL MA3802M	.....	.....	4	.....	1	785,138	...98.638	.....738,556	.....748,753	.....781,692	.....	.....(972)	.....	.....	.....3.000	.....2.500	MON...	.....1,872	.....22,729	07/27/2016.	07/20/2046.
36179S NU	7	GNMA II POOL MA4003M	.....	.....	4	.....	1	827,664	...98.592	.....782,507	.....793,685	.....824,444	.....	.....(1,090)	.....	.....	.....3.000	.....2.531	MON...	.....1,984	.....24,080	10/28/2016.	10/20/2046.
36179S SP	3	GNMA II POOL MA4126M	.....	.....	4	.....	1	615,394	...98.561	.....602,395	.....611,192	.....615,039	.....	.....(147)	.....	.....	.....3.000	.....2.957	MON...	.....1,528	.....18,532	01/27/2017.	12/20/2046.
36179S 2P	1	GNMA II POOL MA4382M	.....	.....	4	.....	1	849,653	...100.664	.....824,133	.....818,696	.....847,785	.....	.....(1,229)	.....	.....	.....3.500	.....3.113	MON...	.....2,388	.....28,965	07/26/2017.	04/20/2047.
36179S 2Q	9	GNMA II POOL MA4383M	.....	.....	4	.....	1	741,161	...102.550	.....721,396	.....703,460	.....738,904	.....	.....(1,480)	.....	.....	.....4.000	.....3.438	MON...	.....2,345	.....28,635	07/26/2017.	04/20/2047.
36179S 5L	7	GNMA II POOL MA4451M	.....	.....	4	.....	1	917,496	...100.664	.....922,005	.....915,922	.....917,441	.....	.....(56)	.....	.....	.....3.500	.....3.527	MON...	.....2,671	.....21,583	04/23/2018.	05/20/2047.
36179T AM	7	GNMA II POOL MA4512M	.....	.....	4	.....	1	640,254	...103.543	.....620,109	.....598,893	.....638,022	.....	.....(1,739)	.....	.....	.....4.500	.....3.756	MON...	.....2,246	.....27,860	09/28/2017.	06/20/2047.
36179T CX	1	GNMA II POOL MA4586M	.....	.....	4	.....	1	913,408	...100.664	.....888,582	.....882,720	.....912,093	.....	.....(1,361)	.....	.....	.....3.500	.....3.145	MON...	.....2,575	.....31,171	12/27/2017.	07/20/2047.
36179T EY	7	GNMA II POOL MA4651M	.....	.....	4	.....	1	966,333	...98.520	.....977,458	.....992,144	.....967,071	.....	.....738	.....	.....	.....3.000	.....3.372	MON...	.....2,480	.....20,006	04/23/2018.	08/20/2047.
36179T G4	1	GNMA II POOL MA4719M	.....	.....	4	.....	1	470,532	...100.664	.....457,052	.....454,037	.....469,983	.....	.....(484)	.....	.....	.....3.500	.....3.250	MON...	.....1,324	.....16,008	10/27/2017.	09/20/2047.
36179T NS	0	GNMA II POOL MA4901M	.....	.....	4	.....	1	919,931	...102.461	.....915,948	.....893,950	.....919,024	.....	.....(907)	.....	.....	.....4.000	.....3.722	MON...	.....2,980	.....27,124	03/28/2018.	12/20/2047.
36179T 7L	3	GNMA II POOL MA5399M	.....	.....	4	.....	1	508,971	...103.550	.....512,036	.....494,484	.....508,921	.....	.....(49)	.....	.....	.....4.500	.....4.231	MON...	.....1,854	.....1,861	11/27/2018.	08/20/2048.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation 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
36179U CB 6	GNMA II POOL MA5466M.....			.....	..	.....4	.....1	.....1,000,956	...102.461	.....1,017,006	.....992,581	.....1,000,866	.....	.....(90)	.....	.....	.....4.000	.....3.952	MON...	.....3,309	.....6,635	10/30/2018.	09/20/2048.
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....			.....	..	.....	.....	.....19,802,504	XXX	.....19,375,616	.....19,133,570	.....19,732,412	.....0	.....(13,975)	.....0	.....0	XXX	XXX	XXX	.....58,331	.....625,126	XXX	XXX
0599999.	Total - U.S. Government.....			.....	..	.....	.....	.....450,571,249	XXX	.....450,450,001	.....448,668,570	.....454,374,279	.....1,453,375	.....137,491	.....0	.....0	XXX	XXX	XXX	.....2,128,008	.....7,118,386	XXX	XXX

All Other Governments - Issuer Obligations

11070T	AB	4	BRITISH COLUMBIA PROV CDA.....		A		.....	1FE	.....	22,440	...97.394	.....	24,349	.....	25,000	.....	23,800	.....	.....	290	.....	.....	2.000	.....	3.380	AO.....	.....	94	.....	500	10/16/2012.	10/23/2022.	
11070T	AK	4	BRITISH COLUMBIA PROV CDA.....		A		.....	1FE	.....	478,267	...95.653	.....	478,267	.....	500,000	.....	478,267	.....	.....	2,356	.....	2,010	.....	2.250	.....	2.927	JD.....	.....	906	.....	11,250	08/31/2016.	06/02/2026.
135087	C7	7	CANADA GOVT.....		A		.....	1FE	.....	64,888	...99.828	.....	64,888	.....	65,000	.....	64,888	.....	.....	195	.....	81	.....	1.625	.....	2.752	FA.....	.....	364	.....	1,056	02/20/2014.	02/27/2019.
30216B	GK	2	EXPORT DEV CDA.....		A		.....	1FE	.....	476,085	...96.628	.....	483,141	.....	500,000	.....	480,508	.....	.....	4,423	.....	.....	1.375	.....	2.850	AO.....	.....	1,337	.....	3,438	04/30/2018.	10/21/2021.	
683234	8K	7	ONTARIO PROV CDA.....		A		.....	1FE	.....	398,688	...102.125	.....	408,498	.....	400,000	.....	399,797	.....	.....	150	.....	.....	4.400	.....	4.490	AO.....	.....	3,764	.....	17,600	04/07/2010.	04/14/2020.	
68323A	EQ	3	ONTARIO PROV CDA.....		A		.....	1FE	.....	480,160	...97.632	.....	488,159	.....	500,000	.....	482,985	.....	.....	2,825	.....	.....	2.200	.....	3.193	AO.....	.....	2,689	.....	5,500	04/30/2018.	10/03/2022.	
748148	PD	9	QUEBEC PROV CDA.....		A		.....	1FE	.....	320,381	...119.024	.....	327,316	.....	275,000	.....	275,000	.....	.....	(19,428)	.....	.....	7.125	.....	7.252	FA.....	.....	7,729	.....	19,594	11/03/2003.	02/09/2024.	
748149	AF	8	QUEBEC PROV CDA.....		A		.....	1FE	.....	48,238	...100.039	.....	50,019	.....	50,000	.....	49,339	.....	.....	235	.....	.....	2.750	.....	3.301	FA.....	.....	481	.....	1,375	08/18/2011.	08/25/2021.	
748149	AG	6	QUEBEC PROV CDA.....		A		.....	1FE	.....	78,076	...99.138	.....	84,267	.....	85,000	.....	81,587	.....	.....	754	.....	.....	2.625	.....	3.719	FA.....	.....	855	.....	2,231	02/06/2013.	02/13/2023.	
00828E	BP	3	AFRICAN DEV BK GLOBAL MTN SR.....		C		.....	1FE	.....	48,326	...96.652	.....	48,326	.....	50,000	.....	48,326	.....	.....	465	.....	431	.....	1.250	.....	2.622	JJ.....	.....	269	.....	625	07/19/2016.	07/26/2021.
00828E	BQ	1	AFRICAN DEV BK GLOBAL MTN SR.....		C		.....	1FE	.....	148,339	...98.892	.....	148,339	.....	150,000	.....	148,339	.....	.....	1,331	.....	686	.....	1.125	.....	2.706	MS.....	.....	473	.....	1,688	09/14/2016.	09/20/2019.
00828E	CA	5	AFRICAN DEV BK GLOBAL MTN SR.....		C		.....	1FE	.....	79,129	...98.911	.....	79,129	.....	80,000	.....	79,129	.....	.....	153	.....	682	.....	1.875	.....	2.817	MS.....	.....	438	.....	1,500	03/08/2017.	03/16/2020.
00828E	DC	0	AFRICAN DEV BK GLOBAL MTN SR.....		C		.....	1FE	.....	199,622	...101.365	.....	202,730	.....	200,000	.....	199,643	.....	.....	21	.....	.....	3.000	.....	3.064	MS.....	.....	1,683	.....	.....	09/13/2018.	09/20/2023.	
045167	CM	3	ASIAN DEV BK.....		C		.....	1FE	.....	99,814	...99.814	.....	99,814	.....	100,000	.....	99,814	.....	.....	93	.....	160	.....	1.875	.....	2.560	AO.....	.....	411	.....	1,875	01/22/2014.	04/12/2019.
045167	CT	8	ASIAN DEV BK.....		C		.....	1FE	.....	98,665	...98.665	.....	98,665	.....	100,000	.....	98,665	.....	.....	128	.....	947	.....	2.125	.....	2.623	MN.....	.....	218	.....	2,125	11/14/2014.	11/24/2021.
045167	DG	5	ASIAN DEV BK.....		C		.....	1FE	.....	99,963	...99.963	.....	99,963	.....	100,000	.....	99,963	.....	.....	547	.....	15	.....	1.375	.....	2.341	JJ.....	.....	634	.....	1,375	01/06/2016.	01/15/2019.
045167	DN	0	ASIAN DEV BK.....		C		.....	1FE	.....	94,742	...94.742	.....	94,742	.....	100,000	.....	94,742	.....	.....	511	.....	1,081	.....	2.000	.....	2.820	AO.....	.....	372	.....	2,000	04/19/2016.	04/24/2026.
045167	DT	7	ASIAN DEV BK.....		C		.....	1FE	.....	247,888	...99.155	.....	247,888	.....	250,000	.....	247,888	.....	.....	667	.....	1,415	.....	1.750	.....	2.607	JJ.....	.....	2,078	.....	4,375	01/04/2017.	01/10/2020.
045167	EE	9	ASIAN DEV BK.....		C		.....	1FE	.....	291,385	...97.128	.....	291,385	.....	300,000	.....	291,385	.....	.....	222	.....	6,381	.....	2.500	.....	2.891	MN.....	.....	1,229	.....	7,500	10/24/2017.	11/02/2027.
045167	EF	6	ASIAN DEV BK.....		C		.....	1FE	.....	404,535	...99.387	.....	407,485	.....	410,000	.....	405,842	.....	.....	1,307	.....	.....	2.250	.....	2.781	JJ.....	.....	4,126	.....	4,637	04/30/2018.	01/20/2021.	
168863	BN	7	CHILE REP.....		C		.....	1FE	.....	481,325	...96.265	.....	481,325	.....	500,000	.....	481,325	.....	.....	1,330	.....	13,255	.....	2.250	.....	3.323	AO.....	.....	1,875	.....	11,250	08/31/2017.	10/30/2022.
195325	BR	5	COLOMBIA REP.....		C		.....	2FE	.....	182,500	...103.100	.....	206,200	.....	200,000	.....	183,257	.....	.....	268	.....	.....	5.625	.....	6.391	FA.....	.....	3,906	.....	11,250	01/21/2014.	02/26/2044.	
219868	BS	4	CORPORACION ANDINA DE FOMENTO.....		C		.....	1FE	.....	38,617	...103.495	.....	40,363	.....	39,000	.....	38,826	.....	.....	46	.....	.....	4.375	.....	4.567	JD.....	.....	76	.....	1,706	06/19/2012.	06/15/2022.	
222213	AP	5	COUNCIL OF EUROPE.....		C		.....	1FE	.....	49,616	...99.232	.....	49,616	.....	50,000	.....	49,616	.....	.....	106	.....	268	.....	1.875	.....	2.623	JJ.....	.....	401	.....	938	01/19/2017.	01/27/2020.
29874Q	CH	5	EURO BK RECON & DEV EURO MTN.....		C		.....	1FE	.....	296,108	...98.703	.....	296,108	.....	300,000	.....	296,108	.....	.....	1,655	.....	1,846	.....	1.500	.....	2.614	MS.....	.....	1,313	.....	4,500	09/30/2014.	03/16/2020.
29874Q	CP	7	EURO BK RECON & DEV EURO MTN.....		C		.....	1FE	.....	49,805	...99.609	.....	49,805	.....	50,000	.....	49,805	.....	.....	102	.....	148	.....	1.750	.....	2.641	JD.....	.....	41	.....	875	04/08/2014.	06/14/2019.
29874Q	CR	3	EURO BK RECON & DEV EURO MTN.....		C		.....	1FE	.....	49,640	...99.279	.....	49,640	.....	50,000	.....	49,640	.....	.....	135	.....	236	.....	1.750	.....	2.579	MN.....	.....	85	.....	875	11/19/2014.	11/26/2019.
29874Q	DA	9	EURO BK RECON & DEV EURO MTN.....		C		.....	1FE	.....	98,444	...98.444	.....	98,444	.....	100,000	.....	98,444	.....	.....	169	.....	992	.....	2.125	.....	2.655	MS.....	.....	673	.....	2,126	02/28/2017.	03/07/2022.
298785	FH	4	EUROPEAN INVT BK.....		C		.....	1FE	.....	281,314	...100.149	.....	300,446	.....	300,000	.....	296,223	.....	.....	2,107	.....	.....	2.875	.....	3.676	MS.....	.....	2,540	.....	8,625	09/07/2010.	09/15/2020.	
298785	FM	3	EUROPEAN INVT BK.....		C		.....	1FE	.....	800,000	...102.616	.....	820,930	.....	800,000	.....	800,000	.....	.....	.....	.....	.....	4.000	.....	4.040	FA.....	.....	12,000	.....	32,000	02/08/2011.	02/16/2021.	
298785	GH	3	EUROPEAN INVT BK.....		C		.....	1FE	.....	199,790	...99.895	.....	199,790	.....	200,000	.....	199,790	.....	.....	213	.....	166	.....	1.875	.....	2.403	MS.....	.....	1,104	.....	3,750	01/07/2014.	03/15/2019.
298785	GR	1	EUROPEAN INVT BK.....		C		.....	1FE	.....	59,310	...98.850	.....	59,310	.....	60,000	.....	59,310	.....	.....	259	.....	370	.....	1.625	.....	2.614	MS.....	.....	284	.....	975	01/07/2015.	03/16/2020.
298785	HD	1	EUROPEAN INVT BK.....		C		.....	1FE	.....	95,583	...95.583	.....	95,583	.....	100,000	.....	95,583	.....	.....	457	.....	691	.....	2.125	.....	2.819	AO.....	.....	460	.....	2,125	04/06/2016.	04/13/2026.
298785	HH	2	EUROPEAN INVT BK.....		C		.....	1FE	.....	148,217	...98.812	.....	148,217	.....	150,000	.....	148,217	.....	.....	141	.....	1,307	.....	2.250	.....	2.656	MS.....	.....	994	.....	3,375	01/05/2017.	03/15/2022.
298785	HJ	8	EUROPEAN INVT BK.....		C		.....	1FE	.....	84,035	...98.865	.....	84,035	.....	85,000	.....	84,035	.....	.....	274	.....	580	.....	1.750	.....	2.614	MN.....	.....	190	.....	1,488	02/07/2017.	05/15/2020.
298785	HK	5	EUROPEAN INVT BK.....		C		.....	1FE	.....	741,118	...98.816	.....	741,118	.....	750,000	.....	741,118	.....	.....	(214)	.....	9,660	.....	2.375	.....	2.755	JD.....	.....	792	.....	17,813	03/27/2017.	06/15/2022.
298785	HM	1	EUROPEAN INVT BK.....		C		.....	1FE	.....	473,605	...96.028	.....	480,138	.....	500,000	.....	475,718	.....	.....	2,113	.....	.....	2.375	.....	3.057	MN.....	.....	1,220	.....	11,875	02/28/2018.	05/24/2027.	

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
302154	BT	5	EXPORT IMPORT BK KOREA		C		...1FE	.....476,891	....95.378	.....476,891	.....500,000	.....476,891	.....	.....1,956	.....9,760	.....	.....2.875	.....3.770	JJ	.....6,389	.....14,375	03/31/2015.	01/21/2025.
445545	AH	9	HUNGARY REP.....		C		...2FE	.....317,625	....105.875	.....317,625	.....300,000	.....317,625	.....	.....(6,169)	.....9,956	.....	.....5.375	.....3.864	FA	.....5,823	.....16,125	10/27/2017.	02/21/2023.
4581X0	BL	1	INTER AMERN DEV BK GLOBAL MTN.....		C		...1FE	.....49,767	...101.369	.....50,684	.....50,000	.....49,969	.....	.....26	.....	.....	.....3.875	.....3.971	FA	.....737	.....1,938	02/09/2010.	02/14/2020.
4581X0	CE	6	INTER AMERN DEV BK GLOBAL MTN.....		C		...1FE	.....64,378	...118.203	.....76,832	.....65,000	.....64,433	.....	.....12	.....	.....	.....4.375	.....4.482	JJ	.....1,240	.....2,844	01/16/2014.	01/24/2044.
4581X0	CM	8	INTER AMERN DEV BK GLOBAL MTN.....		C		...1FE	.....289,777	....96.592	.....289,777	.....300,000	.....289,777	.....	.....1,105	.....2,919	.....	.....2.125	.....2.760	JJ	.....2,940	.....6,375	01/07/2015.	01/15/2025.
4581X0	CS	5	INTER AMERN DEV BK GLOBAL MTN.....		C		...1FE	.....197,027	....98.514	.....197,027	.....200,000	.....197,027	.....	.....555	.....1,706	.....	.....1.875	.....2.589	MS	.....1,104	.....3,750	01/07/2016.	03/15/2021.
4581X0	CU	0	INTER AMERN DEV BK GLOBAL MTN.....		C		...1FE	.....94,890	....94.890	.....94,890	.....100,000	.....94,890	.....	.....528	.....726	.....	.....2.000	.....2.786	JD	.....161	.....2,000	05/25/2016.	06/02/2026.
4581X0	CW	6	INTER AMERN DEV BK GLOBAL MTN.....		C		...1FE	.....98,562	....98.562	.....98,562	.....100,000	.....98,562	.....	.....106	.....1,101	.....	.....2.125	.....2.636	JJ	.....962	.....2,125	01/10/2017.	01/18/2022.
4581X0	CZ	9	INTER AMERN DEV BK GLOBAL MTN.....		C		...1FE	.....121,017	....96.813	.....121,017	.....125,000	.....121,017	.....	.....616	.....1,577	.....	.....1.750	.....2.677	MS	.....650	.....2,188	09/07/2017.	09/14/2022.
4581X0	DB	1	INTER AMERN DEV BK GLOBAL MTN.....		C		...1FE	.....992,120	...100.099	.....1,000,990	.....1,000,000	.....992,888	.....	.....768	.....	.....	.....2.625	.....2.969	AO	.....5,250	.....13,125	09/28/2018.	04/19/2021.
459058	DX	8	INTERNATIONAL BK FOR RECON &.....		C		...1FE	.....98,969	....98.969	.....98,969	.....100,000	.....98,969	.....	.....28	.....849	.....	.....2.500	.....2.708	MN	.....250	.....2,500	11/18/2014.	11/25/2024.
459058	EP	4	INTERNATIONAL BK FOR RECON &.....		C		...1FE	.....246,035	....98.414	.....246,035	.....250,000	.....246,035	.....	.....222	.....2,350	.....	.....2.500	.....2.784	JJ	.....2,639	.....6,250	12/09/2015.	07/29/2025.
459058	FP	3	INTERNATIONAL BK FOR RECON &.....		C		...1FE	.....193,614	....96.807	.....193,614	.....200,000	.....193,614	.....	.....1,595	.....1,864	.....	.....1.375	.....2.615	MS	.....772	.....2,752	09/13/2016.	09/20/2021.
459058	FY	4	INTERNATIONAL BK FOR RECON &.....		C		...1FE	.....728,880	....98.243	.....736,826	.....750,000	.....731,739	.....	.....2,859	.....	.....	.....2.000	.....2.854	JJ	.....6,458	.....7,500	06/29/2018.	01/26/2022.
459056	LD	7	INTERNATIONAL BK FOR RECON&DEV.....		C		...1FE	.....125,000	...118.602	.....118,602	.....100,000	.....108,425	.....	.....(1,820)	.....	.....	.....7.625	.....5.357	JJ	.....3,431	.....7,625	01/31/2007.	01/19/2023.
45950K	CP	3	INTERNATIONAL FIN CORP.....		C		...1FE	.....63,696	...100.823	.....64,526	.....64,000	.....63,721	.....	.....25	.....	.....	.....2.875	.....3.000	JJ	.....767	.....	07/24/2018.	07/31/2023.
45905U	RL	0	INTL BK RECON DEV MTNS BE.....		C		...1FE	.....723,390	....96.452	.....723,390	.....750,000	.....723,390	.....	.....3,220	.....4,747	.....	.....2.125	.....2.773	MS	.....5,224	.....15,945	04/28/2016.	03/03/2025.
465138	7M	1	ISRAEL ST.....		C		...1FE	.....498,040	....99.608	.....498,040	.....500,000	.....498,040	.....	.....(1,007)	.....6,865	.....	.....3.150	.....3.271	JD	.....	.....23,625	12/09/2015.	06/30/2023.
471048	AP	3	JAPAN BK INTL COOPERATION.....		C		...1FE	.....291,325	....97.108	.....291,325	.....300,000	.....291,325	.....	.....930	.....2,037	.....	.....2.500	.....3.022	MN	.....688	.....7,500	06/30/2015.	05/28/2025.
471048	BA	5	JAPAN BK INTL COOPERATION.....		C		...1FE	.....994,632	....99.463	.....994,632	.....1,000,000	.....994,632	.....	.....1,992	.....3,020	.....	.....2.250	.....2.747	FA	.....7,938	.....22,500	05/31/2017.	02/24/2020.
471048	BE	7	JAPAN BK INTL COOPERATION.....		C		...1FE	.....486,890	....97.769	.....488,846	.....500,000	.....487,732	.....	.....842	.....	.....	.....2.875	.....3.236	JD	.....1,198	.....14,375	04/30/2018.	06/01/2027.
471068	AA	4	JAPAN FIN ORG FOR.....		C		...1FE	.....198,340	...102.276	.....204,551	.....200,000	.....199,606	.....	.....182	.....	.....	.....4.000	.....4.144	JJ	.....3,733	.....8,000	01/06/2011.	01/13/2021.
500769	BR	4	KREDITANSTALT FUR WIEDERAUFBAU.....	@	C		...1FE	.....11,295	....57.055	.....14,264	.....25,000	.....13,389	.....	.....475	.....	.....	.....	.....3.676	N/A	.....	.....	04/21/2014.	04/18/2036.
500769	EX	8	KREDITANSTALT FUR WIEDERAUFBAU.....		C		...1FE	.....683,001	....99.981	.....699,864	.....700,000	.....693,057	.....	.....2,131	.....	.....	.....2.625	.....2.988	JJ	.....7,963	.....18,375	02/21/2012.	01/25/2022.
500769	FK	5	KREDITANSTALT FUR WIEDERAUFBAU.....		C		...1FE	.....146,832	....97.888	.....146,832	.....150,000	.....146,832	.....	.....347	.....1,676	.....	.....2.125	.....2.697	JJ	.....1,452	.....3,188	10/06/2016.	01/17/2023.
500769	FW	9	KREDITANSTALT FUR WIEDERAUFBAU.....		C		...1FE	.....1,748,465	...100.217	.....1,753,798	.....1,750,000	.....1,749,062	.....	.....234	.....	.....	.....2.750	.....2.801	AO	.....12,031	.....27,500	08/31/2018.	10/01/2020.
500769	GA	6	KREDITANSTALT FUR WIEDERAUFBAU.....		C		...1FE	.....99,814	....99.814	.....99,814	.....100,000	.....99,814	.....	.....74	.....167	.....	.....1.875	.....2.641	AO	.....469	.....1,875	01/15/2014.	04/01/2019.
500769	GK	4	KREDITANSTALT FUR WIEDERAUFBAU.....		C		...1FE	.....592,085	....98.681	.....592,085	.....600,000	.....592,085	.....	.....423	.....5,194	.....	.....2.500	.....2.763	MN	.....1,708	.....15,000	01/06/2015.	11/20/2024.
500769	HJ	6	KREDITANSTALT FUR WIEDERAUFBAU.....		C		...1FE	.....147,484	....98.322	.....147,484	.....150,000	.....147,484	.....	.....281	.....1,495	.....	.....2.125	.....2.653	JD	.....142	.....3,188	04/05/2017.	06/15/2022.
500769	HS	6	KREDITANSTALT FUR WIEDERAUFBAU.....		C		...1FE	.....150,191	...100.333	.....150,500	.....150,000	.....150,165	.....	.....(26)	.....	.....	.....2.875	.....2.882	AO	.....1,054	.....2,911	01/31/2018.	04/03/2028.
515110	BL	7	LANDWIRTSCHAFTLICHE RENTENBANK.....		C		...1FE	.....495,222	....99.044	.....495,222	.....500,000	.....495,222	.....	.....68	.....4,583	.....	.....2.250	.....2.629	AO	.....2,813	.....11,250	03/27/2017.	10/01/2021.
65562Q	AZ	8	NORDIC INVT BK MTN BOOK ENTRY.....		C		...1FE	.....196,116	....98.058	.....196,116	.....200,000	.....196,116	.....	.....1,160	.....1,799	.....	.....1.500	.....2.663	MS	.....767	.....3,000	09/22/2015.	09/29/2020.
676167	BK	4	OESTERREICHISCHE KONTROLLBANK.....		C		...1FE	.....49,915	....99.829	.....49,915	.....50,000	.....49,915	.....	.....174	.....51	.....	.....1.625	.....2.512	MS	.....246	.....813	03/05/2014.	03/12/2019.
676167	BS	7	OESTERREICHISCHE KONTROLLBANK.....		C		...1FE	.....69,694	....99.563	.....69,694	.....70,000	.....69,694	.....	.....625	.....103	.....	.....1.125	.....2.520	AO	.....142	.....788	04/19/2016.	04/26/2019.
676167	BU	2	OESTERREICHISCHE KONTROLLBANK.....		C		...1FE	.....14,868	....99.122	.....14,868	.....15,000	.....14,868	.....	.....51	.....77	.....	.....1.750	.....2.608	JJ	.....114	.....263	01/18/2017.	01/24/2020.
698299	BD	5	PANAMA REP.....		C		...2FE	.....49,638	...100.851	.....50,426	.....50,000	.....49,775	.....	.....34	.....	.....	.....4.000	.....4.131	MS	.....550	.....2,000	09/15/2014.	09/22/2024.
698299	BE	3	PANAMA REP.....		C		...2FE	.....198,102	....99.051	.....198,102	.....200,000	.....198,102	.....	.....165	.....721	.....	.....3.750	.....3.962	MS	.....2,188	.....7,500	10/31/2016.	03/16/2025.
715638	BM	3	PERU REP.....		C		...2FE	.....231,250	...117.400	.....293,500	.....250,000	.....232,401	.....	.....176	.....	.....	.....5.625	.....6.224	MN	.....1,680	.....14,063	11/10/2010.	11/18/2050.
71654Q	AX	0	PETROLEOS MEXICANOS.....		C		...2FE	.....29,879	....99.597	.....29,879	.....30,000	.....29,879	.....	.....(51)	.....235	.....	.....5.500	.....5.792	JJ	.....733	.....1,650	04/26/2013.	01/21/2021.
71654Q	AZ	5	PETROLEOS MEXICANOS.....		C		...2FE	.....78,660	....82.800	.....78,660	.....95,000	.....78,660	.....	.....201	.....4,028	.....	.....6.500	.....8.355	JD	.....497	.....6,175	09/04/2013.	06/02/2041.
71654Q	BB	7	PETROLEOS MEXICANOS.....		C		...2FE	.....184,965	....97.350	.....184,965	.....190,000	.....184,965	.....	.....1,136	.....1,136	.....	.....4.875	.....5.917	JJ	.....4,039	.....9,263	05/28/2015.	01/24/2022.

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
71654Q BH 4	PETROLEOS MEXICANOS.....			C			2FE	93,200	93.200	93,200	100,000	93,200		760	2,203		4.875	6.581	JJ	2,207	4,875	06/30/2015.	01/18/2024.
71654Q CC 4	PETROLEOS MEXICANOS.....			C			2FE	359,697	82.689	359,697	435,000	359,697		(203)	92,471		6.750	8.522	MS	8,156	29,363	11/08/2017.	09/21/2047.
718286 BG 1	PHILIPPINES REP.....			C			2FE	119,000	125.380	125,380	100,000	116,010		(657)			6.375	4.968	AO	1,204	6,375	05/31/2013.	10/23/2034.
718286 BY 2	PHILIPPINES REP.....			C			2FE	308,342	102.781	308,342	300,000	308,342		(2,952)	8,019		4.200	3.626	JJ	5,600	12,600	01/06/2015.	01/21/2024.
760942 BB 7	REPUBLICA ORIENTAL DEL URUGUAY.....			C			2FE	150,054	100.036	150,054	150,000	150,054		(923)	9,650		4.375	4.418	AO	1,167	6,563	08/31/2017.	10/27/2027.
857524 AA 0	STATE TREAS REPUBLIC POLAND.....			C			1FE	59,299	104.263	62,558	60,000	59,805		78			5.125	5.346	AO	598	3,075	04/14/2011.	04/21/2021.
857524 AC 6	STATE TREAS REPUBLIC POLAND.....			C			1FE	198,388	102.300	204,601	200,000	199,104		156			4.000	4.141	JJ	3,533	8,000	01/16/2014.	01/22/2024.
91087B AD 2	UNITED MEXICAN STATES.....			C			2FE	221,875	88.750	221,875	250,000	221,875		182	13,869		4.600	5.440	FA	4,504	5,750	02/28/2018.	02/10/2048.
91086Q AS 7	UNITED MEXICAN STS MTN BE.....			C			2FE	330,215	113.910	356,538	313,000	326,682		(497)			6.750	6.407	MS	5,517	21,128	02/01/2007.	09/27/2034.
91086Q BC 1	UNITED MEXICAN STS MTN BE.....			C			2FE	247,500	99.534	248,835	250,000	248,657		251			4.000	4.168	AO	2,472	17,500	09/23/2013.	10/02/2023.
91086Q BD 9	UNITED MEXICAN STS MTN BE.....			C			2FE	497,475	99.495	497,475	500,000	497,475		(1,481)	5,720		3.500	3.793	JJ	7,778	10,000	01/07/2015.	01/21/2021.
06999999	All Other Governments - Issuer Obligations.....							23,422,040	XXX	23,706,628	23,861,000	23,409,614	0	17,367	246,082	0	XXX	XXX	XXX	197,785	643,230	XXX	XXX
10999999	Total - All Other Governments.....							23,422,040	XXX	23,706,628	23,861,000	23,409,614	0	17,367	246,082	0	XXX	XXX	XXX	197,785	643,230	XXX	XXX

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

13063A 5G 5	CALIFORNIA ST GO.....						1FE	62,990	143.255	93,116	65,000	63,227		35			7.550	7.973	AO	1,227	4,908	04/29/2009.	04/01/2039.
13063B FR 8	CALIFORNIA ST GO.....						1FE	92,077	142.379	128,141	90,000	91,847		(35)			7.625	7.570	MS	2,288	6,863	12/01/2010.	03/01/2040.
13063B JB 9	CALIFORNIA ST GO.....						1FE	15,106	108.181	16,227	15,000	15,064		(20)			7.700	7.585	MN	193	1,155	12/01/2010.	11/01/2030.
16772P AQ 9	CHICAGO ILL TRAN AUTH SALES TA SAL.....						1FE	50,152	121.439	66,791	55,000	50,680		83			6.200	7.019	JD	284	3,410	03/24/2010.	12/01/2040.
235308 RA 3	DALLAS TEX INDPT SCH DIST ULT.....						1FE	25,489	106.826	26,707	25,000	25,323		(88)			6.450	5.878	FA	609	1,613	11/16/2010.	02/15/2035.
452151 LF 8	ILLINOIS ST GO.....						2FE	123,448	95.343	157,316	165,000	131,424		1,269			5.100	7.560	JD	701	8,415	01/05/2007.	06/01/2033.
544435 C3 2	LOS ANGELES CALIF DEPT ARPTS A.....						1FE	25,299	126.149	31,537	25,000	25,261		(6)			6.582	6.594	MN	210	1,646	04/11/2011.	05/15/2039.
57582P WH 9	MASSACHUSETTS ST GO.....						1FE	44,253	106.986	53,493	50,000	45,780		229			4.500	5.508	FA	938	2,250	09/03/2010.	08/01/2031.
59259Y GF 0	METROPOLITAN TRANSN AUTH N Y R REV.....						1FE	80,000	132.827	106,262	80,000	80,000					6.814	6.930	MN	697	5,451	12/22/2010.	11/15/2040.
646136 XT 3	NEW JERSEY ST TRANSN TR FD AUT.....					2	2FE	302,709	103.387	310,161	300,000	300,681		(319)			6.104	6.069	JD	814	18,312	04/25/2011.	12/15/2028.
64966J AS 5	NEW YORK N Y GO.....						1FE	25,000	106.491	26,623	25,000	25,000					6.646	6.756	JD	138	1,662	12/14/2010.	12/01/2031.
66285W FB 7	NORTH TEX TWY AUTH REV.....						1FE	55,256	137.606	68,803	50,000	54,894		(57)			6.718	6.100	JJ	1,680	3,359	05/18/2011.	01/01/2049.
677632 MV 0	OHIO ST UNIV GEN RCPTS UNI.....						1FE	22,634	115.714	28,929	25,000	22,958		49			4.910	5.645	JD	102	1,228	09/24/2010.	06/01/2040.
68607D NL 5	OREGON ST DEPT TRANSN HWY USER SUB.....						1FE	50,000	124.310	62,155	50,000	50,000					5.834	5.919	MN	373	2,917	04/01/2010.	11/15/2034.
783186 NH 8	RUTGERS ST UNIV N J GO.....						1FE	69,478	117.896	82,527	70,000	69,548		11			5.665	5.799	MN	661	3,966	11/04/2010.	05/01/2040.
88283L HU 3	TEXAS TRANSN COMMN ST HWY FD R REV.....						1FE	19,813	113.591	22,718	20,000	19,869		8			5.178	5.325	AO	259	1,036	07/27/2010.	04/01/2030.
91412G DZ 5	UNIVERSITY CALIF REVS FOR PREV REV.....						1FE	91,347	124.182	124,182	100,000	92,057		110			5.946	6.693	MN	760	5,946	09/22/2010.	05/15/2045.
917542 QV 7	UTAH ST.....						1FE	27,173	102.396	30,719	30,000	28,510		194			3.539	4.475	JJ	531	1,062	09/24/2010.	07/01/2025.
11999999	U.S. States, Territories & Possessions - Issuer Obligations.....							1,182,222	XXX	1,436,406	1,240,000	1,192,123	0	1,462	0	0	XXX	XXX	XXX	12,463	75,195	XXX	XXX
17999999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							1,182,222	XXX	1,436,406	1,240,000	1,192,123	0	1,462	0	0	XXX	XXX	XXX	12,463	75,195	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

02765U EK 6	AMERICAN MUN PWR OHIO INC REV REV.....						1FE	25,000	158.917	39,729	25,000	25,000					8.084	8.247	FA	763	2,021	12/16/2010.	02/15/2050.
3130AA 3R 7	FHLB.....						1FE	989,174	98.917	989,174	1,000,000	989,174		5,310	6,108		1.375	2.655	MN	1,757	13,750	11/30/2016.	11/15/2019.
3130AA BG 2	FHLB.....						1FE	490,973	98.195	490,973	500,000	490,973		1,036	5,886		1.875	2.538	MN	833	9,375	11/30/2016.	11/29/2021.
3137EA DB 2	FHLMC.....						1FE	1,311,069	99.602	1,344,624	1,350,000	1,335,838		4,372			2.375	2.760	JJ	14,963	32,063	10/24/2017.	01/13/2022.
3137EA DR 7	FHLMC.....						1FE	492,279	98.456	492,279	500,000	492,279		5,090	736		1.375	2.576	MN	1,146	6,875	11/29/2013.	05/01/2020.

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			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137EA	EC	9	FHLMC	.....	.....	.....	1FE	.....241,452	.....96.581	.....241,452	.....250,000	.....241,452	.....	.....2,335	.....2,206	.....	.....1.125	.....2.499	FA	.....1,086	.....2,813	10/31/2016.	08/12/2021.
3137EA	EM	7	FHLMC	.....	.....	.....	1FE	.....998,613	.....99.861	.....998,613	.....1,000,000	.....998,613	.....	......218	......948	.....	.....2.500	.....2.625	AO	.....4,722	.....12,778	04/30/2018.	04/23/2020.
3135G0	K3	6	FNMA	.....	.....	.....	1FE	.....476,252	.....95.250	.....476,252	.....500,000	.....476,252	.....	.....2,664	.....1,848	.....	.....2.125	.....2.869	AO	.....1,977	.....10,625	10/31/2016.	04/24/2026.
3135G0	N8	2	FNMA	.....	.....	.....	1FE	.....242,094	.....96.838	.....242,094	.....250,000	.....242,094	.....	.....2,075	.....2,237	.....	.....1.250	.....2.516	FA	.....1,163	.....3,125	09/30/2016.	08/17/2021.
3135G0	Q2	2	FNMA	.....	.....	.....	1FE	.....465,226	.....93.045	.....465,226	.....500,000	.....465,226	.....	.....3,786	.....1,605	.....	.....1.875	.....2.906	MS	.....2,526	.....9,375	10/31/2016.	09/24/2026.
3135G0	Q8	9	FNMA	.....	.....	.....	1FE	.....145,491	.....96.994	.....145,491	.....150,000	.....145,491	.....	.....1,062	.....1,450	.....	.....1.375	.....2.522	AO	......481	.....2,063	10/31/2016.	10/07/2021.
3135G0	S3	8	FNMA	.....	.....	.....	1FE	.....486,577	.....98.520	.....492,602	.....500,000	.....488,920	.....	.....2,343	.....	.....	.....2.000	.....2.791	JJ	.....4,889	.....5,000	04/30/2018.	01/05/2022.
3135G0	U2	7	FNMA	.....	.....	.....	1FE	.....995,132	.....99.918	.....999,184	.....1,000,000	.....996,201	.....	.....1,069	.....	.....	.....2.500	.....2.690	AO	.....5,417	.....12,500	04/30/2018.	04/13/2021.
3135G0	ZR	7	FNMA	.....	.....	.....	1FE	.....493,086	.....99.652	.....498,259	.....500,000	.....495,815	.....	......671	.....	.....	.....2.625	.....2.805	MS	.....4,193	.....13,125	09/30/2014.	09/06/2024.
3135G0	ZY	2	FNMA	.....	.....	.....	1FE	.....495,973	.....99.195	.....495,973	.....500,000	.....495,973	.....	......881	.....3,217	.....	.....1.750	.....2.676	MN	......851	.....8,750	11/28/2014.	11/26/2019.
626207	YF	5	MUNICIPAL ELEC AUTH GA	.....	.....	.....	2FE	.....24,438	.....105.724	.....26,431	.....25,000	.....24,456	.....	......3	.....	.....	.....6.637	.....6.913	AO	......415	.....1,659	03/04/2010.	04/01/2057.
626207	YM	0	MUNICIPAL ELEC AUTH GA	.....	.....	.....	1FE	.....101,768	.....109.756	.....108,658	.....99,000	.....101,675	.....	.....(16)	.....	.....	.....6.655	.....6.568	AO	.....1,647	.....6,588	12/05/2011.	04/01/2057.
64972F	Y3	4	NEW YORK N Y CITY MUN WTR FIN WTR	.....	.....	.....	1FE	.....49,962	.....128.225	.....64,113	.....50,000	.....49,966	.....	......1	.....	.....	.....5.882	.....5.974	JD	......131	.....2,941	12/02/2010.	06/15/2044.
663903	DM	1	NORTHEAST OHIO REGL SWR DIST W WAS	.....	.....	.....	1FE	.....68,952	.....105.221	.....73,655	.....70,000	.....69,080	.....	......20	.....	.....	.....6.038	.....6.243	MN	......540	.....4,227	11/05/2010.	11/15/2040.
79575D	E6	3	SALT RIVER PROJ ARIZ AGRIC IMP ELE	.....	.....	.....	1FE	.....68,326	.....115.454	.....86,591	.....75,000	.....69,219	.....	......134	.....	.....	.....4.839	.....5.518	JJ	.....1,815	.....3,629	09/30/2010.	01/01/2041.
79765R	TL	3	SAN FRANCISCO CALIF CITY & CNT WTR	.....	.....	.....	1FE	.....25,066	.....142.581	.....35,645	.....25,000	.....25,063	.....	.....(1)	.....	.....	.....6.950	.....7.050	MN	......290	.....1,738	12/15/2010.	11/01/2050.
25999999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations							.....8,686,900	XXX	.....8,807,015	.....8,869,000	.....8,718,758	......0	.....33,054	.....26,241	......0	XXX	XXX	XXX	.....51,604	.....165,018	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																							
3128MJ	EU	0	FHLMC GOLD POOL 08146	.....	.....	.....4	1FE	.....16,470	...108.987	.....17,981	.....16,499	.....16,474	.....	......0	.....	.....	.....6.000	.....6.226	MON	......82	.....1,009	08/23/2007.	08/01/2036.
31296L	G2	1	FHLMC GOLD POOL A12017	.....	.....	.....4	1FE	.....31,167	...107.062	.....32,761	.....30,600	.....31,061	.....	.....(13)	.....	.....	.....5.500	.....5.116	MON	......140	.....1,716	10/15/2014.	08/01/2033.
31296N	V6	1	FHLMC GOLD POOL A14237	.....	.....	.....4	1FE	.....10,095	...106.158	.....10,870	.....10,239	.....10,122	.....	......3	.....	.....	.....5.000	.....5.501	MON	......43	......520	03/10/2005.	10/01/2033.
31296R	ZB	7	FHLMC GOLD POOL A17038	.....	.....	.....4	1FE	.....34,544	...105.637	.....37,214	.....35,228	.....34,863	.....	......9	.....	.....	.....5.000	.....5.458	MON	......147	.....1,794	11/28/2003.	01/01/2034.
31297A	4Y	7	FHLMC GOLD POOL A23539	.....	.....	.....4	1FE	.....28,962	...103.504	.....31,753	.....30,678	.....29,349	.....	......25	.....	.....	.....4.500	.....6.121	MON	......115	.....1,385	07/30/2004.	06/01/2034.
31297A	5T	7	FHLMC GOLD POOL A23558	.....	.....	.....4	1FE	.....21,633	...106.127	.....23,895	.....22,516	.....21,838	.....	......16	.....	.....	.....5.000	.....6.132	MON	......94	.....1,139	10/15/2014.	06/01/2034.
3128K5	DU	3	FHLMC GOLD POOL A44615	.....	.....	.....4	1FE	.....7,151	...107.775	.....7,893	.....7,323	.....7,186	.....	......2	.....	.....	.....5.500	.....6.344	MON	......34	......405	04/03/2006.	04/01/2036.
3128KE	H4	8	FHLMC GOLD POOL A52051	.....	.....	.....4	1FE	.....15,472	...109.085	.....16,988	.....15,573	.....15,496	.....	......1	.....	.....	.....6.000	.....6.355	MON	......78	......959	09/01/2006.	09/01/2036.
3128KH	W3	6	FHLMC GOLD POOL A55166	.....	.....	.....4	1FE	.....26,023	...108.418	.....27,843	.....25,682	.....25,946	.....	.....(3)	.....	.....	.....6.000	.....5.790	MON	......128	.....1,545	10/15/2014.	12/01/2036.
3128KU	YJ	0	FHLMC GOLD POOL A64313	.....	.....	.....4	1FE	.....11,496	...105.594	.....12,661	.....11,990	.....11,613	.....	......4	.....	.....	.....5.500	.....6.800	MON	......55	......661	10/15/2014.	08/01/2037.
3128LB	HR	2	FHLMC GOLD POOL A77440	.....	.....	.....4	1FE	.....7,937	...103.504	.....8,648	.....8,355	.....8,029	.....	......9	.....	.....	.....4.500	.....6.079	MON	......31	......380	10/15/2014.	05/01/2038.
312942	CZ	6	FHLMC GOLD POOL A93688	.....	.....	.....4	1FE	.....83,844	...105.920	.....82,913	.....78,279	.....82,798	.....	.....(44)	.....	.....	.....5.000	.....3.316	MON	......326	.....3,962	07/29/2011.	09/01/2040.
312945	AK	4	FHLMC GOLD POOL A96310	.....	.....	.....4	1FE	.....178,887	...102.892	.....185,657	.....180,437	.....179,257	.....	......14	.....	.....	.....4.000	.....4.261	MON	......601	.....7,327	01/31/2011.	01/01/2041.
31292G	W3	6	FHLMC GOLD POOL C00666	.....	.....	.....4	1FE	.....8,215	...109.783	.....8,735	.....7,957	.....8,143	.....	.....(8)	.....	.....	.....7.000	.....5.944	MON	......46	......566	03/11/2002.	10/01/2028.
31292H	RY	2	FHLMC GOLD POOL C01403	.....	.....	.....4	1FE	.....33,049	...109.226	.....35,063	.....32,101	.....32,914	.....	.....(20)	.....	.....	.....6.000	.....5.147	MON	......161	.....1,956	02/28/2005.	09/01/2032.
31292H	4K	7	FHLMC GOLD POOL C01726	.....	.....	.....4	1FE	.....13,568	...109.230	.....14,276	.....13,069	.....13,446	.....	.....(8)	.....	.....	.....6.000	.....5.043	MON	......65	......794	01/30/2004.	12/01/2033.
31292K	ZW	0	FHLMC GOLD POOL C03457	.....	.....	.....4	1FE	.....12,661	...104.705	.....12,661	.....12,092	.....12,661	.....	.....(8)	.....109	.....	.....4.500	.....3.187	MON	......45	......551	10/15/2014.	02/01/2040.
31292L	GN	9	FHLMC GOLD POOL C03805	.....	.....	.....4	1FE	.....211,266	...100.741	.....214,141	.....212,567	.....211,366	.....	......18	.....	.....	.....3.500	.....3.683	MON	......620	.....7,514	05/31/2012.	04/01/2042.
31292L	W5	0	FHLMC GOLD POOL C04268	.....	.....	.....4	1FE	.....118,932	.....98.338	.....123,314	.....125,398	.....119,541	.....	......92	.....	.....	.....3.000	.....3.984	MON	......314	.....3,789	12/12/2013.	10/01/2042.
31292S	BY	5	FHLMC GOLD POOL C09055	.....	.....	.....4	1FE	.....69,276	...102.337	.....68,971	.....67,396	.....68,962	.....	.....(13)	.....	.....	.....4.000	.....3.428	MON	......225	.....2,730	12/31/2013.	12/01/2043.
31293H	M7	5	FHLMC GOLD POOL C20382	.....	.....	.....4	1FE	.....3,203	...108.546	.....3,488	.....3,214	.....3,206	.....	......0	.....	.....	.....6.500	.....6.811	MON	......17	......212	07/19/2001.	01/01/2029.
31287X	QR	0	FHLMC GOLD POOL C70464	.....	.....	.....4	1FE	.....55,561	...108.546	.....58,410	.....53,812	.....53,812	.....	.....	.....	.....	.....6.500	.....6.697	MON	......291	.....3,554	09/10/2003.	08/01/2032.
31288J	VD	5	FHLMC GOLD POOL C79612	.....	.....	.....4	1FE	.....55,887	...105.594	.....59,254	.....56,115	.....56,017	.....	......2	.....	.....	.....5.500	.....5.700	MON	......257	.....3,097	08/29/2003.	04/01/2033.

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						12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	n	Bond CHAR		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value											
						NAIC Designation and Administrative Symbol						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
	3128P7	UJ	0	FHLMC GOLD POOL C91485	..	..	4	1FE	197,011	101,821	196,819	193,300	196,383	(118)		3.500	3.120	MON	564	6,854	09/05/2012	08/01/2032
	3128P7	ZN	6	FHLMC GOLD POOL C91649	..	..	4	1FE	101,426	99,459	102,129	102,685	101,665	39		3.000	3.290	MON	257	3,117	04/30/2013	04/01/2033
	3128P7	4J	9	FHLMC GOLD POOL C91725	..	..	4	1FE	97,390	101,821	97,390	95,648	97,390	(85)	841	3.500	3.076	MON	279	3,390	03/04/2014	09/01/2033
	3128P8	B3	4	FHLMC GOLD POOL C91858	..	..	4	1FE	99,269	98,901	99,269	100,372	99,269	(37)	2,357	3.000	3.312	MON	251	3,043	01/06/2016	12/01/2035
	3128P8	E4	9	FHLMC GOLD POOL C91955	..	..	4	1FE	90,283	98,900	90,283	91,287	90,283	(89)	2,244	3.000	3.231	MON	228	2,756	09/25/2017	10/01/2037
	3128P7	RJ	4	FHLMC GOLD POOL CP1389	..	..	4	1FE	46,737	102,699	46,737	45,508	46,737	(53)	194	4.000	3.160	MON	152	1,846	11/30/2011	08/01/2031
	3128E5	RK	7	FHLMC GOLD POOL D98590	..	..	4	1FE	111,768	104,507	110,814	106,035	109,816	(131)		4.500	3.347	MON	398	4,844	10/15/2014	04/01/2031
	31294M	NN	7	FHLMC GOLD POOL E03097	..	..	4	1FE	162,835	98,889	162,835	164,665	162,835	95	919	2.500	2.895	MON	343	4,187	10/31/2012	03/01/2027
	31294N	P5	2	FHLMC GOLD POOL E04044	..	..	4	1FE	45,223	101,302	45,223	44,642	45,223	(123)	771	3.500	3.065	MON	130	1,583	10/10/2012	08/01/2027
	31283H	ZX	6	FHLMC GOLD POOL G01658	..	..	4	1FE	20,061	106,202	22,049	20,761	20,215	13		5.000	6.005	MON	87	1,052	06/30/2004	02/01/2034
	31283H	6G	5	FHLMC GOLD POOL G01771	..	..	4	1FE	37,179	107,899	39,897	36,976	37,139	(3)		5.500	5.487	MON	169	2,065	08/18/2005	02/01/2035
	3128LX	FP	0	FHLMC GOLD POOL G01974	..	..	4	1FE	17,067	106,193	18,313	17,245	17,083	3		5.000	5.444	MON	72	876	09/08/2008	12/01/2035
	3128LX	JN	1	FHLMC GOLD POOL G02069	..	..	4	1FE	5,556	107,672	6,181	5,740	5,576	2		5.500	6.727	MON	26	323	06/29/2007	03/01/2036
	3128LX	TY	6	FHLMC GOLD POOL G02367	..	..	4	1FE	6,349	109,105	6,771	6,206	6,310	(2)		6.500	6.216	MON	34	410	12/05/2006	09/01/2036
	3128LX	UQ	1	FHLMC GOLD POOL G02391	..	..	4	1FE	5,638	109,217	6,213	5,689	5,646	1		6.000	6.454	MON	28	347	06/29/2007	11/01/2036
	3128M4	TX	1	FHLMC GOLD POOL G02966	..	..	4	1FE	8,199	106,392	8,936	8,400	8,246	2		5.500	6.328	MON	39	465	05/31/2007	04/01/2037
	3128M5	NP	1	FHLMC GOLD POOL G03698	..	..	4	1FE	19,880	109,243	21,527	19,706	19,830	(1)		6.000	5.932	MON	99	1,204	03/07/2008	12/01/2037
	3128M6	QB	7	FHLMC GOLD POOL G04650	..	..	4	1FE	8,946	110,897	9,665	8,716	8,876	(1)		6.500	5.829	MON	47	585	10/07/2008	09/01/2038
	3128M7	ME	3	FHLMC GOLD POOL G05457	..	..	4	1FE	43,687	104,195	43,687	41,928	43,687	(34)	695	4.500	3.326	MON	157	1,914	10/02/2012	05/01/2039
	3128M7	2B	1	FHLMC GOLD POOL G05870	..	..	4	1FE	176,558	104,705	183,035	174,810	176,088	(14)		4.500	4.366	MON	656	7,958	04/30/2010	04/01/2040
	3128M7	2H	8	FHLMC GOLD POOL G05876	..	..	4	1FE	29,185	104,627	29,561	28,254	28,944	(8)		4.500	3.840	MON	106	1,287	06/08/2010	04/01/2040
	3128M8	U7	7	FHLMC GOLD POOL G06606	..	..	4	1FE	109,382	104,706	107,920	103,069	107,496	(49)		4.500	3.358	MON	387	4,714	08/31/2011	05/01/2041
	3128M8	Z8	0	FHLMC GOLD POOL G06767	..	..	4	1FE	91,848	105,923	90,314	85,264	89,836	(43)		5.000	3.441	MON	355	4,332	12/06/2011	10/01/2041
	3128M9	EB	4	FHLMC GOLD POOL G07030	..	..	4	1FE	178,702	102,894	178,408	173,391	178,306	(63)		4.000	3.377	MON	578	7,022	06/04/2013	06/01/2042
	3128M9	H5	4	FHLMC GOLD POOL G07152	..	..	4	1FE	137,072	102,894	137,232	133,373	136,752	(42)		4.000	3.452	MON	445	5,385	11/07/2012	06/01/2042
	3128M9	JQ	6	FHLMC GOLD POOL G07171	..	..	4	1FE	75,873	102,893	75,842	73,709	75,682	(26)		4.000	3.413	MON	246	2,978	11/07/2012	08/01/2042
	3128M9	K2	7	FHLMC GOLD POOL G07213	..	..	4	1FE	181,189	100,742	183,656	182,304	181,292	14		3.500	3.680	MON	532	6,469	05/31/2013	11/01/2042
	3128M9	TA	0	FHLMC GOLD POOL G07445	..	..	4	1FE	59,168	94,485	62,002	65,621	59,917	95		2.500	4.170	MON	137	1,653	11/04/2013	07/01/2043
	3128M9	XT	4	FHLMC GOLD POOL G07590	..	..	4	1FE	519,835	100,726	520,680	516,927	519,470	(27)		3.500	3.436	MON	1,508	18,338	04/03/2014	12/01/2043
	3128MJ	GH	7	FHLMC GOLD POOL G08199	..	..	4	1FE	9,723	107,843	10,776	9,992	9,778	3		5.500	6.433	MON	46	559	08/22/2007	05/01/2037
	3128MJ	Q7	8	FHLMC GOLD POOL G08477	..	..	4	1FE	157,369	100,742	159,598	158,423	157,446	14		3.500	3.695	MON	462	5,603	02/29/2012	02/01/2042
	3128MJ	SS	0	FHLMC GOLD POOL G08528	..	..	4	1FE	54,917	98,257	56,886	57,895	55,236	39		3.000	3.968	MON	145	1,752	10/15/2014	04/01/2043
	3128MJ	S4	3	FHLMC GOLD POOL G08538	..	..	4	1FE	52,076	100,731	52,808	52,424	52,116	4		3.500	3.687	MON	153	1,855	07/31/2013	07/01/2043
	3128MJ	TL	4	FHLMC GOLD POOL G08554	..	..	4	1FE	45,352	100,721	45,985	45,655	45,391	3		3.500	3.684	MON	133	1,615	10/15/2014	10/01/2043
	3128MJ	XE	5	FHLMC GOLD POOL G08676	..	..	4	1FE	637,345	100,339	637,345	635,189	637,345	(172)	12,505	3.500	3.477	MON	1,853	22,477	11/30/2015	11/01/2045
	3128MJ	X8	8	FHLMC GOLD POOL G08702	..	..	4	1FE	627,341	100,298	627,341	625,477	627,341	(345)	12,206	3.500	3.491	MON	1,824	22,145	07/27/2016	04/01/2046
	3128MJ	2H	2	FHLMC GOLD POOL G08775	..	..	4	1FE	874,723	102,021	874,723	857,398	874,723	(3,218)	18,752	4.000	3.641	MON	2,858	34,647	09/28/2017	08/01/2047
	3128MJ	2W	9	FHLMC GOLD POOL G08788	..	..	4	1FE	928,655	99,983	928,655	928,811	928,655	(1,792)	22,373	3.500	3.560	MON	2,709	32,690	10/27/2017	11/01/2047
	3128M1	RN	1	FHLMC GOLD POOL G12393	..	..	4	1FE	12,504	101,691	12,764	12,552	12,541	5		5.500	5.745	MON	58	727	10/01/2006	10/01/2021
	3128MC	4Y	8	FHLMC GOLD POOL G14239	..	..	4	1FE	65,699	102,597	65,699	64,036	65,699	(156)	122	4.000	2.851	MON	213	2,615	12/08/2011	09/01/2026
	3128MD	UQ	4	FHLMC GOLD POOL G14891	..	..	4	1FE	132,627	100,232	132,627	132,319	132,627	(191)	2,180	3.000	2.972	MON	331	4,040	08/29/2014	10/01/2028

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value												Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3128MM	AA	1	FHLMC GOLD POOL G18000			4	1FE	1,467	102.377	1,566	1,529	(429)		(1,950)			4.000		MON	6	70	07/30/2004	07/01/2019
3128MM	BS	1	FHLMC GOLD POOL G18048			4	1FE	7,047	101.497	7,070	6,966	6,975		(10)			5.000	4.756	MON	29	374	05/31/2005	04/01/2020
3128MM	P4	9	FHLMC GOLD POOL G18442			4	1FE	27,279	101.300	27,279	26,929	27,279		(69)	460		3.500	3.080	MON	79	959	10/10/2012	08/01/2027
3128MM	TN	3	FHLMC GOLD POOL G18556			4	1FE	405,179	97.869	405,179	414,002	405,179		30	8,363		2.500	3.056	MON	863	10,493	07/31/2015	06/01/2030
3128MJ	YY	0	FHLMC GOLD POOL G08726			4	1FE	731,441	97.582	731,441	749,563	731,441		184	14,223		3.000	3.594	MON	1,874	22,672	09/29/2016	10/01/2046
3128PS	WB	9	FHLMC GOLD POOL J13342			4	1FE	70,322	101.295	70,780	69,875	70,112		(27)			3.500	3.409	MON	204	2,495	01/31/2011	10/01/2025
3128PX	A9	7	FHLMC GOLD POOL J17232			4	1FE	54,638	100.377	54,638	54,432	54,638		(75)	499		3.000	2.906	MON	136	1,664	11/30/2011	11/01/2026
3128PX	Y5	9	FHLMC GOLD POOL J17932			4	1FE	204,521	100.391	204,521	203,726	204,521		(290)	2,093		3.000	2.906	MON	509	6,220	05/31/2012	03/01/2027
31306X	4T	7	FHLMC GOLD POOL J20834			4	1FE	185,293	98.886	185,293	187,380	185,293		97	1,097		2.500	2.879	MON	390	4,765	01/31/2013	10/01/2027
31307B	J7	6	FHLMC GOLD POOL J22986			4	1FE	83,148	98.886	83,148	84,084	83,148		39	505		2.500	2.861	MON	175	2,138	06/28/2013	03/01/2028
31307C	GW	2	FHLMC GOLD POOL J23813			4	1FE	124,885	98.157	125,210	127,560	125,104		219			2.000	2.561	MON	213	2,595	08/26/2016	05/01/2028
3132GD	SE	3	FHLMC GOLD POOL Q00517			4	1FE	83,823	105.615	83,715	79,265	82,422		(28)			5.000	3.859	MON	330	3,971	04/29/2011	04/01/2041
3132GF	3N	5	FHLMC GOLD POOL Q02605			4	1FE	54,286	104.706	54,286	51,846	54,286		(33)	579		4.500	3.253	MON	194	2,359	10/15/2014	08/01/2041
3132GK	ZN	9	FHLMC GOLD POOL Q04649			4	1FE	55,042	100.742	55,822	55,411	55,068		5			3.500	3.696	MON	162	1,959	11/30/2011	11/01/2041
3132GU	KW	3	FHLMC GOLD POOL Q09009			4	1FE	125,967	102.845	125,832	122,351	125,702		(42)			4.000	3.402	MON	408	4,956	11/07/2012	06/01/2042
3132HL	PX	5	FHLMC GOLD POOL Q10438			4	1FE	63,524	100.742	64,433	63,959	63,559		5			3.500	3.695	MON	187	2,258	10/15/2014	08/01/2042
3132HQ	YV	8	FHLMC GOLD POOL Q14324			4	1FE	222,156	98.292	230,202	234,203	223,329		166			3.000	3.973	MON	586	7,096	01/31/2013	01/01/2043
3132J8	5J	5	FHLMC GOLD POOL Q17648			4	1FE	132,910	100.741	134,791	133,800	133,004		10			3.500	3.689	MON	390	4,730	10/15/2014	04/01/2043
3132J9	V9	6	FHLMC GOLD POOL Q18339			4	1FE	35,920	98.260	37,208	37,867	36,135		25			3.000	3.967	MON	95	1,146	05/31/2013	05/01/2043
3132JB	N3	3	FHLMC GOLD POOL Q19909			4	1FE	206,344	98.240	213,705	217,534	207,630		141			3.000	3.955	MON	544	6,611	10/15/2014	07/01/2043
3132M6	VL	1	FHLMC GOLD POOL Q26319			4	1FE	466,453	102.183	466,453	456,487	466,453		(154)	10,793		4.000	3.437	MON	1,522	18,509	12/30/2015	05/01/2044
3132QR	FB	1	FHLMC GOLD POOL Q34661			4	1FE	568,186	97.800	568,186	580,970	568,186		36	9,460		3.000	3.507	MON	1,452	17,541	07/31/2015	07/01/2045
3132XU	SH	9	FHLMC GOLD POOL Q52319			4	1FE	511,216	99.983	511,769	511,855	511,234		19			3.500	3.574	MON	1,493	10,504	05/29/2018	11/01/2047
3132Y1	VU	9	FHLMC GOLD POOL Q57826			4	1FE	1,009,977	103.525	1,009,977	975,589	1,009,977		(1,305)	3,484		4.500	3.942	MON	3,658	14,725	08/30/2018	08/01/2048
3132L5	AC	7	FHLMC GOLD POOL V80003			4	1FE	216,851	98.283	224,645	228,569	218,111		154			3.000	3.966	MON	571	6,918	10/15/2014	04/01/2043
3132L5	AD	5	FHLMC GOLD POOL V80004			4	1FE	57,622	98.269	59,693	60,745	57,957		41			3.000	3.971	MON	152	1,840	04/30/2013	04/01/2043
3132L5	AH	6	FHLMC GOLD POOL V80008			4	1FE	102,745	100.742	102,745	101,988	102,745		(15)	435		3.500	3.394	MON	297	3,614	01/31/2014	04/01/2043
3132L5	B3	6	FHLMC GOLD POOL V80058			4	1FE	72,975	98.271	75,601	76,931	73,411		51			3.000	3.964	MON	192	2,329	10/15/2014	05/01/2043
3128P8	DH	1	FHLMC PC GOLD POOL C91904			4	1FE	20,154	96.132	20,154	20,965	20,154		21	413		2.500	3.216	MON	44	528	01/04/2017	11/01/2036
3128P8	DM	0	FHLMC PC GOLD POOL C91908			4	1FE	103,896	98.901	103,896	105,050	103,896		(60)	2,215		3.000	3.242	MON	263	3,178	01/04/2017	01/01/2037
3132QV	JT	9	FHLMC PC GOLD POOL Q38373			4	1FE	904,283	100.339	904,283	901,225	904,283		(108)	9,648		3.500	3.501	MON	2,629	29,209	01/30/2018	01/01/2046
3132WJ	FD	8	FHLMC PC GOLD POOL Q44663			4	1FE	839,100	97.482	839,100	860,778	839,100		172	17,109		3.000	3.410	MON	2,152	26,048	02/28/2017	11/01/2046
3132Y1	HK	7	FHLMC PC GOLD POOL Q57433			4	1FE	989,019	101.974	992,870	973,654	988,489		(531)			4.000	3.829	MON	3,246	16,314	07/26/2018	07/01/2048
3128KC	AA	5	FHLMC POOL A50001			4	1FE	62,440	104.708	69,744	66,608	63,295		62			5.000	6.981	MON	278	3,568	06/01/2006	06/01/2036
312935	MZ	9	FHLMC POOL A88476			4	1FE	82,289	104.389	86,026	82,409	82,314		1			4.500	4.630	MON	309	3,753	10/15/2014	09/01/2039
312936	FW	2	FHLMC POOL A89181			4	1FE	106,104	104.689	111,241	106,259	106,137		1			4.500	4.630	MON	398	4,815	10/30/2009	10/01/2039
312943	UG	6	FHLMC POOL A95083			4	1FE	476,404	102.892	476,404	463,015	476,404		(219)	3,858		4.000	3.273	MON	1,543	18,724	10/15/2014	11/01/2040
3128MB	MS	3	FHLMC POOL G12869			4	1FE	8,518	102.546	8,846	8,627	8,592		10			5.000	5.489	MON	36	449	11/14/2007	09/01/2022
3128MB	X6	9	FHLMC POOL G13201			4	1FE	9,499	103.120	10,048	9,744	9,641		19			4.500	5.277	MON	37	452	10/15/2014	07/01/2023
3132HR	FR	6	FHLMC POOL Q14676			4	1FE	106,909	98.236	110,716	112,704	107,479		76			3.000	3.976	MON	282	3,410	02/28/2013	01/01/2043
3132J6	5D	2	FHLMC POOL Q15843			4	1FE	47,767	98.257	49,480	50,357	48,030		34			3.000	3.977	MON	126	1,528	02/28/2013	02/01/2043

SCHEDULE D - PART 1

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

E10.11

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						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
31371H	LT	3	FNMA POOL 252438		4	1FE	47,862	108.951	50,459	46,314	47,459		(55)			6.000	5.029	MON	232	2,821	09/30/2003	05/01/2029
31371K	VF	5	FNMA POOL 254514		4	1FE	16,617	106.996	17,611	16,460	16,569		(3)			5.500	5.406	MON	75	922	10/31/2003	11/01/2032
31371M	HM	2	FNMA POOL 255936		4	1FE	18,061	102.200	18,636	18,235	18,208		19			4.500	4.834	MON	68	863	08/31/2005	12/31/2040
31374T	MV	8	FNMA POOL 323572		4	1FE	3,014	108.061	3,147	2,912	2,959		(3)			7.500	7.038	MON	18	223	03/20/2001	01/01/2029
31376K	GM	2	FNMA POOL 357604		4	1FE	11,810	108.922	12,408	11,391	11,721		(6)			6.000	5.059	MON	57	696	10/15/2014	08/01/2034
31385H	3F	7	FNMA POOL 545398		4	1FE	6,308	114.256	6,998	6,125	6,214		(3)			7.000	6.757	MON	36	438	03/11/2002	12/01/2031
31385J	JC	3	FNMA POOL 545759		4	1FE	11,894	112.731	12,885	11,430	11,806		(14)			6.500	5.651	MON	62	757	10/15/2014	07/01/2032
31385W	ZT	9	FNMA POOL 555254		4	1FE	28,164	112.364	30,351	27,012	27,724		(28)			6.500	5.769	MON	146	1,785	09/30/2003	01/01/2033
31404F	VD	2	FNMA POOL 67512		4	1FE	31,109	107.644	33,820	31,418	31,156		6			5.500	5.932	MON	144	1,751	05/28/2004	04/01/2034
31400E	NV	8	FNMA POOL 685404		4	1FE	21,563	107.786	23,079	21,412	21,536		(4)			5.500	5.435	MON	98	1,203	03/10/2005	02/01/2033
31400P	MU	6	FNMA POOL 693471		4	1FE	15,499	107.084	16,532	15,438	15,487		(1)			5.500	5.528	MON	71	864	07/30/2004	03/01/2033
31401A	K3	0	FNMA POOL 702414		4	1FE	115,102	106.172	118,306	111,428	113,878		(72)			5.000	4.389	MON	464	5,651	06/10/2003	06/01/2033
31401V	5J	6	FNMA POOL 720049		4	1FE	12,524	107.648	13,916	12,928	12,573		8			5.500	6.624	MON	59	720	06/29/2007	07/01/2033
31401X	H8	3	FNMA POOL 721255		4	1FE	10,868	107.501	11,722	10,904	10,875		1			5.500	5.734	MON	50	607	06/30/2004	07/01/2033
31402C	VQ	2	FNMA POOL 725223		4	1FE	37,485	107.683	39,823	36,982	37,398		(10)			5.500	5.256	MON	170	2,065	05/31/2005	03/01/2034
31402H	5E	7	FNMA POOL 729945		4	1FE	26,769	107.377	27,813	25,903	26,597		(15)			6.000	5.124	MON	130	1,596	12/31/2003	11/01/2033
31402R	DF	3	FNMA POOL 735502		4	1FE	14,603	109.083	16,046	14,710	14,613		2			6.000	6.429	MON	74	898	06/29/2007	04/01/2035
31403A	2N	4	FNMA POOL 743381		4	1FE	10,427	104.421	10,333	9,895	10,133		(7)			7.000	5.726	MON	58	697	10/31/2003	08/01/2028
31403D	DR	7	FNMA POOL 745412		4	1FE	38,156	107.629	42,228	39,235	38,374		15			5.500	6.488	MON	180	2,192	04/28/2006	12/01/2035
31403F	J4	7	FNMA POOL 747383		4	1FE	31,253	105.800	34,113	32,243	31,383		26			5.500	6.642	MON	148	1,782	07/31/2007	10/01/2033
31404M	5N	4	FNMA POOL 773153		4	1FE	974	102.397	1,020	996	(222)		(1,215)			4.000		MON	4	46	08/31/2004	06/01/2019
31404U	Z9	4	FNMA POOL 779368		4	1FE	2,138	101.849	2,229	2,188	2,186		5			4.500	5.030	MON	8	112	05/28/2004	06/01/2019
31405C	U5	6	FNMA POOL 785504		4	1FE	14,075	104.103	15,190	14,591	14,193		8			4.500	5.548	MON	55	670	08/31/2004	06/01/2034
31406A	BY	7	FNMA POOL 803855		4	1FE	28,192	107.573	31,043	28,858	28,284		11			5.500	6.325	MON	132	1,607	10/15/2014	12/01/2034
31406E	3D	4	FNMA POOL 808196		4	1FE	10,092	107.560	10,691	9,940			(10,056)			5.500	(100.000)	MON	46	558	01/31/2005	04/01/2035
31409W	GN	5	FNMA POOL 880505		4	1FE	3,258	101.323	3,261	3,219			(3,234)			6.000	(100.000)	MON	16	202	10/10/2007	08/01/2021
31410D	BZ	2	FNMA POOL 885756		4	1FE	75,529	106.086	84,678	79,819	76,381		61			5.000	6.703	MON	333	4,079	07/31/2006	07/01/2036
31410E	AG	3	FNMA POOL 886607		4	1FE	28,185	108.951	30,677	28,156	28,178		(0)			6.000	6.138	MON	141	1,720	08/31/2006	08/01/2036
31410L	TT	9	FNMA POOL 890762		4	1FE	761,004	97.698	761,004	778,934	761,004		49	17,289		2.500	3.029	MON	1,623	19,714	12/28/2016	10/01/2031
31410P	BM	4	FNMA POOL 892944		4	1FE	5,543	107.386	5,832	5,431	5,534		(2)			6.500	6.121	MON	29	354	10/15/2014	08/01/2036
31410P	5F	6	FNMA POOL 893746		4	1FE	87,478	107.347	94,030	87,594	87,506		1			6.000	6.206	MON	438	5,269	09/01/2006	07/01/2036
31410V	DW	7	FNMA POOL 898417		4	1FE	9,220	108.348	9,887	9,126	9,209		(1)			6.000	5.824	MON	46	567	03/10/2008	10/01/2036
31411V	QX	0	FNMA POOL 915870		4	1FE	2,368	104.121	2,395	2,300	2,357		(1)			7.000	6.545	MON	13	173	11/03/2008	04/01/2037
31412A	M9	2	FNMA POOL 919384		4	1FE	5,423	108.162	5,868	5,426	5,424		0			6.000	6.181	MON	27	330	05/31/2007	05/01/2037
31412N	3P	9	FNMA POOL 930606		4	1FE	98,694	102.810	104,989	102,119	99,169		41			4.000	4.937	MON	340	4,143	10/15/2014	02/01/2039
31412R	HS	9	FNMA POOL 932741		4	1FE	28,067	104.742	28,511	27,221	27,861		(7)			4.500	3.872	MON	102	1,241	06/08/2010	04/01/2040
31412R	H5	9	FNMA POOL 932752		4	1FE	138,757	106.151	138,757	130,716	138,757		(112)	2,206		5.000	3.188	MON	545	6,643	01/31/2014	04/01/2040
31413B	PG	0	FNMA POOL 940623		4	1FE	9,413	107.166	10,538	9,834	9,514		4			5.500	6.849	MON	45	551	08/01/2007	08/01/2037
31413H	LK	2	FNMA POOL 945930		4	1FE	14,147	105.800	15,632	14,775	14,308		8			5.500	6.877	MON	68	842	08/01/2007	08/01/2037
31413R	G3	4	FNMA POOL 953018		4	1FE	6,578	111.718	7,155	6,405	6,545		(2)			6.500	5.949	MON	35	421	10/08/2008	10/01/2037

SCHEDULE D - PART 1

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

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
							Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description				NAIC Design- ation and Admini- strative Symbol	Actual Cost			Par Value	Book/Adjusted Carrying Value											
31413S	GT	5	FNMA POOL 953910.....	4	1FE	9,695	108.900	10,441	9,588	9,663		(1)			6.000	5.876	MON	48	592	12/07/2007	11/01/2037
31413U	JQ	3	FNMA POOL 955771.....	4	1FE	5,250	110.330	5,640	5,112	5,225		(1)			6.500	5.851	MON	28	336	10/08/2008	10/01/2037
31413Y	RZ	6	FNMA POOL 959604.....	4	1FE	1,587	112.482	1,738	1,545	1,578		(1)			6.500	6.126	MON	8	102	10/08/2008	11/01/2037
31413Y	2M	2	FNMA POOL 959880.....	4	1FE	3,021	106.587	3,286	3,082	3,037		1			5.500	6.171	MON	14	176	11/01/2007	11/01/2037
31414C	6Y	9	FNMA POOL 962687.....	4	1FE	29,929	105.375	31,778	30,157	29,976		2			5.000	5.317	MON	126	1,533	10/06/2008	04/01/2038
31414T	CA	7	FNMA POOL 975365.....	4	1FE	12,230	102.303	12,648	12,364	12,309		9			5.000	5.419	MON	52	636	08/29/2008	06/01/2023
31415R	E9	1	FNMA POOL 986760.....	4	1FE	18,121	107.567	19,496	18,124	18,122		0			5.500	5.645	MON	83	1,014	09/05/2008	07/01/2038
31415X	QZ	7	FNMA POOL 992472.....	4	1FE	3,293	107.302	3,507	3,268	3,285		(0)			6.000	5.982	MON	16	197	10/01/2008	10/01/2038
31416B	RY	6	FNMA POOL 995203.....	4	1FE	42,222	106.181	42,222	39,764	42,222		(76)	706		5.000	3.032	MON	166	2,020	10/04/2012	07/01/2035
31416H	WK	7	FNMA POOL AA0649.....	4	1FE	26,715	106.754	26,715	25,025	26,715		(32)	560		5.000	3.023	MON	104	1,265	10/15/2014	12/01/2038
31416L	HR	0	FNMA POOL AA2939.....	4	1FE	59,908	104.799	62,835	59,958	59,916		1			4.500	4.616	MON	225	2,732	10/15/2014	04/01/2039
31416M	X4	1	FNMA POOL AA4298.....	4	1FE	37,378	103.838	38,294	36,879	37,236		(17)			4.500	4.203	MON	138	1,690	11/30/2009	03/01/2029
31416M	6U	3	FNMA POOL AA4482.....	4	1FE	28,024	102.809	29,814	28,999	28,171		12			4.000	4.930	MON	97	1,178	09/22/2009	04/01/2039
31416N	DJ	8	FNMA POOL AA4604.....	4	1FE	55,183	104.695	55,183	52,708	55,183		(42)	618		4.500	3.186	MON	198	2,397	10/15/2014	04/01/2039
31416T	MF	3	FNMA POOL AA9357.....	4	1FE	41,401	104.715	43,389	41,435	41,408		0			4.500	4.615	MON	155	1,893	09/17/2009	08/01/2039
31416X	JM	3	FNMA POOL AB2067.....	4	1FE	159,759	100.780	170,263	168,945	161,388		93			3.500	4.833	MON	493	5,987	02/28/2011	01/01/2041
31416X	Q2	9	FNMA POOL AB2272.....	4	1FE	216,576	104.880	224,202	213,770	215,793		(22)			4.500	4.312	MON	802	9,725	10/15/2014	02/01/2041
31416X	7F	1	FNMA POOL AB2693.....	4	1FE	32,571	104.744	32,903	31,413	32,245		(9)			4.500	3.822	MON	118	1,429	05/17/2011	04/01/2041
31416Y	XS	2	FNMA POOL AB3388.....	4	1FE	146,899	102.825	146,899	142,863	146,899		(46)	33		4.000	3.304	MON	476	5,829	09/30/2011	08/01/2041
31417A	EP	0	FNMA POOL AB3741.....	4	1FE	254,605	100.781	254,605	252,632	254,605		(95)	4,341		3.500	3.385	MON	737	8,959	03/31/2015	10/01/2041
31417C	VJ	1	FNMA POOL AB6016.....	4	1FE	112,656	100.781	114,175	113,291	112,706		8			3.500	3.671	MON	330	4,001	08/31/2012	08/01/2042
31417C	7F	6	FNMA POOL AB6293.....	4	1FE	64,370	101.420	64,370	63,469	64,370		(160)	1,036		3.500	3.048	MON	185	2,258	10/15/2014	09/01/2027
31417D	2J	1	FNMA POOL AB7076.....	4	1FE	258,975	98.350	267,995	272,490	260,268		191			3.000	3.944	MON	681	8,255	01/31/2013	11/01/2042
31417E	SX	0	FNMA POOL AB7733.....	4	1FE	115,778	98.315	119,769	121,821	116,362		83			3.000	3.938	MON	305	3,688	11/05/2013	01/01/2043
31417F	YV	4	FNMA POOL AB8823.....	4	1FE	282,555	98.292	292,211	297,289	284,051		195			3.000	3.941	MON	743	8,992	03/28/2013	03/01/2043
31417G	MM	5	FNMA POOL AB9363.....	4	1FE	63,837	100.779	64,704	64,204	63,875		4			3.500	3.670	MON	187	2,282	10/15/2014	05/01/2043
31417G	TL	0	FNMA POOL AB9554.....	4	1FE	684,417	98.280	684,417	696,393	684,417		3	11,784		3.000	3.379	MON	1,741	21,081	12/09/2015	06/01/2043
31417M	JP	9	FNMA POOL AC2969.....	4	1FE	35,744	106.395	37,022	34,796	35,496		(8)			5.000	4.463	MON	145	1,755	10/15/2014	09/01/2039
31417M	VE	0	FNMA POOL AC3312.....	4	1FE	92,211	104.708	96,633	92,288	92,227		1			4.500	4.615	MON	346	4,199	10/06/2009	10/01/2039
31417V	PC	1	FNMA POOL AC8518.....	4	1FE	47,130	106.152	47,130	44,399	47,130		(39)	733		5.000	3.216	MON	185	2,256	10/15/2014	12/01/2039
31418M	UK	6	FNMA POOL AD0585.....	4	1FE	160,447	105.017	167,710	159,698	160,278		(8)			4.500	4.480	MON	599	7,268	03/31/2010	12/01/2039
31418N	CF	5	FNMA POOL AD0969.....	4	1FE	61,917	107.665	61,917	57,509	61,917		(88)	553		5.500	3.028	MON	264	3,219	11/07/2012	08/01/2037
31418T	3T	2	FNMA POOL AD6209.....	4	1FE	26,111	102.397	25,864	25,258	25,678		(66)			4.000	3.373	MON	84	1,045	07/30/2010	06/01/2025
31419A	GY	7	FNMA POOL AE0214.....	4	1FE	280,211	102.809	280,211	272,555	280,211		(119)	317		4.000	3.277	MON	909	11,027	07/31/2012	02/01/2040
31419C	AH	6	FNMA POOL AE1807.....	4	1FE	153,785	102.825	161,692	157,249	154,450		32			4.000	4.591	MON	524	6,373	02/04/2011	10/01/2040
31419E	JT	7	FNMA POOL AE3873.....	4	1FE	63,184	104.744	65,465	62,500	63,020		(5)			4.500	4.337	MON	234	2,821	10/15/2014	10/01/2040
3138A1	SP	7	FNMA POOL AH0525.....	4	1FE	129,875	102.825	136,488	132,738	130,519		25			4.000	4.558	MON	442	5,368	02/04/2011	12/01/2040
3138A2	NM	7	FNMA POOL AH1295.....	4	1FE	101,327	101.307	102,030	100,713	101,032		(34)			3.500	3.424	MON	294	3,594	01/31/2011	01/01/2026
3138A5	TQ	5	FNMA POOL AH4158.....	4	1FE	89,389	102.817	93,129	90,578	89,666		10			4.000	4.361	MON	302	3,673	02/28/2011	01/01/2041
3138A7	FP	8	FNMA POOL AH5573.....	4	1FE	177,912	102.825	177,912	173,023	177,912		(63)	264		4.000	3.297	MON	577	6,988	02/29/2012	02/01/2041
3138AG	2C	1	FNMA POOL AI3470.....	4	1FE	96,464	104.744	97,550	93,132	95,422		(25)			4.500	3.873	MON	349	4,266	06/30/2011	06/01/2041

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						12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	n	Bond CHAR	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
E10.13	3138AP	TM	0	FNMA POOL AI9555.....	..	..	4	1FE	81,546	102.826	81,546	79,305	81,546	(26)	30	4.000	3.302	MON...	264	3,204	10/31/2011.	09/01/2041.
	3138E2	E2	7	FNMA POOL AJ9152.....	..	..	4	1FE	57,624	101.222	57,624	56,928	57,624	(156)	996	3.500	3.091	MON...	166	2,029	10/10/2012.	12/01/2026.
	3138E9	A2	6	FNMA POOL AK4524.....	..	..	4	1FE	127,834	104.188	127,834	122,695	127,834	(63)	2,108	4.500	3.309	MON...	460	5,588	10/02/2012.	03/01/2042.
	3138E9	P7	9	FNMA POOL AK4945.....	..	..	4	1FE	164,710	100.781	166,926	165,633	164,776	12		3.500	3.672	MON...	483	5,871	02/29/2012.	02/01/2042.
	3138EA	Y4	3	FNMA POOL AK6130.....	..	..	4	1FE	77,286	100.036	77,286	77,258	77,286	(120)	1,112	3.000	3.030	MON...	193	2,354	02/29/2012.	03/01/2027.
	3138EG	WV	2	FNMA POOL AL0659.....	..	..	4	1FE	64,307	104.698	64,307	61,422	64,307	(37)	616	4.500	3.258	MON...	230	2,802	09/06/2012.	07/01/2041.
	3138EJ	RZ	3	FNMA POOL AL2303.....	..	..	4	1FE	23,448	102.242	23,448	22,934	23,448	(135)	172	4.500	3.065	MON...	86	1,081	10/10/2012.	06/01/2026.
	3138EJ	SQ	2	FNMA POOL AL2326.....	..	..	4	1FE	170,744	104.373	170,744	163,590	170,744	(86)	2,319	4.500	3.251	MON...	613	7,450	10/02/2012.	04/01/2042.
	3138EK	X2	6	FNMA POOL AL3396.....	..	..	4	1FE	142,411	98.661	142,411	144,345	142,411	65	1,267	2.500	2.946	MON...	301	3,680	05/31/2013.	03/01/2028.
	3138EL	VR	1	FNMA POOL AL4223.....	..	..	4	1FE	196,758	103.124	196,511	190,558	195,815	(54)		4.000	3.294	MON...	635	7,712	10/31/2013.	05/01/2043.
	3138LT	JT	6	FNMA POOL AO2973.....	..	..	4	1FE	616,821	100.780	624,148	619,316	617,017	34		3.500	3.640	MON...	1,806	21,923	05/31/2012.	05/01/2042.
	3138LU	R5	6	FNMA POOL AO4107.....	..	..	4	1FE	77,177	104.188	77,177	74,074	77,177	(38)	1,254	4.500	3.310	MON...	278	3,358	10/02/2012.	06/01/2042.
	3138LW	NY	3	FNMA POOL AO5806.....	..	..	4	1FE	15,528	100.781	15,727	15,605	15,534	1		3.500	3.659	MON...	46	551	04/30/2013.	06/01/2042.
	3138LY	2C	0	FNMA POOL AO7970.....	..	..	4	1FE	323,551	98.661	323,551	327,944	323,551	(85)	5,233	2.500	2.960	MON...	683	8,342	10/06/2016.	06/01/2027.
	3138LY	4R	5	FNMA POOL AO8031.....	..	..	4	1FE	64,870	100.780	65,726	65,217	64,898	4		3.500	3.665	MON...	190	2,303	01/03/2014.	07/01/2042.
	3138W1	GA	9	FNMA POOL AP3792.....	..	..	4	1FE	73,124	98.281	75,620	76,944	73,502	51		3.000	3.945	MON...	192	2,334	10/15/2014.	02/01/2043.
	3138M9	6K	2	FNMA POOL AP6273.....	..	..	4	1FE	337,541	98.376	349,368	355,135	339,186	251		3.000	3.946	MON...	888	10,772	10/31/2012.	10/01/2042.
	3138MC	4P	6	FNMA POOL AP8929.....	..	..	4	1FE	111,550	100.313	111,550	111,202	111,550	(195)	1,868	3.000	2.941	MON...	278	3,405	02/28/2014.	10/01/2027.
	3138MK	QZ	2	FNMA POOL AQ4071.....	..	..	4	1FE	41,580	98.660	41,580	42,145	41,580	24	301	2.500	2.929	MON...	88	1,072	09/30/2013.	04/01/2028.
	3138MN	RE	2	FNMA POOL AQ6784.....	..	..	4	1FE	20,330	100.781	20,569	20,410	20,337	1		3.500	3.636	MON...	60	723	01/03/2014.	12/01/2042.
	3138MR	BF	7	FNMA POOL AQ9037.....	..	..	4	1FE	489,328	98.660	489,328	495,973	489,328	(118)	7,941	2.500	2.927	MON...	1,033	12,590	04/07/2014.	01/01/2028.
	3138W6	BV	7	FNMA POOL AR8151.....	..	..	4	1FE	143,287	98.397	148,351	150,768	144,074	104		3.000	3.947	MON...	377	4,567	10/15/2014.	03/01/2043.
	3138W7	UG	7	FNMA POOL AR9582.....	..	..	4	1FE	47,627	98.304	49,235	50,085	47,876	33		3.000	3.933	MON...	125	1,516	02/28/2013.	03/01/2043.
	3138W9	JV	3	FNMA POOL AS0275.....	..	..	4	1FE	52,977	99.482	53,492	53,770	53,130	24		3.000	3.335	MON...	134	1,630	09/25/2013.	08/01/2033.
	3138WA	GR	2	FNMA POOL AS1107.....	..	..	4	1FE	183,837	102.462	183,837	179,419	183,837	(38)	162	4.000	3.390	MON...	598	7,284	11/27/2013.	11/01/2043.
	3138WF	2S	4	FNMA POOL AS6184.....	..	..	4	1FE	759,753	100.688	759,753	754,562	759,753	(229)	16,458	3.500	3.395	MON...	2,201	26,650	04/27/2016.	11/01/2045.
	3138WG	CY	8	FNMA POOL AS6386.....	..	..	4	1FE	1,087,858	97.611	1,087,858	1,114,483	1,087,858	130	19,479	3.000	3.410	MON...	2,786	33,679	03/27/2017.	12/01/2045.
	3138WH	BS	0	FNMA POOL AS7248.....	..	..	4	1FE	1,162,946	102.021	1,162,946	1,139,906	1,162,946	(1,397)	28,194	4.000	3.534	MON...	3,800	46,201	10/06/2016.	05/01/2046.
	3138WH	ER	9	FNMA POOL AS7343.....	..	..	4	1FE	1,216,038	97.528	1,216,038	1,246,858	1,216,038	175	24,679	3.000	3.609	MON...	3,117	37,705	11/30/2016.	06/01/2046.
	3138WH	J2	9	FNMA POOL AS7480.....	..	..	4	1FE	69,989	95.716	69,989	73,121	69,989	122	1,377	2.000	2.964	MON...	122	1,481	08/26/2016.	07/01/2031.
	3138WM	XC	0	FNMA POOL AT0674.....	..	..	4	1FE	108,925	100.781	110,323	109,469	108,979	6		3.500	3.656	MON...	319	3,867	04/30/2013.	04/01/2043.
	3138WP	MY	7	FNMA POOL AT2174.....	..	..	4	1FE	88,147	100.747	89,249	88,587	88,193	5		3.500	3.655	MON...	258	3,122	04/30/2013.	05/01/2043.
	3138WQ	AY	8	FNMA POOL AT2722.....	..	..	4	1FE	159,856	98.269	162,503	165,366	160,390	74		3.000	3.639	MON...	413	5,013	03/31/2014.	05/01/2043.
	3138WQ	QS	4	FNMA POOL AT3164.....	..	..	4	1FE	105,947	98.373	109,662	111,476	106,551	76		3.000	3.942	MON...	279	3,380	11/05/2013.	04/01/2043.
	3138WQ	RA	2	FNMA POOL AT3180.....	..	..	4	1FE	227,658	98.338	235,572	239,552	228,956	161		3.000	3.939	MON...	599	7,255	04/30/2013.	05/01/2043.
	3138WS	SQ	2	FNMA POOL AT5026.....	..	..	4	1FE	150,893	98.268	156,011	158,760	151,732	102		3.000	3.933	MON...	397	4,812	05/31/2013.	05/01/2043.
	3138WT	ZN	9	FNMA POOL AT6148.....	..	..	4	1FE	46,295	102.824	46,185	44,916	46,124	(13)		4.000	3.307	MON...	150	1,814	09/30/2013.	06/01/2042.
	3138X0	PV	4	FNMA POOL AU1335.....	..	..	4	1FE	58,740	100.646	58,740	58,363	58,740	(9)	316	3.500	3.416	MON...	170	2,062	02/28/2014.	07/01/2043.
	3138X2	QS	6	FNMA POOL AU3164.....	..	..	4	1FE	116,923	99.482	117,612	118,225	117,174	39		3.000	3.260	MON...	296	3,585	07/24/2013.	08/01/2033.
	3138X3	F7	2	FNMA POOL AU3789.....	..	..	4	1FE	87,994	98.659	87,994	89,190	87,994	46	635	2.500	2.909	MON...	186	2,268	10/15/2014.	08/01/2028.
	3138X3	XS	6	FNMA POOL AU4288.....	..	..	4	1FE	191,135	102.804	191,135	185,923	191,135	(61)	1,661	4.000	3.295	MON...	620	7,539	03/31/2014.	09/01/2043.

SCHEDULE D - PART 1

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

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-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
3138X5	SG	3	FNMA	POOL	AU5918	.....4	.....1FE	.....235,499	.....98,272	.....243,489	.....247,769	.....236,941	.....152	.....	.....	.....3.000	.....3.914	MON	.....619	.....7,495	08/30/2013.	09/01/2043.
3138X5	SH	1	FNMA	POOL	AU5919	.....4	.....1FE	.....131,618	.....100,680	.....133,255	.....132,355	.....131,707	.....8	.....	.....	.....3.500	.....3.665	MON	.....386	.....4,689	08/30/2013.	09/01/2043.
3138X6	WX	9	FNMA	POOL	AU6961	.....4	.....1FE	.....413,440	.....100,066	.....413,440	.....413,166	.....413,440	.....(610)	.....7,661	.....	.....3.000	.....3.022	MON	.....1,033	.....12,617	10/15/2014.	10/01/2028.
3138X7	DK	6	FNMA	POOL	AU7305	.....4	.....1FE	.....473,753	.....102,670	.....473,753	.....461,431	.....473,753	.....(223)	.....12,600	.....	.....4.000	.....3.332	MON	.....1,538	.....18,783	09/29/2015.	08/01/2043.
3138X9	SH	3	FNMA	POOL	AU9519	.....4	.....1FE	.....38,858	.....100,612	.....39,315	.....39,076	.....38,885	.....2	.....	.....	.....3.500	.....3.664	MON	.....114	.....1,381	09/30/2013.	10/01/2043.
3138XB	XS	8	FNMA	POOL	AV0688	.....4	.....1FE	.....104,372	.....100,747	.....104,348	.....103,575	.....104,275	.....(9)	.....	.....	.....3.500	.....3.410	MON	.....302	.....3,670	10/15/2014.	12/01/2043.
3138XB	XV	1	FNMA	POOL	AV0691	.....4	.....1FE	.....198,762	.....102,789	.....198,762	.....193,368	.....198,762	.....(71)	.....2,804	.....	.....4.000	.....3.301	MON	.....645	.....7,845	01/31/2014.	12/01/2043.
3138Y4	MW	6	FNMA	POOL	AX3072	.....4	.....1FE	.....751,701	.....100,378	.....751,701	.....748,871	.....751,701	.....(205)	.....17,801	.....	.....3.500	.....3.465	MON	.....2,184	.....26,646	03/31/2015.	10/01/2044.
3138YH	U6	5	FNMA	POOL	AY4204	.....4	.....1FE	.....649,706	.....100,368	.....649,706	.....647,325	.....649,706	.....(165)	.....15,125	.....	.....3.500	.....3.470	MON	.....1,888	.....22,926	09/29/2015.	05/01/2045.
3140EU	LG	2	FNMA	POOL	BC0326	.....4	.....1FE	.....104,689	.....100,327	.....104,689	.....104,349	.....104,689	.....(34)	.....2,145	.....	.....3.500	.....3.480	MON	.....304	.....3,688	01/08/2016.	12/01/2045.
3140FP	DG	1	FNMA	POOL	BE3702	.....4	.....1FE	.....884,139	.....101,972	.....884,139	.....867,036	.....884,139	.....(3,099)	.....19,457	.....	.....4.000	.....3.651	MON	.....2,890	.....34,951	12/27/2017.	06/01/2047.
3140HM	N2	6	FNMA	POOL	BK7608	.....4	.....1FE	.....996,549	.....101,959	.....1,005,040	.....985,729	.....996,303	.....(245)	.....	.....	.....4.000	.....3.901	MON	.....3,286	.....6,606	09/28/2018.	09/01/2048.
3140J6	GQ	4	FNMA	POOL	BM2006	.....4	.....1FE	.....556,829	.....101,967	.....558,443	.....547,673	.....556,392	.....(438)	.....	.....	.....4.000	.....3.821	MON	.....1,826	.....14,754	04/26/2018.	01/01/2048.
3140Q7	2X	4	FNMA	POOL	CA0789	.....4	.....1FE	.....469,513	.....101,326	.....469,513	.....463,367	.....469,513	.....(316)	.....1,213	.....	.....3.500	.....3.296	MON	.....1,351	.....9,599	05/29/2018.	11/01/2032.
3140Q8	CV	5	FNMA	POOL	CA0983	.....4	.....1FE	.....368,721	.....103,613	.....368,721	.....355,865	.....368,721	.....(722)	.....1,157	.....	.....4.500	.....3.953	MON	.....1,334	.....10,810	04/26/2018.	01/01/2048.
31417Y	W5	2	FNMA	POOL	MA0667	.....4	.....1FE	.....82,227	.....102,692	.....83,014	.....80,838	.....81,781	.....(35)	.....	.....	.....4.000	.....3.672	MON	.....269	.....3,278	10/15/2014.	03/01/2031.
31418A	AV	0	FNMA	POOL	MA0919	.....4	.....1FE	.....49,839	.....101,858	.....49,856	.....48,947	.....49,693	.....(31)	.....	.....	.....3.500	.....3.125	MON	.....143	.....1,737	11/30/2011.	12/01/2031.
31418A	KN	7	FNMA	POOL	MA1200	.....4	.....1FE	.....128,293	.....99,482	.....129,539	.....130,214	.....128,640	.....65	.....	.....	.....3.000	.....3.350	MON	.....326	.....3,954	10/31/2012.	10/01/2032.
31418A	RX	8	FNMA	POOL	MA1401	.....4	.....1FE	.....51,971	.....99,482	.....51,971	.....52,242	.....51,971	.....(10)	.....524	.....	.....3.000	.....3.171	MON	.....131	.....1,585	02/06/2014.	04/01/2033.
31418A	VD	7	FNMA	POOL	MA1511	.....4	.....1FE	.....52,153	.....97,398	.....53,609	.....55,041	.....52,718	.....94	.....	.....	.....2.500	.....3.523	MON	.....115	.....1,391	10/15/2014.	07/01/2033.
31418A	4R	6	FNMA	POOL	MA1731	.....4	.....1FE	.....89,921	.....100,546	.....90,919	.....90,425	.....89,989	.....5	.....	.....	.....3.500	.....3.663	MON	.....264	.....3,200	12/31/2013.	01/01/2044.
31418B	XB	7	FNMA	POOL	MA2473	.....4	.....1FE	.....61,061	.....101,305	.....61,061	.....60,275	.....61,061	.....(50)	.....1,165	.....	.....3.500	.....3.206	MON	.....176	.....2,141	01/06/2016.	12/01/2035.
31418B	XC	5	FNMA	POOL	MA2474	.....4	.....1FE	.....597,063	.....99,820	.....597,063	.....598,137	.....597,063	.....(627)	.....11,869	.....	.....3.000	.....3.087	MON	.....1,495	.....18,216	12/09/2015.	12/01/2030.
31418C	CH	5	FNMA	POOL	MA2771	.....4	.....1FE	.....817,950	.....97,528	.....817,950	.....838,680	.....817,950	.....188	.....16,733	.....	.....3.000	.....3.607	MON	.....2,097	.....25,360	09/29/2016.	10/01/2046.
31418C	CS	1	FNMA	POOL	MA2780	.....4	.....1FE	.....1,154,781	.....99,820	.....1,154,781	.....1,156,859	.....1,154,781	.....(1,486)	.....22,682	.....	.....3.000	.....3.080	MON	.....2,892	.....35,316	03/27/2017.	10/01/2031.
31418C	DJ	0	FNMA	POOL	MA2804	.....4	.....1FE	.....140,480	.....98,924	.....140,480	.....142,007	.....140,480	.....(81)	.....3,059	.....	.....3.000	.....3.239	MON	.....355	.....4,301	01/04/2017.	11/01/2036.
31418C	EP	5	FNMA	POOL	MA2841	.....4	.....1FE	.....81,701	.....96,095	.....81,701	.....85,020	.....81,701	.....77	.....1,898	.....	.....2.500	.....3.240	MON	.....177	.....2,142	09/26/2017.	12/01/2036.
31418C	FE	9	FNMA	POOL	MA2864	.....4	.....1FE	.....815,959	.....100,234	.....815,959	.....814,057	.....815,959	.....(768)	.....15,693	.....	.....3.500	.....3.519	MON	.....2,374	.....28,784	03/27/2017.	01/01/2047.
31418C	MF	8	FNMA	POOL	MA3057	.....4	.....1FE	.....896,254	.....100,110	.....896,254	.....895,251	.....896,254	.....(1,484)	.....20,602	.....	.....3.500	.....3.537	MON	.....2,611	.....31,536	10/27/2017.	07/01/2047.
31418C	PE	8	FNMA	POOL	MA3120	.....4	.....1FE	.....936,916	.....100,069	.....936,916	.....936,275	.....936,916	.....(67)	.....901	.....	.....3.500	.....3.547	MON	.....2,731	.....27,475	02/26/2018.	09/01/2047.
31418C	PM	0	FNMA	POOL	MA3127	.....4	.....1FE	.....88,439	.....98,862	.....88,439	.....89,457	.....88,439	.....(81)	.....2,168	.....	.....3.000	.....3.239	MON	.....224	.....2,704	09/25/2017.	09/01/2037.
31418C	PN	8	FNMA	POOL	MA3128	.....4	.....1FE	.....434,488	.....101,306	.....442,373	.....436,671	.....434,512	.....24	.....	.....	.....3.500	.....3.646	MON	.....1,274	.....3,859	09/26/2018.	09/01/2037.
31418C	ZJ	6	FNMA	POOL	MA3444	.....4	.....1FE	.....495,937	.....103,563	.....500,088	.....482,884	.....495,858	.....(79)	.....	.....	.....4.500	.....4.116	MON	.....1,811	.....1,829	11/27/2018.	08/01/2048.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities						.....45,793,895	XXX	.....46,169,603	.....45,845,072	.....45,783,711	.....0	.....(36,221)	.....497,377	.....0	XXX	XXX	XXX	.....136,039	.....1,498,489	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 - Commercial Mortgage-Backed Securities																						
3137AU	PE	3	FHLMC	REMIC	SERIES K-021	.....4	.....1FE	.....97,664	.....98,513	.....98,513	.....100,000	.....98,050	.....386	.....	.....	.....2.396	.....3.684	MON	.....194	......998	07/26/2018.	06/25/2022.
3137AV	XN	2	FHLMC	REMIC	SERIES K-022	.....4	.....1FE	.....98,279	.....98,279	.....98,279	.....100,000	.....98,279	.....230	.....888	.....	.....2.355	.....2.924	MON	.....196	.....2,355	06/26/2014.	07/25/2022.
3137AY	CD	1	FHLMC	REMIC	SERIES K-025	.....4	.....1FE	.....103,855	.....98,400	.....103,855	.....105,544	.....103,855	.....183	.....1,068	.....	.....1.875	.....2.895	MON	.....165	.....2,018	07/22/2014.	04/25/2022.
3137B3	6J	2	FHLMC	REMIC	SERIES K-029	.....4	.....1FE	.....101,447	.....101,447	.....101,447	.....100,000	.....101,447	.....(557)	.....933	.....	.....3.320	.....2.975	MON	.....277	.....3,320	10/24/2014.	02/25/2023.
3137BF	E9	8	FHLMC	REMIC	SERIES K-041	.....4	.....1FE	.....100,614	.....100,614	.....100,614	.....100,000	.....100,614	.....(177)	.....496	.....	.....3.171	.....3.096	MON	.....264	.....3,171	03/27/2015.	10/25/2024.
3137BJ	P6	4	FHLMC	REMIC	SERIES K-046	.....4	.....1FE	.....100,639	.....100,639	.....100,639	.....100,000	.....100,639	.....(151)	.....393	.....	.....3.205	.....3.134	MON	.....267	.....3,205	06/04/2015.	03/25/2025.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date			
CUSIP Identification	Description					Code	n																		
3137BN	GT	5	FHLMC REMIC SERIES K-054	4	1FE	97,522	97,522	97,522	100,000	97,522	130	1,473	2,745	3.192	MON	229	2,745	04/06/2016	01/25/2026						
3137FB	U7	9	FHLMC REMIC SERIES K-069	4	1FE	99,038	99,038	99,038	100,000	99,038	(272)	3,233	3.187	MON	266	3,187	11/08/2017	06/25/2027							
3137FC	JK	1	FHLMC REMIC SERIES K-070	4	1FE	99,818	99,818	99,818	100,000	99,818	(310)	2,839	3.303	MON	275	3,303	11/30/2017	11/25/2027							
3137FE	ZU	7	FHLMC REMIC SERIES K-076	4	1FE	102,549	104,327	104,327	100,000	102,359	(190)		3.900	3.558	MON	325	2,275	05/22/2018	04/25/2028						
3137BD	DC	7	FHLMC REMIC SERIES K-716	4	1FE	100,371	100,371	100,371	100,000	100,371	(449)	681	3.130	2.999	MON	261	3,130	09/17/2014	06/25/2021						
3137BW	WD	2	FHLMC REMIC SERIES K-725	4	1FE	100,082	100,082	100,082	100,000	100,082	(416)	1,715	3.002	3.025	MON	250	3,002	04/12/2017	01/25/2024						
3137FJ	XQ	7	FHLMC REMIC SERIES K-733	4	1FE	100,915	103,525	103,525	100,000	100,891	(25)		3.750	3.505	MON	309	313	11/01/2018	08/25/2025						
3136AH	AG	5	FNMA REMIC TRUST 2013-M14	4	1FE	149,421	102,478	149,421	145,808	149,421	(1,162)	414	3.329	2.315	MON	405	4,897	03/30/2017	10/25/2023						
3136AC	7M	7	FNMA REMIC TRUST 2013-M6	4	1FE	24,799	99,195	24,799	25,000	24,799	(13)	418	3.848	3.991	MON	80	960	10/27/2014	02/25/2043						
3136AJ	B5	4	FNMA REMIC TRUST 2014-M4	4	1FE	101,977	101,977	101,977	100,000	101,977	(401)	212	3.346	2.956	MON	279	3,346	10/24/2014	03/25/2024						
3136AQ	HL	7	FNMA REMIC TRUST 2015-M13	4	1FE	97,737	97,737	97,737	100,000	97,737	252	479	2.802	3.247	MON	234	2,749	12/28/2016	06/25/2025						
3136AR	XR	4	FNMA REMIC TRUST 2016-M4	4	1FE	95,927	95,927	95,927	100,000	95,927	296	1,715	2.576	3.271	MON	215	2,576	04/12/2016	03/25/2026						
3136AU	G2	1	FNMA REMIC TRUST 2017-M1	4	1FE	47,060	94,121	47,060	50,000	47,060	193	1,367	2.498	3.444	MON	104	1,225	01/18/2017	10/25/2026						
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						1,819,714	XXX	1,824,951	1,826,352	1,819,885	0	(2,453)	18,325	0	XXX	XXX	XXX	4,594	48,775	XXX	XXX				
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						56,300,509	XXX	56,801,569	56,540,424	56,322,355	0	(5,621)	541,942	0	XXX	XXX	XXX	192,236	1,712,283	XXX	XXX				

Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations

90131H	AE	5	21ST CENTY FOX AMER INC		2FE	180,894	100,921	181,657	180,000	180,633		(99)			3,700	3,665	MS	1,961	6,660	02/01/2016	09/15/2024
90131H	AN	5	21ST CENTY FOX AMER INC		2FE	19,989	100,574	20,115	20,000	19,999		3			6,900	7,036	MS	460	1,380	04/06/2015	03/01/2019
90131H	BL	8	21ST CENTY FOX AMER INC		2FE	113,687	131,672	131,672	100,000	112,422		(364)			6,650	5,655	MN	850	6,650	04/06/2015	11/15/2037
88579Y	BB	6	3M CO		1FE	90,778	100,611	91,556	91,000	90,789		11			3,250	3,327	FA	879		09/11/2018	02/14/2024
00037B	AB	8	ABB FIN USA INC		1FE	246,167	98,467	246,167	250,000	246,167		555	1,843		2,875	3,391	MN	1,058	7,188	01/07/2015	05/08/2022
002824	BB	5	ABBOTT LABS		2FE	96,197	96,197	96,197	100,000	96,197		406	944		2,950	3,673	MS	869	2,950	10/06/2016	03/15/2025
002824	BD	1	ABBOTT LABS		2FE	294,882	99,131	297,394	300,000	295,149		267			2,900	3,519	MN	725	4,350	10/31/2018	11/30/2021
002824	BE	9	ABBOTT LABS		2FE	80,618	99,695	80,753	81,000	80,724		51			3,400	3,506	MN	230	3,089	11/17/2016	11/30/2023
002824	BG	4	ABBOTT LABS		2FE	54,648	104,394	57,416	55,000	54,671		11			4,750	4,858	MN	218	2,613	11/17/2016	11/30/2036
00287Y	AL	3	ABBVIE INC		2FE	97,303	97,303	97,303	100,000	97,303		200	1,866		2,900	3,691	MN	443	2,900	10/06/2016	11/06/2022
00287Y	AQ	2	ABBVIE INC		2FE	143,878	95,919	143,878	150,000	143,878		192	4,717		3,600	4,387	MN	705	5,400	05/05/2015	05/14/2025
00287Y	AS	8	ABBVIE INC		2FE	136,412	90,941	136,412	150,000	136,412		59	10,378		4,700	5,416	MN	920	7,050	06/30/2015	05/14/2045
00287Y	BE	8	ABBVIE INC		2FE	199,656	99,906	199,812	200,000	199,687		31			3,375	3,462	MN	1,931		09/13/2018	11/14/2021
00287Y	BF	5	ABBVIE INC		2FE	58,248	97,080	58,248	60,000	58,248		12	1,251		4,250	4,675	MN	730		09/13/2018	11/14/2028
00440E	AS	6	ACE INA HLDG INC		1FE	97,056	97,770	97,770	100,000	97,301		245			3,150	3,673	MS	928	1,575	05/11/2018	03/15/2025
00724F	AC	5	ADOBE SYS INC		1FE	98,141	98,141	98,141	100,000	98,141		(349)	4,208		3,250	3,625	FA	1,354	3,250	09/12/2017	02/01/2025
00115A	AH	2	AEP TRANSMISSION CO LLC		1FE	45,853	91,707	45,853	50,000	45,853		1	4,028		3,750	4,296	JD	156	2,203	05/10/2018	12/01/2047
008117	AN	3	AETNA INC		2FE	49,301	101,374	50,687	50,000	49,803		76			4,125	4,344	JD	172	2,063	05/17/2011	06/01/2021
008117	AP	8	AETNA INC		2FE	191,874	95,937	191,874	200,000	191,874		921	4,262		2,750	3,928	MN	703	5,500	09/17/2014	11/15/2022
00817Y	AM	0	AETNA INC NEW		2FE	34,627	86,569	34,627	40,000	34,627		99	805		4,125	5,170	MN	211	1,650	11/02/2012	11/15/2042
00817Y	AV	0	AETNA INC NEW		2FE	171,181	95,101	171,181	180,000	171,181		430	3,430		2,800	4,052	JD	224	3,220	09/12/2018	06/15/2023
00846U	AH	4	AGILENT TECHNOLOGIES INC		2FE	91,529	98,792	98,792	100,000	95,973		968			3,200	4,423	AO	800	3,200	04/08/2013	10/01/2022
00846U	AJ	0	AGILENT TECHNOLOGIES INC		2FE	47,391	100,953	50,476	50,000	48,619		268			3,875	4,608	JJ	893	1,938	06/18/2013	07/15/2023
001192	AJ	2	AGL CAP CORP		2FE	98,483	99,920	99,920	100,000	99,533		161			3,500	3,717	MS	1,031	3,500	09/15/2011	09/15/2021

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
00912X	AL	8	AIR LEASE CORP.....				2FE	64,994	99.991	64,994	65,000	64,994		19	5		3.375	3.636	JJ	1,926	2,194	11/12/2013	01/15/2019
00912X	AN	4	AIR LEASE CORP.....				2FE	53,761	97.748	53,761	55,000	53,761		(367)	3,586		4.250	4.760	MS	688	2,338	07/12/2017	09/15/2024
00912X	AT	1	AIR LEASE CORP.....				2FE	23,475	93.902	23,475	25,000	23,475		155	713		3.000	4.500	MS	221	750	08/08/2016	09/15/2023
00912X	AV	6	AIR LEASE CORP.....				2FE	31,303	89.438	31,303	35,000	31,303		53	3,176		3.625	5.285	AO	317	1,269	03/01/2017	04/01/2027
00912X	AX	2	AIR LEASE CORP.....				2FE	47,312	94.625	47,312	50,000	47,312		136	2,094		2.750	4.255	JJ	634	898	11/13/2017	01/15/2023
00912X	BE	3	AIR LEASE CORP.....				2FE	42,316	98.409	42,316	43,000	42,316		27	405		3.500	4.103	JJ	435		09/10/2018	01/15/2022
009363	AM	4	AIRGAS INC.....				1FE	90,763	98.045	98,045	100,000	95,551		1,038			2.900	4.199	MN	371	2,900	11/19/2012	11/15/2022
010392	FG	8	ALABAMA PWR CO.....				1FE	44,673	95.136	47,568	50,000	45,186		113			4.100	4.852	JJ	945	2,050	01/10/2012	01/15/2042
015271	AL	3	ALEXANDRIA REAL ESTATE EQ INC.....				2FE	105,880	96.255	105,880	110,000	105,880		45	3,799		3.450	4.171	AO	633	3,584	11/14/2017	04/30/2025
017175	AC	4	ALLEGHANY CORP DEL.....				2FE	14,985	104.571	15,686	15,000	14,994		2			4.950	5.025	JD	8	743	06/21/2012	06/27/2022
020002	AX	9	ALLSTATE CORP.....				1FE	121,911	101.544	101,544	100,000	101,221		(3,158)			7.450	4.186	MN	931	7,450	07/19/2011	05/16/2019
02079K	AA	5	ALPHABET INC.....				1FE	102,010	102.010	102,010	100,000	102,010		(1,349)	1,325		3.625	2.767	MN	423	3,625	04/27/2016	05/19/2021
02079K	AC	1	ALPHABET INC.....				1FE	45,455	90.910	45,455	50,000	45,455		386	1,198		1.998	3.388	FA	377	999	08/02/2016	08/15/2026
021441	AF	7	ALTERA CORP.....				1FE	284,716	103.533	284,716	275,000	284,716		(2,867)	5,487		4.100	3.336	MN	1,441	11,275	09/14/2016	11/15/2023
02209S	AL	7	ALTRIA GROUP INC.....				2FE	99,575	102.204	102,204	100,000	99,882		47			4.750	4.862	MN	739	4,750	05/02/2011	05/05/2021
02209S	AS	2	ALTRIA GROUP INC.....				2FE	49,137	98.275	49,137	50,000	49,137		109	233		4.000	4.430	JJ	833	2,000	10/28/2013	01/31/2024
02209S	AT	0	ALTRIA GROUP INC.....				2FE	99,085	99.085	99,085	100,000	99,085		(323)	1,237		2.625	3.563	JJ	1,218	2,625	10/06/2016	01/14/2020
02209S	AU	7	ALTRIA GROUP INC.....				2FE	34,942	87.354	34,942	40,000	34,942		195	3,322		2.625	4.644	MS	306	1,050	09/13/2016	09/16/2026
023135	AL	0	AMAZON COM INC.....				1FE	528,656	99.747	528,656	530,000	528,656		(1,863)	2,987		2.600	2.899	JD	995	13,780	01/06/2015	12/05/2019
023135	AP	1	AMAZON COM INC.....				1FE	49,588	107.114	53,557	50,000	49,643		15			4.800	4.924	JD	173	2,400	12/02/2014	12/05/2034
023135	AQ	9	AMAZON COM INC.....				1FE	38,802	110.863	38,802	35,000	38,802		(119)	1,667		4.950	4.300	JD	125	1,733	11/13/2017	12/05/2044
023135	BC	9	AMAZON COM INC.....				1FE	86,893	96.548	86,893	90,000	86,893		9	2,954		3.150	3.651	FA	1,016	1,418	06/08/2018	08/22/2027
023135	BJ	4	AMAZON COM INC.....				1FE	14,656	97.710	14,656	15,000	14,656		1	234		4.050	4.232	FA	218	304	06/08/2018	08/22/2047
023135	BM	7	AMAZON COM INC.....				1FE	194,328	97.164	194,328	200,000	194,328		(118)	24,064		4.250	4.452	FA	3,046	4,250	06/08/2018	08/22/2057
023608	AF	9	AMEREN CORP.....				2FE	34,532	98.663	34,532	35,000	34,532		27	415		2.700	3.473	MN	121	945	11/17/2015	11/15/2020
02361D	AS	9	AMEREN ILL CO.....				1FE	500,190	101.728	508,639	500,000	500,189		(1)			3.800	3.831	MN	2,428		11/30/2018	05/15/2028
025816	BK	4	AMERICAN EXPRESS CO.....				1FE	97,758	97.758	97,758	100,000	97,758		233	660		3.625	4.095	JD	262	3,625	06/30/2015	12/05/2024
025816	BR	9	AMERICAN EXPRESS CO.....				1FE	62,201	95.694	62,201	65,000	62,201		14	2,706		3.000	3.868	AO	325	1,950	10/23/2017	10/30/2024
0258M0	DT	3	AMERICAN EXPRESS CR CORP MTNBE.....				1FE	158,322	98.951	158,322	160,000	158,322		76	1,568		2.375	3.169	MN	369	3,800	08/29/2017	05/26/2020
0258M0	DX	4	AMERICAN EXPRESS CR CORP MTNBE.....				1FE	98,977	98.977	98,977	100,000	98,977		(188)	1,342		2.600	3.248	MS	773	2,600	10/06/2016	09/14/2020
0258M0	EB	1	AMERICAN EXPRESS CR CORP MTNBE.....				1FE	357,179	97.857	357,179	365,000	357,179		836	5,777		2.250	3.231	MN	1,278	8,213	05/31/2017	05/05/2021
02665W	AU	5	AMERICAN HONDA FIN CORP MTN.....				1FE	98,968	98.968	98,968	100,000	98,968		121	883		2.150	3.055	MS	645	2,150	03/10/2015	03/13/2020
02665W	AZ	4	AMERICAN HONDA FIN CORP MTN.....				1FE	49,400	98.801	49,400	50,000	49,400		7	588		2.450	3.192	MS	330	1,225	09/21/2015	09/24/2020
02665W	BF	7	AMERICAN HONDA FIN CORP MTN.....				1FE	77,070	96.337	77,070	80,000	77,070		640	1,238		1.650	3.193	JJ	620	1,320	07/07/2016	07/12/2021
02665W	CA	7	AMERICAN HONDA FIN CORP MTN.....				1FE	48,648	97.297	48,648	50,000	48,648			1,352		2.600	3.378	MN	163	1,300	11/13/2017	11/16/2022
02665W	CQ	2	AMERICAN HONDA FIN CORP MTN.....				1FE	99,918	100.709	100,709	100,000	99,922		4			3.625	3.676	AO	816		10/03/2018	10/10/2023
026874	DD	6	AMERICAN INTL GROUP INC.....				2FE	172,341	95.745	172,341	180,000	172,341		(123)	8,580		3.750	4.561	JJ	3,206	6,750	05/11/2016	07/10/2025
026874	DH	7	AMERICAN INTL GROUP INC.....				2FE	96,207	96.207	96,207	100,000	96,207		(169)	5,220		3.900	4.570	AO	975	3,900	10/13/2016	04/01/2026
026874	DK	0	AMERICAN INTL GROUP INC.....				2FE	481,682	96.336	481,682	500,000	481,682		199	14,893		4.200	4.748	AO	5,250	10,792	04/30/2018	04/01/2028
03027X	AB	6	AMERICAN TOWER CORP NEW.....				2FE	14,742	98.277	14,742	15,000	14,742		(11)	309		3.500	4.001	JJ	219	525	03/22/2017	01/31/2023
03027X	AC	4	AMERICAN TOWER CORP NEW.....				2FE	15,008	100.057	15,008	15,000	15,008		(104)	5		3.400	2.957	FA	193	510	07/06/2015	02/15/2019

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						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
03027X	AD	2				2FE	103,444	103,444	103,444	100,000	103,444		(231)	971		5.000	4.290	FA	1,889		09/13/2018	02/15/2024
03027X	AG	5				2FE	9,810	98.105	9,810	10,000	9,810		(42)	497		4.000	4.389	JD	33	400	05/18/2017	06/01/2025
03027X	AH	3				2FE	149,140	99.426	149,140	150,000	149,140		8	837		3.300	3.615	FA	1,870	2,475	03/14/2018	02/15/2021
03027X	AK	6				2FE	51,167	93.032	51,167	55,000	51,167		208	519		3.375	4.492	AO	392	928	05/30/2018	10/15/2026
03027X	AM	2				2FE	67,893	90.524	67,893	75,000	67,893		380	369		3.125	4.597	JJ	1,081	1,172	06/13/2018	01/15/2027
03040W	AL	9				1FE	34,579	98.798	34,579	35,000	34,579		4	391		3.400	3.652	MS	397	1,190	08/11/2014	03/01/2025
03076C	AD	8				1FE	74,978	102.010	76,508	75,000	74,999		3			7.300	7.437	JD		5,475	06/03/2009	06/28/2019
03076C	AE	6				1FE	9,976	102.543	10,254	10,000	9,996		3			5.300	5.402	MS	156	530	03/08/2010	03/15/2020
03076C	AF	3				1FE	99,518	102.862	102,862	100,000	99,747		47			4.000	4.100	AO	844	4,000	09/03/2013	10/15/2023
03073E	AL	9				2FE	146,303	97.535	146,303	150,000	146,303		391	1,329		3.400	3.951	MN	652	5,100	01/06/2015	05/15/2024
031162	AW	0				2FE	49,947	118.474	59,237	50,000	49,957		1			6.375	6.485	JD	266	3,188	05/24/2007	06/01/2037
031162	BA	7				2FE	9,953	119.445	11,944	10,000	9,961		1			6.400	6.539	FA	267	640	01/13/2009	02/01/2039
031162	BM	1				2FE	99,720	101.323	101,323	100,000	99,908		30			3.875	3.947	MN	495	3,875	11/07/2011	11/15/2021
031162	BU	3				2FE	49,807	99.614	49,807	50,000	49,807		49	173		2.200	3.224	MN	119	1,100	05/19/2014	05/22/2019
031162	BV	1				2FE	299,089	99.696	299,089	300,000	299,089		13	835		3.625	3.722	MN	1,178	10,875	01/06/2015	05/22/2024
031162	CQ	1				2FE	93,710	93.710	93,710	100,000	93,710		35	5,932		3.200	4.095	MN	524	3,200	10/31/2017	11/02/2027
032095	AE	1				2FE	24,776	99.104	24,776	25,000	24,776		49	84		3.125	3.505	MS	230	781	09/09/2014	09/15/2021
032511	AY	3				2FE	156,599	108.000	156,599	145,000	156,599		(616)	6,879		6.450	5.807	MS	2,754	9,353	11/30/2016	09/15/2036
032511	BG	1				2FE	88,207	117.609	88,207	75,000	88,207		(215)	6,383		7.950	6.497	JD	265	3,975	08/30/2018	06/15/2039
032654	AN	5				2FE	478,553	95.711	478,553	500,000	478,553		1,397	1,675		3.500	4.183	JD	1,264	17,500	04/30/2018	12/05/2026
035242	AJ	5				2FE	166,194	98.340	166,194	169,000	166,194		334	1,564		2.650	3.513	FA	1,866	3,077	05/31/2018	02/01/2021
035242	AL	0				2FE	194,470	97.235	194,470	200,000	194,470		(556)	7,980		3.300	4.082	FA	2,750	6,600	10/06/2016	02/01/2023
03523T	BT	4				2FE	51,075	86.356	56,995	66,000	51,308		173			4.439	6.155	AO	692	2,930	08/21/2017	10/06/2048
03522A	AD	2				2FE	524,779	94.555	524,779	555,000	524,779		(566)	63,323		3.650	4.610	FA	8,441		11/13/2018	02/01/2026
03522A	AF	7				2FE	259,668	92.739	259,668	280,000	259,668		(85)	52,112		4.900	5.487	FA	5,717		11/13/2018	02/01/2046
03524B	AF	3				2FE	88,960	88.960	88,960	100,000	88,960		12	10,468		4.625	5.510	FA	1,927	4,625	01/22/2014	02/01/2044
035240	AJ	9				2FE	63,579	97.815	63,579	65,000	63,579		39	1,139		3.500	4.023	JJ	1,068	619	03/20/2018	01/12/2024
035240	AM	2				2FE	44,610	89.220	44,610	50,000	44,610		18	4,685		4.375	5.342	AO		1,161	03/20/2018	04/15/2038
036752	AB	9				2FE	477,714	95.543	477,714	500,000	477,714		1,347	209		3.650	4.301	JD	1,521	18,757	04/30/2018	12/01/2027
036752	AC	7				2FE	48,710	97.420	48,710	50,000	48,710		2	1,277		3.350	3.879	JD	140	1,722	11/14/2017	12/01/2024
037411	BC	8				2FE	78,285	80.515	80,515	100,000	79,304		359			4.250	5.917	JJ	1,960	4,250	01/07/2015	01/15/2044
037735	CT	2				2FE	47,070	96.576	48,288	50,000	47,228		55			4.400	4.837	MN	281	2,200	05/05/2014	05/15/2044
037833	AK	6				1FE	4,835	96.693	4,835	5,000	4,835		12	24		2.400	3.249	MN	19	60	08/09/2018	05/03/2023
037833	AS	9				1FE	281,327	100.474	281,327	280,000	281,327		(1,270)	6,066		3.450	3.381	MN	1,476	9,660	12/14/2016	05/06/2024
037833	AT	7				1FE	75,642	103.293	77,470	75,000	75,605		(13)			4.450	4.445	MN	510	3,338	02/27/2015	05/06/2044
037833	BX	7				1FE	63,512	105.854	63,512	60,000	63,512		(103)	1,665		4.650	4.329	FA	992	2,790	08/24/2017	02/23/2046
037833	BY	5				1FE	195,225	97.613	195,225	200,000	195,225		82	3,017		3.250	3.665	FA	2,311	4,550	08/09/2018	02/23/2026
037833	CC	2				1FE	242,399	96.959	242,399	250,000	242,399		1,922	2,404		1.550	2.793	FA	1,582	3,875	04/18/2017	08/04/2021
037833	CG	3				1FE	44,441	98.757	44,441	45,000	44,441		(25)	603		3.000	3.293	FA	533	1,200	05/17/2018	02/09/2024
037833	CJ	7				1FE	14,616	97.439	14,616	15,000	14,616		10	290		3.350	3.753	FA	198	503	03/14/2017	02/09/2027
037833	CU	2				1FE	9,641	97.564	9,756	10,000	9,651		10			2.850	3.602	MN	40	143	10/29/2018	05/11/2024

SCHEDULE D - PART 1

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

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						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
037833	CX	6	APPLE INC.....			...1FE	.....113,848	...95.294	.....114,352	.....120,000	.....114,007		.....159			.....3.000	.....3.726	JD.....	.....110	.....1,800	09/26/2018.	06/20/2027.
037833	DB	3	APPLE INC.....			...1FE	.....150,385	...93.991	.....150,385	.....160,000	.....150,385		.....444	.....4,798		.....2.900	.....3.749	MS.....	.....1,405	.....4,640	01/22/2018.	09/12/2027.
037833	DC	1	APPLE INC.....			...1FE	.....48,314	...96.627	.....48,314	.....50,000	.....48,314		.....191	.....938		.....2.100	.....3.095	MS.....	.....318	.....1,050	09/05/2017.	09/12/2022.
037833	DD	9	APPLE INC.....			...1FE	.....146,960	...91.850	.....146,960	.....160,000	.....146,960		.....106	.....6,484		.....3.750	.....4.289	MS.....	.....1,817	.....6,000	02/16/2018.	09/12/2047.
037833	DF	4	APPLE INC.....			...1FE	.....212,137	...96.426	.....212,137	.....220,000	.....212,137		.....519	.....126		.....2.750	.....3.439	JJ.....	.....2,823		07/18/2018.	01/13/2025.
037833	DG	2	APPLE INC.....			...1FE	.....22,973	...91.894	.....22,973	.....25,000	.....22,973		.....5	.....1,735		.....3.750	.....4.284	MN.....	.....125	.....938	11/08/2017.	11/13/2047.
038222	AL	9	APPLIED MATLS INC.....			...1FE	.....191,892	...95.946	.....191,892	.....200,000	.....191,892		.....(320)	.....11,157		.....3.300	.....3.916	AO.....	.....1,650	.....6,600	12/27/2017.	04/01/2027.
03939C	AA	1	ARCH CAPITAL FINANCE LLC.....			...2FE	.....497,925	...99.855	.....499,276	.....500,000	.....498,062		.....137			.....4.011	.....4.110	JD.....	.....891	.....20,055	04/30/2018.	12/15/2026.
039483	BH	4	ARCHER DANIELS MIDLAND CO.....			...1FE	.....80,766	...94.264	.....89,551	.....95,000	.....81,994		.....270			.....4.016	.....5.058	AO.....	.....795	.....3,815	02/07/2013.	04/16/2043.
039483	BM	3	ARCHER DANIELS MIDLAND CO.....			...1FE	.....45,151	...90.302	.....45,151	.....50,000	.....45,151		.....4	.....4,622		.....3.750	.....4.392	MS.....	.....552	.....1,880	09/11/2017.	09/15/2047.
040555	CN	2	ARIZONA PUB SVC CO.....			...1FE	.....90,967	...101.933	.....96,837	.....95,000	.....91,351		.....84			.....4.500	.....4.832	AO.....	.....1,069	.....4,275	01/10/2012.	04/01/2042.
040555	CR	3	ARIZONA PUB SVC CO.....			...1FE	.....24,880	...99.520	.....24,880	.....25,000	.....24,880		.....59	.....57		.....2.200	.....2.690	JJ.....	.....254	.....550	01/07/2015.	01/15/2020.
00206R	BK	7	AT&T INC.....			...2FE	.....16,901	...84.507	.....16,901	.....20,000	.....16,901		.....25	.....430		.....4.350	.....5.539	JD.....	.....39	.....761	11/30/2018.	06/15/2045.
00206R	CE	0	AT&T INC.....			...2FE	.....4,966	...99.326	.....4,966	.....5,000	.....4,966		.....(7)	.....75		.....3.900	.....4.086	MS.....	.....60	.....195	08/04/2016.	03/11/2024.
00206R	CN	0	AT&T INC.....			...2FE	.....141,248	...94.165	.....141,248	.....150,000	.....141,248		.....587	.....3,759		.....3.400	.....4.512	MN.....	.....652	.....5,100	02/20/2018.	05/15/2025.
00206R	CQ	3	AT&T INC.....			...2FE	.....8,879	...88.789	.....8,879	.....10,000	.....8,879		.....9	.....237		.....4.750	.....5.628	MN.....	.....61	.....238	05/17/2018.	05/15/2046.
00206R	CT	7	AT&T INC.....			...2FE	.....107,492	...97.720	.....107,492	.....110,000	.....107,492		.....(125)	.....3,613		.....4.125	.....4.553	FA.....	.....1,689	.....4,538	02/01/2018.	02/17/2026.
00206R	CU	4	AT&T INC.....			...2FE	.....4,993	...99.864	.....4,993	.....5,000	.....4,993		.....(0)	.....94		.....5.650	.....5.740	FA.....	.....107		12/18/2018.	02/15/2047.
00206R	DD	1	AT&T INC.....			...2FE	.....180,903	...97.786	.....180,903	.....185,000	.....180,903		.....(8)	.....3,534		.....3.950	.....4.419	JJ.....	.....3,370	.....5,234	05/24/2018.	01/15/2025.
00206R	DE	9	AT&T INC.....			...2FE	.....32,170	...107.234	.....32,170	.....30,000	.....32,170		.....(72)	.....792		.....6.350	.....5.838	MS.....	.....561	.....1,905	03/22/2016.	03/15/2040.
00206R	DF	6	AT&T INC.....			...2FE	.....15,154	...101.029	.....15,154	.....15,000	.....15,154		.....(25)	.....995		.....6.000	.....6.003	FA.....	.....340	.....750	03/23/2018.	08/15/2040.
00206R	DG	4	AT&T INC.....			...2FE	.....48,878	...108.292	.....48,731	.....45,000	.....48,665		.....(81)			.....6.375	.....5.804	MS.....	.....956	.....2,869	03/21/2016.	03/01/2041.
00206R	DH	2	AT&T INC.....			...2FE	.....4,671	...93.411	.....4,671	.....5,000	.....4,671		.....3	.....171		.....5.150	.....5.744	MS.....	.....76	.....258	03/08/2017.	03/15/2042.
00206R	GH	9	AT&T INC.....			...2FE	.....67,769	...112.948	.....67,769	.....60,000	.....67,769		.....(169)	.....6,443		.....7.125	.....5.027	MS.....	.....1,259		11/26/2018.	03/15/2026.
00206R	GL	0	AT&T INC.....			...2FE	.....188,934	...96.158	.....189,430	.....197,000	.....189,003		.....69			.....4.100	.....4.705	FA.....	.....3,051		11/26/2018.	02/15/2028.
00206R	GQ	9	AT&T INC.....			...2FE	.....737,089	...94.499	.....737,089	.....780,000	.....737,089		.....273	.....1,594		.....4.300	.....5.010	FA.....	.....12,671		11/26/2018.	02/15/2030.
00206R	HA	3	AT&T INC.....			...2FE	.....41,818	...92.928	.....41,818	.....45,000	.....41,818		.....3	.....1,318		.....5.150	.....5.737	MN.....	.....296		11/26/2018.	11/15/2046.
049560	AK	1	ATMOS ENERGY CORP.....			...1FE	.....22,758	...113.790	.....22,758	.....20,000	.....22,758		.....(142)	.....2,334		.....5.500	.....4.567	JD.....	.....49	.....1,100	12/26/2017.	06/15/2041.
052769	AE	6	AUTODESK INC.....			...2FE	.....93,470	...93.470	.....93,470	.....100,000	.....93,470		.....245	.....1,011		.....3.500	.....4.484	JD.....	.....156	.....1,750	08/09/2018.	06/15/2027.
053332	AP	7	AUTOZONE INC.....			...2FE	.....58,859	...97.126	.....63,132	.....65,000	.....61,764		.....632			.....3.125	.....4.393	JJ.....	.....937	.....2,031	04/18/2013.	07/15/2023.
053332	AU	6	AUTOZONE INC.....			...2FE	.....9,951	...99.511	.....9,951	.....10,000	.....9,951		.....63	.....29		.....1.625	.....3.267	AO.....	.....32	.....163	04/18/2016.	04/21/2019.
053332	AV	4	AUTOZONE INC.....			...2FE	.....52,761	...95.930	.....52,761	.....55,000	.....52,761		.....0	.....2,236		.....3.750	.....4.379	JD.....	.....172	.....2,063	04/06/2017.	06/01/2027.
05348E	AS	8	AVALONBAY CMNTYS INC MTN BE.....			...1FE	.....24,932	...100.574	.....25,144	.....25,000	.....24,981		.....10			.....3.625	.....3.703	AO.....	.....227	.....906	09/16/2013.	10/01/2020.
05348E	AX	7	AVALONBAY CMNTYS INC MTN BE.....			...1FE	.....94,973	...94.973	.....94,973	.....100,000	.....94,973		.....209	.....3,261		.....2.950	.....3.772	MN.....	.....377	.....2,950	09/21/2017.	05/11/2026.
057224	BC	0	BAKER HUGHES INC.....			...1FE	.....247,112	...98.845	.....247,112	.....250,000	.....247,112		.....(1,191)	.....5,948		.....3.200	.....3.700	FA.....	.....3,022	.....8,000	04/28/2016.	08/15/2021.
059165	ED	8	BALTIMORE GAS & ELEC CO.....			...1FE	.....24,820	...100.741	.....25,185	.....25,000	.....24,928		.....23			.....3.500	.....3.639	MN.....	.....112	.....875	11/10/2011.	11/15/2021.
059165	EG	1	BALTIMORE GAS & ELEC CO.....			...1FE	.....45,743	...91.487	.....45,743	.....50,000	.....45,743		.....309	.....1,549		.....2.400	.....3.726	FA.....	.....453	.....1,200	08/15/2016.	08/15/2026.
06051G	EH	8	BANK AMER CORP.....			...1FE	.....91,084	...103.803	.....103,803	.....100,000	.....97,238		.....1,050			.....5.000	.....6.372	MN.....	.....667	.....5,000	05/10/2011.	05/13/2021.
06051G	EU	9	BANK AMER CORP.....			...1FE	.....64,016	...98.486	.....64,016	.....65,000	.....64,016		.....(34)	.....1,134		.....3.300	.....3.743	JJ.....	.....1,013	.....2,145	10/06/2016.	01/11/2023.
06051G	EX	3	BANK AMER CORP.....			...1FE	.....93,982	...99.981	.....93,982	.....94,000	.....93,982		.....(103)	.....22		.....2.600	.....3.126	JJ.....	.....1,127	.....2,444	12/09/2015.	01/15/2019.
06051G	FB	0	BANK AMER CORP.....			...1FE	.....511,075	...101.363	.....506,814	.....500,000	.....506,499		.....(1,143)			.....4.125	.....3.877	JJ.....	.....9,109	.....20,625	09/30/2014.	01/22/2024.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						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
06051G FC 8	BANK AMER CORP.....	06051G	FC	8	1FE	.....	99,784	...103.487	.....103,487	.....100,000	.....99,802	.....	.....4	.....	.....	.....5.000	.....5.077	JJ.....	.....2,222	.....5,000	01/15/2014.	01/21/2044.
06051G FF 1	BANK AMER CORP.....	06051G	FF	1	1FE	.....	387,134	...100.554	.....387,134	.....385,000	.....387,134	.....	.....(1,389)	.....5.990	.....	.....4.000	.....3.920	AO.....	.....3,850	.....15,400	07/12/2017.	04/01/2024.
06051G FP 9	BANK AMER CORP.....	06051G	FP	9	2FE	.....	193,787	...96.894	.....193,787	.....200,000	.....193,787	.....	.....641	.....1.464	.....	.....3.950	.....4.573	AO.....	.....1,536	.....7,900	06/30/2015.	04/21/2025.
06051G FS 3	BANK AMER CORP.....	06051G	FS	3	1FE	.....	98,926	...98.926	.....98,926	.....100,000	.....98,926	.....	.....(177)	.....2.410	.....	.....3.875	.....4.104	FA.....	.....1,615	.....3,875	10/06/2016.	08/01/2025.
06051G FW 4	BANK AMER CORP.....	06051G	FW	4	1FE	.....	44,388	...98.640	.....44,388	.....45,000	.....44,388	.....	.....70	.....442	.....	.....2.625	.....3.269	AO.....	.....236	.....1,181	04/14/2016.	04/19/2021.
06051G GL 7	BANK AMER CORP.....	06051G	GL	7	1FE	.....	479,634	...95.927	.....479,634	.....500,000	.....479,634	.....	.....(517)	.....26,170	.....	.....3.705	.....4.284	AO.....	.....3,448	.....18,525	07/31/2017.	04/24/2028.
06051G GT 0	BANK AMER CORP.....	06051G	GT	0	1FE	.....	94,819	...94.819	.....94,819	.....100,000	.....94,819	.....	.....27	.....4,978	.....	.....3.093	.....4.015	AO.....	.....773	.....3,205	09/13/2017.	10/01/2025.
06051G GZ 6	BANK AMER CORP.....	06051G	GZ	6	1FE	.....	95,609	...95.609	.....95,609	.....100,000	.....95,609	.....	.....	.....4,391	.....	.....3.366	.....4.130	JJ.....	.....1,477	.....1,683	01/18/2018.	01/23/2026.
06051G HC 6	BANK AMER CORP.....	06051G	HC	6	1FE	.....	544,324	...97.201	.....544,324	.....560,000	.....544,324	.....	.....(144)	.....15,676	.....	.....3.004	.....3.657	JD.....	.....8,925	.....16,822	05/23/2018.	12/20/2023.
06053F AA 7	BANK AMER CORP.....	06053F	AA	7	1FE	.....	39,968	...101.357	.....40,543	.....40,000	.....39,984	.....	.....3	.....	.....	.....4.100	.....4.152	JJ.....	.....715	.....1,640	07/18/2013.	07/24/2023.
06406F AC 7	BANK NEW YORK MELLON CORP.....	06406F	AC	7	1FE	.....	235,465	...94.186	.....235,465	.....250,000	.....235,465	.....	.....890	.....7,040	.....	.....2.800	.....3.746	MN.....	.....1,108	.....7,000	06/08/2016.	05/04/2026.
06406Y AA 0	BANK NEW YORK MELLON CORP.....	06406Y	AA	0	1FE	.....	463,645	...93.548	.....467,740	.....500,000	.....465,362	.....	.....1,717	.....	.....	.....3.300	.....4.152	FA.....	.....5,867	.....8,250	04/30/2018.	08/23/2029.
06406H BY 4	BANK NEW YORK MTN BK ENT.....	06406H	BY	4	1FE	.....	84,943	...101.155	.....85,982	.....85,000	.....84,982	.....	.....6	.....	.....	.....3.550	.....3.590	MS.....	.....821	.....3,018	09/16/2011.	09/23/2021.
06406H CP 2	BANK NEW YORK MTN BK ENT.....	06406H	CP	2	1FE	.....	99,971	...99.971	.....99,971	.....100,000	.....99,971	.....	.....183	.....22	.....	.....2.100	.....2.877	JJ.....	.....1,843	.....2,100	11/13/2013.	01/15/2019.
06406H DD 8	BANK NEW YORK MTN BK ENT.....	06406H	DD	8	1FE	.....	99,342	...99.342	.....99,342	.....100,000	.....99,342	.....	.....(204)	.....988	.....	.....2.600	.....3.040	FA.....	.....968	.....2,600	10/06/2016.	08/17/2020.
05526D AV 7	BAT CAP CORP.....	05526D	AV	7	2FE	.....	70,839	...94.452	.....70,839	.....75,000	.....70,839	.....	.....	.....4,161	.....	.....2.764	.....4.488	FA.....	.....783	.....	11/23/2018.	08/15/2022.
05526D BB 0	BAT CAP CORP.....	05526D	BB	0	2FE	.....	84,336	...88.775	.....84,336	.....95,000	.....84,336	.....	.....	.....10,664	.....	.....3.557	.....5.255	FA.....	.....1,277	.....	11/23/2018.	08/15/2027.
05526D BF 1	BAT CAP CORP.....	05526D	BF	1	2FE	.....	23,882	...79.605	.....23,882	.....30,000	.....23,882	.....	.....	.....6,119	.....	.....4.540	.....6.139	FA.....	.....515	.....	11/23/2018.	08/15/2047.
07177M AD 5	BAXALTA INC.....	07177M	AD	5	2FE	.....	20,812	...99.107	.....20,812	.....21,000	.....20,812	.....	.....2	.....185	.....	.....2.875	.....3.531	JD.....	.....13	.....695	06/03/2016.	06/23/2020.
07330M AA 5	BB&T BRH BKG & TR CO GLOBAL BK.....	07330M	AA	5	1FE	.....	247,783	...99.113	.....247,783	.....250,000	.....247,783	.....	.....(622)	.....7,903	.....	.....3.800	.....3.971	AO.....	.....1,583	.....9,500	08/31/2016.	10/30/2026.
075887 AW 9	BECTON DICKINSON & CO.....	075887	AW	9	2FE	.....	99,395	...99.395	.....99,395	.....100,000	.....99,395	.....	.....24	.....558	.....	.....3.250	.....3.620	MN.....	.....442	.....3,250	09/19/2012.	11/12/2020.
075887 BA 6	BECTON DICKINSON & CO.....	075887	BA	6	2FE	.....	98,626	...98.626	.....98,626	.....100,000	.....98,626	.....	.....397	.....161	.....	.....3.125	.....3.669	MN.....	.....460	.....3,125	02/09/2012.	11/08/2021.
075887 BE 8	BECTON DICKINSON & CO.....	075887	BE	8	2FE	.....	30,705	...99.049	.....30,705	.....31,000	.....30,705	.....	.....	.....295	.....	.....2.675	.....3.731	JD.....	.....37	.....829	12/04/2014.	12/15/2019.
075887 BG 3	BECTON DICKINSON & CO.....	075887	BG	3	2FE	.....	23,399	...93.596	.....23,399	.....25,000	.....23,399	.....	.....	.....1,601	.....	.....4.685	.....5.200	JD.....	.....52	.....1,171	12/04/2014.	12/15/2044.
075887 BK 4	BECTON DICKINSON & CO.....	075887	BK	4	2FE	.....	54,036	...98.247	.....54,036	.....55,000	.....54,036	.....	.....87	.....567	.....	.....3.300	.....3.794	MS.....	.....605	.....1,815	04/24/2015.	03/01/2023.
075887 BW 8	BECTON DICKINSON & CO.....	075887	BW	8	2FE	.....	94,584	...94.584	.....94,584	.....100,000	.....94,584	.....	.....(47)	.....5,889	.....	.....3.700	.....4.529	JD.....	.....257	.....3,700	06/28/2017.	06/06/2027.
084659 AB 7	BERKSHIRE HATHAWAY ENERGY CO.....	084659	AB	7	1FE	.....	198,694	...99.347	.....198,694	.....200,000	.....198,694	.....	.....(182)	.....1,496	.....	.....2.400	.....3.040	FA.....	.....2,000	.....4,800	10/06/2016.	02/01/2020.
084659 AD 3	BERKSHIRE HATHAWAY ENERGY CO.....	084659	AD	3	1FE	.....	148,735	...99.157	.....148,735	.....150,000	.....148,735	.....	.....128	.....380	.....	.....3.500	.....3.689	FA.....	.....2,188	.....5,250	01/30/2015.	02/01/2025.
084664 BV 2	BERKSHIRE HATHAWAY FIN CORP.....	084664	BV	2	1FE	.....	147,101	...101.562	.....152,343	.....150,000	.....147,277	.....	.....61	.....	.....	.....4.300	.....4.471	MN.....	.....824	.....6,450	01/07/2015.	05/15/2043.
084670 BR 8	BERKSHIRE HATHAWAY INC DEL.....	084670	BR	8	1FE	.....	44,175	...98.168	.....44,175	.....45,000	.....44,175	.....	.....26	.....707	.....	.....2.750	.....3.245	MS.....	.....364	.....1,238	06/15/2016.	03/15/2023.
084670 BS 6	BERKSHIRE HATHAWAY INC DEL.....	084670	BS	6	1FE	.....	145,386	...96.924	.....145,386	.....150,000	.....145,386	.....	.....96	.....3,828	.....	.....3.125	.....3.646	MS.....	.....1,380	.....4,688	10/06/2016.	03/15/2026.
09062X AF 0	BIOGEN INC.....	09062X	AF	0	1FE	.....	194,111	...99.544	.....194,111	.....195,000	.....194,111	.....	.....(704)	.....6,217	.....	.....4.050	.....4.171	MS.....	.....2,325	.....7,898	07/10/2017.	09/15/2025.
09247X AE 1	BLACKROCK INC.....	09247X	AE	1	1FE	.....	50,897	...101.793	.....50,897	.....50,000	.....50,897	.....	.....(1,314)	.....369	.....	.....5.000	.....3.078	JD.....	.....146	.....2,500	10/06/2016.	12/10/2019.
09247X AH 4	BLACKROCK INC.....	09247X	AH	4	1FE	.....	149,142	...102.947	.....154,420	.....150,000	.....149,760	.....	.....93	.....	.....	.....4.250	.....4.368	MN.....	.....655	.....6,375	05/19/2011.	05/24/2021.
096630 AF 5	BOARDWALK PIPELINES LP.....	096630	AF	5	2FE	.....	92,331	...92.331	.....92,331	.....100,000	.....92,331	.....	.....(151)	.....9,252	.....	.....4.450	.....5.670	JJ.....	.....2,052	.....4,450	11/08/2017.	07/15/2027.
097023 AE 5	BOEING CO.....	097023	AE	5	1FE	.....	196,566	...145.134	.....217,701	.....150,000	.....184,168	.....	.....(1,733)	.....	.....	.....8.750	.....6.236	MS.....	.....3,865	.....13,125	12/30/2004.	09/15/2031.
097023 AZ 8	BOEING CO.....	097023	AZ	8	1FE	.....	102,147	...102.147	.....102,147	.....100,000	.....102,147	.....	.....(2,616)	.....858	.....	.....4.875	.....2.939	FA.....	.....1,842	.....4,875	10/06/2016.	02/15/2020.
097023 BJ 3	BOEING CO.....	097023	BJ	3	1FE	.....	42,529	...94.508	.....42,529	.....45,000	.....42,529	.....	.....168	.....1,322	.....	.....2.500	.....3.528	MS.....	.....375	.....1,125	02/18/2015.	03/01/2025.
10112R AR 5	BOSTON PPTYS LTD PARTNERSHIP.....	10112R	AR	5	2FE	.....	103,661	...103.661	.....103,661	.....100,000	.....103,661	.....	.....(2,808)	.....1,270	.....	.....5.625	.....3.319	MN.....	.....719	.....5,625	10/06/2016.	11/15/2020.
10112R AU 8	BOSTON PPTYS LTD PARTNERSHIP.....	10112R	AU	8	2FE	.....	58,623	...100.178	.....60,107	.....60,000	.....59,317	.....	.....150	.....	.....	.....3.850	.....4.199	FA.....	.....963	.....2,310	05/31/2012.	02/01/2023.

SCHEDULE D - PART 1

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

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						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
10112R	AV	6	BOSTON PPTYS LTD PARTNERSHIP.....			2FE	13,701	96.610	14,492	15,000	14,307		132			3.125	4.270	MS	156	469	04/02/2013	09/01/2023
10112R	AX	2	BOSTON PPTYS LTD PARTNERSHIP.....			2FE	87,089	96.766	87,089	90,000	87,089		(156)	4,184		3.650	4.226	FA	1,369	3,285	06/16/2017	02/01/2026
101137	AL	1	BOSTON SCIENTIFIC CORP.....			2FE	30,506	130.649	32,662	25,000	30,152		(125)			7.375	5.764	JJ	850	1,844	08/02/2012	01/15/2040
101137	AN	7	BOSTON SCIENTIFIC CORP.....			2FE	50,707	101.413	50,707	50,000	50,707		(259)	656		4.125	3.833	AO	516	2,063	10/06/2016	10/01/2023
101137	AP	2	BOSTON SCIENTIFIC CORP.....			2FE	49,674	99.349	49,674	50,000	49,674		60	240		2.850	3.367	MN	182	1,425	05/07/2015	05/15/2020
10373Q	AT	7	BP CAP MKTS AMER INC.....			1FE	366,729	94.033	366,729	390,000	366,729		100	5,216		3.119	4.109	MN	1,926		12/14/2018	05/04/2026
10373Q	AV	2	BP CAP MKTS AMER INC.....			1FE	65,754	93.935	65,754	70,000	65,754		20	382		3.017	3.941	JJ	968		12/14/2018	01/16/2027
10373Q	AW	0	BP CAP MKTS AMER INC.....			1FE	157,691	98.557	157,691	160,000	157,691		(19)	4,475		3.216	3.570	MN	472		12/14/2018	11/28/2023
10373Q	AY	6	BP CAP MKTS AMER INC.....			1FE	14,686	97.907	14,686	15,000	14,686		2	97		3.224	3.697	AO	103		12/14/2018	04/14/2024
110122	AV	0	BRISTOL MYERS SQUIBB CO.....			1FE	24,946	99.784	24,946	25,000	24,946		119	34		1.750	3.076	MS	146	438	10/24/2013	03/01/2019
110122	BB	3	BRISTOL MYERS SQUIBB CO.....			1FE	58,550	97.583	58,550	60,000	58,550		32	1,144		3.250	3.627	FA	672	1,950	02/22/2017	02/27/2027
11134L	AD	1	BROADCOM CORP/BROADCOM CAYMAN.....			2FE	528,937	96.170	528,937	550,000	528,937		238	17,372		3.000	4.407	JJ	7,608	8,250	07/11/2018	01/15/2022
11134L	AH	2	BROADCOM CORP/BROADCOM CAYMAN.....			2FE	76,254	89.711	76,254	85,000	76,254		189	4,675		3.875	5.549	JJ	1,519	1,066	09/27/2018	01/15/2027
11134L	AP	4	BROADCOM CORP/BROADCOM CAYMAN.....			2FE	54,166	90.276	54,166	60,000	54,166		248	1,619		3.125	5.074	JJ	865		08/03/2018	01/15/2025
11271R	AA	7	BROOKFIELD FIN LLC.....			1FE	98,861	98.861	98,861	100,000	98,861		(515)	4,147		4.000	4.289	AO	1,000	4,000	10/27/2017	04/01/2024
115637	AL	4	BROWN FORMAN CORP.....			1FE	12,624	92.741	13,911	15,000	12,852		47			3.750	4.813	JJ	259	563	08/23/2013	01/15/2043
118230	AM	3	BUCKEYE PARTNERS L P.....			2FE	38,621	91.637	45,818	50,000	39,011		140			5.850	8.033	MN	374	2,925	11/06/2013	11/15/2043
120568	AW	0	BUNGE LTD FIN CORP.....			2FE	39,903	99.758	39,903	40,000	39,903		45	6		3.500	3.666	MN	144	1,400	11/19/2015	11/24/2020
12189L	AF	8	BURLINGTON NORTHN SANTA FE CP.....			1FE	252,541	101.017	252,541	250,000	252,541		(1,003)	143		3.450	3.040	MS	2,540	8,625	12/09/2015	09/15/2021
12189L	AJ	0	BURLINGTON NORTHN SANTA FE CP.....			1FE	44,554	100.688	50,344	50,000	45,048		109			4.400	5.201	MS	648	2,200	06/14/2013	03/15/2042
12189L	AT	8	BURLINGTON NORTHN SANTA FE CP.....			1FE	45,053	100.119	45,053	45,000	45,053		(145)	854		3.400	3.405	MS	510	1,530	03/31/2017	09/01/2024
12673P	AH	8	CA INC.....			2FE	48,811	97.621	48,811	50,000	48,811		(141)	1,741		3.600	4.363	FA	680	1,800	07/25/2017	08/15/2022
134429	AY	5	CAMPBELL SOUP CO.....			2FE	94,713	94.713	94,713	100,000	94,713		810	2,144		2.500	4.142	FA	1,035	2,500	06/12/2014	08/02/2022
134429	BE	8	CAMPBELL SOUP CO.....			2FE	195,108	97.554	195,108	200,000	195,108		44	4,638		3.650	4.338	MS	2,149	3,630	03/12/2018	03/15/2023
134429	BH	1	CAMPBELL SOUP CO.....			2FE	85,759	85.759	85,759	100,000	85,759		6	13,774		4.800	5.904	MS	1,413	2,387	03/12/2018	03/15/2048
14040H	BF	1	CAPITAL ONE FINL CORP.....			2FE	195,062	97.531	195,062	200,000	195,062		(146)	5,810		3.750	4.320	AO	1,396	7,500	01/06/2015	04/24/2024
14040H	BJ	3	CAPITAL ONE FINL CORP.....			2FE	240,531	96.213	240,531	250,000	240,531		288	7,134		4.200	4.917	AO	1,808	10,500	12/09/2015	10/29/2025
14040H	BN	4	CAPITAL ONE FINL CORP.....			2FE	92,879	92.879	92,879	100,000	92,879		26	6,862		3.750	4.870	MS	1,167	3,750	03/06/2017	03/09/2027
14040H	BT	1	CAPITAL ONE FINL CORP.....			2FE	189,149	94.575	189,149	200,000	189,149		139	9,940		3.300	4.411	AO	1,100	6,600	10/26/2017	10/30/2024
14149Y	AW	8	CARDINAL HEALTH INC.....			2FE	30,330	86.656	30,330	35,000	30,330		44	2,552		4.600	5.694	MS	474	1,610	02/19/2013	03/15/2043
14149Y	BB	3	CARDINAL HEALTH INC.....			2FE	21,188	84.751	21,188	25,000	21,188		16	2,988		4.500	5.705	MN	144	1,125	11/07/2014	11/15/2044
14149Y	BE	7	CARDINAL HEALTH INC.....			2FE	96,897	96.897	96,897	100,000	96,897		6	3,052		3.750	4.333	MS	1,104	3,750	06/16/2015	09/15/2025
14162V	AB	2	CARE CAP PPTYS LP.....			2FE	92,677	92.677	92,677	100,000	92,677		(134)	8,589		5.125	6.453	FA	1,936	5,125	10/31/2017	08/15/2026
144141	DA	3	CAROLINA PWR & LT CO.....			1FE	48,967	100.143	50,071	50,000	49,607		137			3.000	3.333	MS	442	1,500	09/12/2011	09/15/2021
144141	DD	7	CAROLINA PWR & LT CO.....			1FE	46,117	96.895	48,448	50,000	46,475		78			4.100	4.638	MS	604	2,050	03/07/2013	03/15/2043
14912L	5Q	0	CATERPILLAR FINL SVCS MTNS BE.....			1FE	145,924	97.283	145,924	150,000	145,924		383	2,357		2.625	3.356	MS	1,313	3,938	10/06/2016	03/01/2023
149123	BS	9	CATERPILLAR INC DEL.....			1FE	49,895	110.737	55,368	50,000	49,908		2			5.200	5.282	MN	246	2,600	05/24/2011	05/27/2041
149123	BX	8	CATERPILLAR INC DEL.....			1FE	92,707	97.502	97,502	100,000	96,734		864			2.600	3.638	JD	36	2,600	06/21/2012	06/26/2022
149123	CB	5	CATERPILLAR INC DEL.....			1FE	57,183	93.033	63,263	68,000	58,181		219			3.803	4.893	FA	977	2,586	12/06/2012	08/15/2042
12505B	AD	2	CBRE SVCS INC.....			2FE	249,094	102.530	256,325	250,000	249,259		84			4.875	4.985	MS	4,063	12,188	11/30/2016	03/01/2026
124857	AM	5	CBS CORP NEW.....			2FE	145,765	97.177	145,765	150,000	145,765		442	1,386		3.700	4.316	FA	2,097	5,550	10/22/2015	08/15/2024

SCHEDULE D - PART 1

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

E10.21

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
151020	AL	8	CELGENE CORP				2FE	14,430	96.198	14,430	15,000	14,430		2	453		5.250	5.611	FA	298	788	08/01/2013.	08/15/2043.
151020	AN	4	CELGENE CORP				2FE	14,956	99.706	14,956	15,000	14,956		40	29		2.250	3.072	MN	43	338	05/06/2014.	05/15/2019.
151020	AQ	7	CELGENE CORP				2FE	99,301	99.301	99,301	100,000	99,301		(314)	1,225		2.875	3.348	FA	1,086	2,875	10/06/2016.	08/15/2020.
151020	AS	3	CELGENE CORP				2FE	245,479	96.266	245,479	255,000	245,479		(380)	12,423		3.875	4.585	FA	3,733	9,881	04/28/2016.	08/15/2025.
151020	BB	9	CELGENE CORP				2FE	468,989	93.798	468,989	500,000	468,989		982	14,363		3.900	4.801	FA	7,096	9,750	04/30/2018.	02/20/2028.
15189X	AR	9	CENTERPOINT ENERGY HOUSTON ELE.....				1FE	95,427	95.427	95,427	100,000	95,427		58	4,032		3.000	3.692	FA	1,250	3,000	01/09/2017.	02/01/2027.
15189W	AH	3	CENTERPOINT ENERGY RES CORP.....			2	2FE	27,614	117.358	29,339	25,000	27,440		(61)			5.850	5.163	JJ	674	1,463	09/15/2011.	01/15/2041.
161175	AY	0	CHARTER COMMUNICATIONS OPER.....				2FE	164,069	99.436	164,069	165,000	164,069		(816)	7,509		4.908	5.073	JJ	3,554	6,626	06/27/2018.	07/23/2025.
161175	BJ	2	CHARTER COMMUNICATIONS OPER.....				2FE	194,492	90.462	194,492	215,000	194,492		1,006	2,572		3.750	5.133	FA	3,046	4,031	07/02/2018.	02/15/2028.
161175	BK	9	CHARTER COMMUNICATIONS OPER.....				2FE	32,970	94.200	32,970	35,000	32,970		35	23		4.200	5.056	MS	433		10/17/2018.	03/15/2028.
166764	AB	6	CHEVRON CORP NEW.....				1FE	72,243	96.839	72,629	75,000	72,570		327			2.355	3.266	JD	128	883	06/06/2018.	12/05/2022.
166764	AN	0	CHEVRON CORP NEW.....				1FE	34,829	99.513	34,829	35,000	34,829		50	126		2.193	2.781	MN	98	768	02/17/2016.	11/15/2019.
166764	AR	1	CHEVRON CORP NEW.....				1FE	98,996	98.996	98,996	100,000	98,996		160	812		1.961	2.857	MS	643	1,961	10/06/2016.	03/03/2020.
166764	BH	2	CHEVRON CORP NEW.....				1FE	174,055	99.460	174,055	175,000	174,055		724	669		1.561	3.040	MN	341	2,732	05/09/2016.	05/16/2019.
166764	BK	5	CHEVRON CORP NEW.....				1FE	58,433	97.388	58,433	60,000	58,433		89	1,147		2.566	3.236	MN	192	1,540	02/17/2017.	05/16/2023.
166764	BL	3	CHEVRON CORP NEW.....				1FE	295,397	96.268	298,430	310,000	295,842		444			2.954	3.700	MN	1,145	4,579	10/15/2018.	05/16/2026.
166764	BN	9	CHEVRON CORP NEW.....				1FE	73,553	98.071	73,553	75,000	73,553		25	1,363		2.498	3.166	MS	614	1,874	03/20/2017.	03/03/2022.
171232	AS	0	CHUBB CORP				1FE	24,704	127.478	31,870	25,000	24,753		6			6.500	6.700	MN	208	1,625	05/01/2008.	05/15/2038.
171798	AD	3	CIMAREX ENERGY CO.....				2FE	92,794	92.794	92,794	100,000	92,794		127	4,211		3.900	5.024	MN	498	1,950	07/26/2018.	05/15/2027.
17252M	AM	2	CINTAS CORP NO 2.....				2FE	14,755	98.365	14,755	15,000	14,755		4	232		2.900	3.465	AO	109	435	03/09/2017.	04/01/2022.
17275R	AD	4	CISCO SYS INC.....				1FE	97,316	123.119	123,119	100,000	97,745		56			5.900	6.189	FA	2,229	5,900	02/13/2009.	02/15/2039.
17275R	AH	5	CISCO SYS INC.....				1FE	167,561	101.552	167,561	165,000	167,561		(3,526)	1,262		4.450	2.944	JJ	3,386	7,009	04/10/2018.	01/15/2020.
17275R	BB	7	CISCO SYS INC.....				1FE	498,973	99.795	498,973	500,000	498,973		1,856	729		1.600	2.924	FA	2,733	8,000	04/28/2016.	02/28/2019.
17275R	BC	5	CISCO SYS INC.....				1FE	9,535	95.346	9,535	10,000	9,535		2	446		2.950	3.730	FA	101	295	07/11/2017.	02/28/2026.
17275R	BH	4	CISCO SYS INC.....				1FE	47,881	95.762	47,881	50,000	47,881		268	746		2.200	3.199	MS	309	1,100	11/02/2016.	09/20/2023.
17275R	BJ	0	CISCO SYS INC.....				1FE	120,452	97.236	121,545	125,000	120,821		248			1.850	3.169	MS	649	463	11/28/2018.	09/20/2021.
172967	DR	9	CITIGROUP INC.....				2FE	21,577	107.887	21,577	20,000	21,577		(86)	916		6.125	5.499	FA	429	1,225	08/12/2014.	08/25/2036.
172967	EW	7	CITIGROUP INC.....				2FE	126,242	138.735	124,862	90,000	122,351		(861)			8.125	5.314	JJ	3,372	7,313	03/14/2013.	07/15/2039.
172967	FX	4	CITIGROUP INC.....				2FE	19,709	113.020	22,604	20,000	19,739		5			5.875	6.069	JJ	490	1,175	01/19/2012.	01/30/2042.
172967	GL	9	CITIGROUP INC.....				2FE	95,052	98.436	98,436	100,000	97,526		535			3.375	4.066	MS	1,125	3,375	02/14/2013.	03/01/2023.
172967	HB	0	CITIGROUP INC.....				2FE	104,939	104.939	104,939	100,000	104,939		(1,134)	3,931		5.500	4.688	MS	1,650	5,500	05/01/2017.	09/13/2025.
172967	HS	3	CITIGROUP INC.....				2FE	24,896	99.659	24,915	25,000	24,903		2			5.300	5.399	MN	202	1,325	04/29/2014.	05/06/2044.
172967	HU	8	CITIGROUP INC.....				2FE	49,829	99.658	49,829	50,000	49,829		21	158		2.500	3.125	JJ	528	1,250	07/22/2014.	07/29/2019.
172967	JJ	1	CITIGROUP INC.....				2FE	104,047	99.092	104,047	105,000	104,047		301	603		2.400	3.250	FA	931	2,520	02/10/2015.	02/18/2020.
172967	JL	6	CITIGROUP INC.....				2FE	48,359	96.719	48,359	50,000	48,359		131	683		3.950	4.612	MS	521	1,938	03/19/2015.	03/26/2025.
172967	JP	7	CITIGROUP INC.....				2FE	71,224	94.966	71,224	75,000	71,224		166	2,580		3.300	4.260	AO	440	2,475	10/06/2016.	04/27/2025.
172967	KA	8	CITIGROUP INC.....				2FE	96,382	96.382	96,382	100,000	96,382		(124)	4,960		4.450	5.027	MS	1,137	4,450	10/06/2016.	09/29/2027.
172967	KB	6	CITIGROUP INC.....				2FE	493,353	98.671	493,353	500,000	493,353		1,221	2,693		2.650	3.438	AO	2,392	6,625	05/31/2018.	10/26/2020.
172967	KJ	9	CITIGROUP INC.....				2FE	83,890	98.694	83,890	85,000	83,890		15	982		4.600	4.875	MS	1,216	3,910	03/01/2016.	03/09/2026.
172967	KK	6	CITIGROUP INC.....				2FE	192,104	98.515	192,104	195,000	192,104		103	2,653		2.700	3.420	MS	1,316	5,265	06/02/2016.	03/30/2021.
172967	KN	0	CITIGROUP INC.....				2FE	70,546	94.062	70,546	75,000	70,546		61	3,937		3.400	4.402	MN	425	2,550	07/06/2017.	05/01/2026.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5	8	9	12			13	14			15	16	17	18	19	20	21	22			
CUSIP Identification			Description	Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
172967	KY	6	CITIGROUP INC.....				2FE	281,572	92.319	281,572	305,000	281,572		831	15,820		3.200	4.420	AO	1,898	9,760	07/06/2017	10/21/2026		
172967	LD	1	CITIGROUP INC.....				2FE	482,455	96.491	482,455	500,000	482,455		(1,041)	28,827		3.887	4.409	JJ	9,232	19,435	10/27/2017	01/10/2028		
172967	LF	6	CITIGROUP INC.....				2FE	99,197	99.197	99,197	100,000	99,197		13	789		2.450	3.279	JJ	1,164	2,450	01/04/2017	01/10/2020		
177376	AE	0	CITRIX SYS INC.....				2FE	47,791	95.581	47,791	50,000	47,791		(67)	2,959		4.500	5.189	JD	188	2,350	01/04/2018	12/01/2027		
189054	AV	1	CLOROX CO DEL.....				2FE	47,479	94.957	47,479	50,000	47,479		30	2,214		3.100	3.818	AO	388	1,563	09/26/2017	10/01/2027		
12572Q	AF	2	CME GROUP INC.....				1FE	24,955	116.712	29,178	25,000	24,959		1			5.300	5.383	MS	390	1,325	09/04/2013	09/15/2043		
12572Q	AJ	4	CME GROUP INC.....				1FE	59,990	101.342	60,805	60,000	59,991		0			3.750	3.787	JD	100	1,088	06/14/2018	06/15/2028		
125896	BN	9	CMS ENERGY CORP.....				2FE	34,934	104.384	36,534	35,000	34,939		1			4.875	4.947	MS	569	1,706	02/24/2014	03/01/2044		
191216	AR	1	COCA COLA CO.....				1FE	51,606	100.686	55,378	55,000	54,253		377			3.150	3.948	MN	221	1,733	11/04/2010	11/15/2020		
191216	AZ	3	COCA COLA CO.....				1FE	29,280	97.600	29,280	30,000	29,280		48	500		2.500	3.131	AO	188	750	04/08/2015	04/01/2023		
191216	BG	4	COCA COLA CO.....				1FE	496,823	99.365	496,823	500,000	496,823		(1,263)	5,565		2.450	2.828	MN	2,042	12,250	11/30/2016	11/01/2020		
191216	BW	9	COCA COLA CO.....				1FE	37,655	94.138	37,655	40,000	37,655		199	651		2.552	3.484	JD	85	1,020	05/25/2016	06/01/2026		
191216	BZ	2	COCA COLA CO.....				1FE	91,569	91.569	91,569	100,000	91,569		545	3,681		2.250	3.545	MS	750	2,250	10/06/2016	09/01/2026		
19416Q	EF	3	COLGATE PALMOLIVE CO MTNS BE.....				1FE	99,767	99.767	99,767	100,000	99,767		248	181		1.750	2.911	MS	515	1,750	02/26/2014	03/15/2019		
19416Q	EL	0	COLGATE PALMOLIVE CO MTNS BE.....				1FE	58,262	97.103	58,262	60,000	58,262		102	1,319		2.250	3.072	MN	173	1,399	10/30/2017	11/15/2022		
198280	AF	6	COLUMBIA PIPELINE GROUP INC.....				2FE	100,720	100.720	100,720	100,000	100,720		(779)	4,975		4.500	4.418	JD	375	4,500	09/15/2017	06/01/2025		
20030N	BL	4	COMCAST CORP NEW.....				1FE	19,589	97.943	19,589	20,000	19,589		(19)	541		3.375	3.789	FA	255	675	05/15/2015	02/15/2025		
20030N	BS	9	COMCAST CORP NEW.....				1FE	258,340	95.681	258,340	270,000	258,340		11	7,711		3.150	3.882	MS	2,835	5,355	10/03/2018	03/01/2026		
20030N	BY	6	COMCAST CORP NEW.....				1FE	185,845	95.305	185,845	195,000	185,845		278	6,521		3.300	4.025	FA	2,681	6,435	02/15/2017	02/01/2027		
20030N	CG	4	COMCAST CORP NEW.....				1FE	91,976	89.749	105,006	117,000	92,202		219			4.049	5.533	MN	790	4,139	07/17/2018	11/01/2052		
20030N	CN	9	COMCAST CORP NEW.....				1FE	206,934	101.665	210,447	207,000	206,934		0			4.950	5.013	AO	2,448		11/09/2018	10/15/2058		
20030N	CT	6	COMCAST CORP NEW.....				1FE	244,074	101.543	248,781	245,000	244,085		11			4.150	4.241	AO	2,429		11/09/2018	10/15/2028		
202795	JA	9	COMMONWEALTH EDISON CO.....				1FE	23,060	93.818	23,455	25,000	23,185		43			3.800	4.337	AO	238	950	12/12/2014	10/01/2042		
202795	JD	3	COMMONWEALTH EDISON CO.....				1FE	73,976	106.494	78,806	74,000	73,978		0			4.700	4.757	JJ	1,604	3,478	01/06/2014	01/15/2044		
203233	AA	9	COMMONWEALTH REIT.....				2FE	102,437	102.437	102,437	100,000	102,437		(1,872)	161		5.875	3.826	MS	1,730	5,875	10/15/2015	09/15/2020		
205887	BZ	4	CONAGRA BRANDS INC.....				2FE	79,908	100.035	80,028	80,000	79,914		6			3.800	3.878	AO	583		10/15/2018	10/22/2021		
205887	CD	2	CONAGRA BRANDS INC.....				2FE	47,247	94.494	47,247	50,000	47,247		1	2,546		5.300	5.853	MN	508		10/15/2018	11/01/2038		
208251	AE	8	CONOCO INC.....				1FE	43,278	123.651	43,278	35,000	43,278		(174)	123		6.950	4.151	AO	514	1,216	09/25/2018	04/15/2029		
20826F	AQ	9	CONOCOPHILLIPS CO.....				1FE	26,754	107.014	26,754	25,000	26,754		(295)	694		4.950	3.864	MS	364	1,238	04/25/2017	03/15/2026		
209111	FE	8	CONSOLIDATED EDISON CO N Y INC.....				1FE	298,815	99.605	298,815	300,000	298,815		41	910		3.300	3.403	JD	825	9,900	01/06/2015	12/01/2024		
209111	FD	0	CONSOLIDATED EDISON CO N Y INC.....				1FE	49,908	99.816	49,908	50,000	49,908		1	53		4.450	4.512	MS	655	2,225	03/03/2014	03/15/2044		
21036P	AW	8	CONSTELLATION BRANDS INC.....				2FE	598,458	95.753	598,458	625,000	598,458		2,404	7,782		2.650	3.884	MN	2,484	9,938	06/29/2018	11/07/2022		
219350	AX	3	CORNING INC.....				2FE	95,703	95.703	95,703	100,000	95,703		104	1,173		4.700	5.128	MS	1,384	4,700	02/07/2014	03/15/2037		
22003B	AG	1	CORPORATE OFFICE PPTYS L P.....				2FE	32,249	97.036	33,963	35,000	33,252		351			3.600	4.942	MN	161	1,260	06/11/2014	05/15/2023		
22822V	AH	4	CROWN CASTLE INTL CORP NEW.....				2FE	278,112	92.704	278,112	300,000	278,112		65	21,218		3.650	4.739	MS	3,650	11,863	09/26/2017	09/01/2027		
126408	GV	9	CSX CORP.....				2FE	149,249	102.214	153,321	150,000	149,788		81			4.250	4.359	JD	531	6,375	05/20/2011	06/01/2021		
126408	HE	6	CSX CORP.....				2FE	90,980	90.980	90,980	100,000	90,980		577	3,767		2.600	3.989	MN	433	2,600	10/18/2016	11/01/2026		
126650	BW	9	CVS HEALTH CORP.....				2FE	151,776	101.184	151,776	150,000	151,776		(1,600)	1,860		4.125	3.573	MN	791	6,188	02/27/2015	05/15/2021		
126650	CC	2	CVS HEALTH CORP.....				2FE	100,286	100.286	100,286	100,000	100,286		(618)	3,068		4.000	3.974	JD	289	4,000	10/06/2016	12/05/2023		
126650	CJ	7	CVS HEALTH CORP.....				2FE	148,647	99.098	148,647	150,000	148,647		(246)	1,733		2.800	3.430	JJ	1,878	4,200	10/06/2016	07/20/2020		
126650	CL	2	CVS HEALTH CORP.....				2FE	259,217	97.450	259,217	266,000	259,217		(526)	10,735		3.875	4.373	JJ	4,610	10,308	12/09/2015	07/20/2025		

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126650	CN	8	CVS HEALTH CORP.....	.....	..	.....	2FE	29,202	97.341	29,202	30,000	29,202	.....	2	694	.....	5.125	5.384	JJ.....	688	1,538	07/13/2015.	07/20/2045.
126650	CX	6	CVS HEALTH CORP.....	.....	..	.....	2FE	83,097	97.761	83,097	85,000	83,097	.....	79	787	.....	4.300	4.653	MS.....	975	1,990	03/06/2018.	03/25/2028.
126650	CZ	1	CVS HEALTH CORP.....	.....	..	.....	2FE	491,168	97.261	491,168	505,000	491,168	.....	(200)	30,770	.....	5.050	5.302	MS.....	6,801	13,885	03/28/2018.	03/25/2048.
126650	DC	1	CVS HEALTH CORP.....	.....	..	.....	2FE	169,515	99.715	169,515	170,000	169,515	.....	23	421	.....	3.350	3.517	MS.....	1,772	2,848	03/06/2018.	03/09/2021.
23331A	BL	2	D R HORTON INC.....	.....	..	.....	2FE	43,917	97.593	43,917	45,000	43,917	.....	22	1,038	.....	2.550	3.902	JD.....	96	1,135	11/29/2017.	12/01/2020.
233835	AQ	0	DAIMLER CHRYSLER NORTH AMER HL.....	.....	..	.....	1FE	59,762	136.654	68,327	50,000	56,723	.....	(350)	.....	.....	8.500	6.960	JJ.....	1,924	4,250	08/23/2006.	01/18/2031.
235851	AP	7	DANAHER CORP DEL.....	.....	..	.....	1FE	19,817	99.084	19,817	20,000	19,817	.....	10	166	.....	2.400	2.976	MS.....	141	480	09/10/2015.	09/15/2020.
24422E	RT	8	DEERE JOHN CAP CORP MTNS BE.....	.....	..	.....	1FE	93,445	97.928	97,928	100,000	96,790	.....	718	.....	.....	2.800	3.689	JJ.....	1,198	2,800	06/26/2012.	01/27/2023.
24422E	SL	4	DEERE JOHN CAP CORP MTNS BE.....	.....	..	.....	1FE	34,799	99.427	34,799	35,000	34,799	.....	6	186	.....	2.800	3.098	MS.....	319	980	02/25/2014.	03/04/2021.
24422E	SW	0	DEERE JOHN CAP CORP MTNS BE.....	.....	..	.....	1FE	98,863	98.863	98,863	100,000	98,863	.....	295	776	.....	2.050	3.051	MS.....	632	2,050	03/05/2015.	03/10/2020.
24422E	TB	5	DEERE JOHN CAP CORP MTNS BE.....	.....	..	.....	1FE	49,424	98.849	49,424	50,000	49,424	.....	23	536	.....	2.450	3.178	MS.....	374	1,225	09/08/2015.	09/11/2020.
24422E	TG	4	DEERE JOHN CAP CORP MTNS BE.....	.....	..	.....	1FE	97,772	97.772	97,772	100,000	97,772	.....	(0)	2,230	.....	2.800	3.404	MS.....	894	2,800	10/06/2016.	03/06/2023.
24422E	UB	3	DEERE JOHN CAP CORP MTNS BE.....	.....	..	.....	1FE	95,091	95.091	95,091	100,000	95,091	.....	14	4,761	.....	3.050	3.729	JJ.....	1,483	1,508	01/03/2018.	01/06/2028.
24422E	UK	3	DEERE JOHN CAP CORP MTNS BE.....	.....	..	.....	1FE	99,969	100.186	100,186	100,000	99,972	.....	3	.....	.....	3.125	3.160	MS.....	964	.....	09/05/2018.	09/10/2021.
247126	AJ	4	DELPHI CORP.....	.....	..	.....	2FE	19,930	100.100	20,020	20,000	19,960	.....	7	.....	.....	4.150	4.237	MS.....	244	830	02/24/2014.	03/15/2024.
250847	EB	2	DETROIT EDISON CO.....	.....	..	.....	1FE	53,231	126.239	63,119	50,000	52,522	.....	(79)	.....	.....	6.625	6.244	JD.....	276	3,313	09/11/2006.	06/01/2036.
25272K	AA	1	DIAMOND 1 FIN CORP/DIAMOND 2.....	.....	..	.....	2FE	234,306	99.705	234,306	235,000	234,306	.....	(2,066)	1,572	.....	3.480	4.246	JD.....	682	8,178	05/31/2017.	06/01/2019.
25272K	AD	5	DIAMOND 1 FIN CORP/DIAMOND 2.....	.....	..	.....	2FE	124,794	99.835	124,794	125,000	124,794	.....	(1,832)	4,819	.....	4.420	4.542	JD.....	246	5,525	07/18/2017.	06/15/2021.
25272K	AG	8	DIAMOND 1 FIN CORP/DIAMOND 2.....	.....	..	.....	2FE	366,350	101.764	366,350	360,000	366,350	.....	(783)	5,030	.....	5.450	5.066	JD.....	872	13,489	10/16/2018.	06/15/2023.
25272K	AK	9	DIAMOND 1 FIN CORP/DIAMOND 2.....	.....	..	.....	2FE	115,520	100.452	115,520	115,000	115,520	.....	(280)	5,334	.....	6.020	6.032	JD.....	308	3,462	07/23/2018.	06/15/2026.
25389J	AQ	9	DIGITAL RLTY TR LP.....	.....	..	.....	2FE	253,040	102.171	255,428	250,000	252,282	.....	(282)	.....	.....	4.750	4.644	AO.....	2,969	11,875	03/15/2016.	10/01/2025.
25466A	AE	1	DISCOVER BK.....	.....	..	.....	2FE	292,856	97.619	292,856	300,000	292,856	.....	(1,055)	16,027	.....	4.250	4.697	MS.....	3,825	12,750	03/27/2017.	03/13/2026.
25470D	AD	1	DISCOVERY COMMUNICATIONS LLC.....	.....	..	.....	2FE	41,797	104.778	41,911	40,000	41,703	.....	(38)	.....	.....	6.350	6.084	JD.....	212	2,540	06/14/2016.	06/01/2040.
25470D	AN	9	DISCOVERY COMMUNICATIONS LLC.....	.....	..	.....	2FE	346,338	98.954	346,338	350,000	346,338	.....	932	2,976	.....	2.200	3.719	MS.....	2,160	7,679	10/31/2017.	09/20/2019.
25470D	AQ	2	DISCOVERY COMMUNICATIONS LLC.....	.....	..	.....	2FE	43,053	95.674	43,053	45,000	43,053	.....	83	1,565	.....	2.950	4.118	MS.....	372	1,324	09/07/2017.	03/20/2023.
25470D	AV	1	DISCOVERY COMMUNICATIONS LLC.....	.....	..	.....	2FE	98,982	98.982	98,982	100,000	98,982	.....	(290)	1,335	.....	2.750	3.986	MN.....	351	2,750	04/03/2018.	11/15/2019.
25468P	CT	1	DISNEY WALT CO MTNS BE.....	.....	..	.....	1FE	24,599	98.397	24,599	25,000	24,599	.....	26	316	.....	2.550	3.116	FA.....	241	638	09/05/2014.	02/15/2022.
25468P	DB	9	DISNEY WALT CO MTNS BE.....	.....	..	.....	1FE	88,896	99.050	89,145	90,000	88,906	.....	10	.....	.....	4.125	4.247	JJ.....	309	1,856	07/25/2018.	06/01/2044.
25468P	DM	5	DISNEY WALT CO MTNS BE.....	.....	..	.....	1FE	133,119	88.746	133,119	150,000	133,119	.....	1,408	4,698	.....	1.850	3.588	JD.....	1,156	2,775	10/06/2016.	07/30/2026.
25468P	DQ	6	DISNEY WALT CO MTNS BE.....	.....	..	.....	1FE	228,559	97.890	230,041	235,000	229,430	.....	872	.....	.....	2.450	3.268	MS.....	1,871	2,879	06/21/2018.	03/04/2022.
256746	AF	5	DOLLAR TREE INC.....	.....	..	.....	2FE	63,917	98.334	63,917	65,000	63,917	.....	16	978	.....	3.700	4.163	MN.....	307	1,376	04/05/2018.	05/15/2023.
25746U	CR	8	DOMINION RES INC VA NEW.....	.....	..	.....	2FE	53,573	97.405	53,573	55,000	53,573	.....	21	1,361	.....	2.750	3.693	JJ.....	697	1,513	01/09/2017.	01/15/2022.
260543	BJ	1	DOW CHEM CO.....	.....	..	.....	2FE	141,944	121.916	158,490	130,000	138,318	.....	(514)	.....	.....	7.375	6.648	MN.....	1,598	9,588	08/03/2005.	11/01/2029.
260543	CC	5	DOW CHEM CO.....	.....	..	.....	2FE	101,778	101.778	101,778	100,000	101,778	.....	(1,611)	1,048	.....	4.250	3.143	MN.....	543	4,250	10/06/2016.	11/15/2020.
260543	CH	4	DOW CHEM CO.....	.....	..	.....	2FE	93,264	96.999	96,999	100,000	96,774	.....	757	.....	.....	3.000	3.944	MN.....	383	3,000	11/06/2012.	11/15/2022.
26078J	AB	6	DOWDUPONT INC.....	.....	..	.....	2FE	90,000	102.215	91,994	90,000	90,000	.....	.....	.....	.....	4.205	4.249	MN.....	347	.....	11/14/2018.	11/15/2023.
26078J	AE	0	DOWDUPONT INC.....	.....	..	.....	2FE	83,000	102.968	85,464	83,000	83,000	.....	.....	.....	.....	5.319	5.390	MN.....	405	.....	11/14/2018.	11/15/2038.
26138E	AJ	8	DR PEPPER SNAPPLE GROUP INC.....	.....	..	.....	2FE	2,999	119.443	3,583	3,000	2,999	.....	.....	.....	.....	7.450	7.591	MN.....	37	224	04/25/2008.	05/01/2038.
26138E	AN	9	DR PEPPER SNAPPLE GROUP INC.....	.....	..	.....	2FE	34,991	99.974	34,991	35,000	34,991	.....	31	8	.....	2.600	3.301	JJ.....	420	910	11/07/2011.	01/15/2019.
26138E	AW	9	DR PEPPER SNAPPLE GROUP INC.....	.....	..	.....	2FE	42,976	95.502	42,976	45,000	42,976	.....	2	2,012	.....	3.130	4.186	JD.....	63	1,409	12/05/2016.	12/15/2023.

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5						12	13	14	15	16	17	18	19	20	21	22
	Description			Code	n	Bond CHAR						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
E10.24	233331	AZ	0	DTE ENERGY CO.....			2FE	68,298	97.569	68,298	70,000	68,298		16	1,546	3.800	4.196	MS	783	2,660	03/08/2017	03/15/2027
	26442C	AK	0	DUKE ENERGY CAROLINAS LLC.....			1FE	49,949	101.345	50,673	50,000	49,986		5		3.900	3.951	JD	87	1,950	05/16/2011	06/15/2021
	26441C	AL	9	DUKE ENERGY CORP NEW.....			2FE	49,898	100.902	50,451	50,000	49,946		10		3.950	4.014	AO	417	1,975	10/08/2013	10/15/2023
	26441C	AN	5	DUKE ENERGY CORP NEW.....			2FE	150,237	100.158	150,237	150,000	150,237	(225)		1,092	3.750	3.751	AO	1,188	5,625	04/08/2015	04/15/2024
	26441C	AR	6	DUKE ENERGY CORP NEW.....			2FE	38,286	95.716	38,286	40,000	38,286		308	853	1.800	3.527	MS	240	720	08/09/2016	09/01/2021
	26441C	AS	4	DUKE ENERGY CORP NEW.....			2FE	272,741	90.914	272,741	300,000	272,741		1,967	9,655	2.650	4.081	MS	2,650	7,950	12/28/2016	09/01/2026
	26442E	AD	2	DUKE ENERGY OHIO.....			1FE	49,975	102.387	51,193	50,000	49,987		3		3.800	3.842	MS	633	1,900	09/03/2013	09/01/2023
	264411	AD	1	DUKE REALTY CORP.....			2FE	201,664	100.832	201,664	200,000	201,664	(794)		16	3.875	3.461	FA	2,928	7,750	04/30/2015	02/15/2021
	23355L	AD	8	DXC TECHNOLOGY CO.....			2FE	100,352	100.352	100,352	100,000	100,352	(578)		5,412	4.750	4.753	AO	1,003	4,750	11/08/2017	04/15/2027
	277432	AQ	3	EASTMAN CHEM CO.....			2FE	18,860	99.263	18,860	19,000	18,860		47	90	2.700	3.457	JJ	237	643	11/10/2014	01/15/2020
	278062	AD	6	EATON CORP PLC.....			2FE	50,513	98.761	54,319	55,000	51,354		184		4.000	4.709	MN	361	2,200	11/14/2013	11/02/2032
	278642	AF	0	EBAY INC.....			2FE	148,910	74.455	148,910	200,000	148,910		808	11,437	4.000	6.141	JJ	3,689	8,000	01/06/2015	07/15/2042
	278642	AH	6	EBAY INC.....			2FE	49,668	99.336	49,668	50,000	49,668		161	236	2.200	3.386	FA	458	1,100	07/23/2014	08/01/2019
	278865	AR	1	ECOLAB INC.....			1FE	64,578	99.351	64,578	65,000	64,578		94	323	2.250	2.915	JJ	687	1,463	01/12/2015	01/12/2020
	278865	AV	2	ECOLAB INC.....			1FE	27,992	93.305	27,992	30,000	27,992		130	828	2.700	3.726	MN	135	810	10/13/2016	11/01/2026
	278865	BD	1	ECOLAB INC.....			1FE	24,131	96.525	24,131	25,000	24,131		5	797	3.250	3.746	JD	68	822	04/18/2018	12/01/2027
	28336L	BV	0	EL PASO CORP.....			2FE	39,824	104.756	41,903	40,000	39,930		38		6.500	6.719	MS	766	2,600	11/13/2015	09/15/2020
	283695	AZ	7	EL PASO NAT GAS CO.....			2FE	11,294	112.940	11,294	10,000	11,294	(426)		101	8.625	4.098	JJ	398	863	08/17/2016	01/15/2022
	28370T	AG	4	EL PASO PIPELINE PARTNERS OPER.....			2FE	49,925	99.851	49,925	50,000	49,925	(145)		951	4.300	4.379	MN	358	2,150	11/01/2016	05/01/2024
	291011	BE	3	EMERSON ELEC CO.....			1FE	56,040	97.955	58,773	60,000	58,055		431		2.625	3.506	FA	595	1,575	02/14/2013	02/15/2023
	291011	BF	0	EMERSON ELEC CO.....			1FE	49,314	98.628	49,314	50,000	49,314		57	510	2.625	3.145	JD	109	1,313	05/18/2015	12/01/2021
	29250R	AS	5	ENBRIDGE ENERGY PARTNERS L P.....			2FE	60,338	102.138	61,283	60,000	60,126	(101)			5.200	5.086	MS	919	3,120	09/20/2016	03/15/2020
	29273R	AF	6	ENERGY TRANSFER PRTNRS L P.....			2FE	125,567	102.688	148,898	145,000	126,828		454		6.625	8.112	AO	2,028	9,606	10/01/2015	10/15/2036
	29273R	AJ	8	ENERGY TRANSFER PRTNRS L P.....			2FE	22,325	111.624	22,325	20,000	22,325	(86)		1,558	7.500	6.548	JJ	750	750	03/09/2018	07/01/2038
	29273R	AN	9	ENERGY TRANSFER PRTNRS L P.....			2FE	508,696	101.739	508,696	500,000	508,696	(2,519)		2,645	4.650	3.843	JD	1,938	11,625	06/29/2018	06/01/2021
	29273R	BG	3	ENERGY TRANSFER PRTNRS L P.....			2FE	3,887	97.166	3,887	4,000	3,887	(16)		247	4.750	5.305	JJ	88	190	11/01/2017	01/15/2026
	29273R	BK	4	ENERGY TRANSFER PRTNRS L P.....			2FE	69,895	93.193	69,895	75,000	69,895		35	4,750	4.200	5.290	AO	665	3,150	07/11/2017	04/15/2027
	29364W	AW	8	ENTERGY LA LLC.....			1FE	477,850	96.146	480,731	500,000	479,098		1,248		3.250	3.826	AO	4,063	8,125	04/30/2018	04/01/2028
	29379V	AM	5	ENTERPRISE PRODS OPER LLC.....			2FE	85,555	126.595	101,276	80,000	85,202	(126)			7.550	7.054	AO	1,275	6,040	03/11/2013	04/15/2038
	29379V	AZ	6	ENTERPRISE PRODS OPER LLC.....			2FE	13,577	98.634	14,795	15,000	14,101		188		3.350	5.006	MS	148	503	01/29/2016	03/15/2023
	29379V	BB	8	ENTERPRISE PRODS OPER LLC.....			2FE	50,424	100.847	50,424	50,000	50,424	(164)		480	3.900	3.751	FA	737	1,950	06/21/2016	02/15/2024
	29379V	BE	2	ENTERPRISE PRODS OPER LLC.....			2FE	54,420	98.946	54,420	55,000	54,420	(17)		648	3.750	3.984	FA	779	1,313	07/26/2018	02/15/2025
	29379V	BT	9	ENTERPRISE PRODS OPER LLC.....			2FE	118,595	99.496	119,395	120,000	118,620		26		4.150	4.341	AO	1,107		10/09/2018	10/16/2028
	293791	AF	6	ENTERPRISE PRODS OPER LP.....			2FE	52,194	122.548	61,274	50,000	51,960	(83)			6.875	6.553	MS	1,146	3,438	07/14/2005	03/01/2033
	293791	AT	6	ENTERPRISE PRODS OPER LP.....			2FE	45,208	105.653	52,826	50,000	46,267		128		5.750	6.609	MS	958	2,875	09/10/2007	03/01/2035
	26875P	AK	7	EOG RES INC.....			1FE	220,961	96.070	220,961	230,000	220,961		876	5,048	2.625	3.674	MS	1,778	6,038	01/23/2017	03/15/2023
	26884L	AC	3	EQT CORP.....			2FE	293,351	97.784	293,351	300,000	293,351		742	5,300	2.500	3.857	AO	1,875	7,438	10/31/2017	10/01/2020
	294429	AJ	4	EQUIFAX INC.....			2FE	91,769	98.203	98,203	100,000	96,070		891		3.300	4.441	JD	147	3,300	09/18/2013	12/15/2022
	294752	AH	3	EQUITY ONE.....			2FE	46,912	99.841	49,921	50,000	48,498		347		3.750	4.659	MN	240	1,875	10/22/2012	11/15/2022
	26884A	AZ	6	ERP OPER LTD PARTNERSHIP.....			1FE	47,442	103.462	46,558	45,000	45,979	(327)			4.625	3.808	JD	93	2,081	04/03/2013	12/15/2021
	26884A	BE	2	ERP OPER LTD PARTNERSHIP.....			1FE	9,962	100.390	10,039	10,000	9,965		1		4.500	4.574	JD	38	450	05/11/2015	06/01/2045

SCHEDULE D - PART 1

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

E10.25

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29717P	AE	7	ESSEX PORTFOLIO L P				2FE	97,844	97,844	97,844	100,000	97,844			387	304		3.250	3.830	MN	542	3,250	09/23/2014	05/01/2023
30040W	AE	8	EVERSOURCE ENERGY				2FE	61,648	94,844	61,648	65,000	61,648			4	3,311		3.300	4.025	JJ	989	1,114	01/03/2018	01/15/2028
30161N	AH	4	EXELON CORP				2FE	59,525	99,208	59,525	60,000	59,525			74	364		2.850	3.442	JD	76	1,710	06/08/2015	06/15/2020
30219G	AF	5	EXPRESS SCRIPTS HLDG CO				2FE	251,153	100,461	251,153	250,000	251,153			(1,087)	2,489		3.900	3.777	FA	3,683	9,750	09/30/2014	02/15/2022
30219G	AL	2	EXPRESS SCRIPTS HLDG CO				2FE	24,908	99,633	24,908	25,000	24,908			10	68		3.300	3.509	FA	289	825	02/22/2016	02/25/2021
30231G	AG	7	EXXON MOBIL CORP				1FE	24,775	99,101	24,775	25,000	24,775			59	154		1.912	2.708	MS	153	478	03/03/2015	03/06/2020
30231G	AN	2	EXXON MOBIL CORP				1FE	13,974	94,342	14,151	15,000	14,016			21			3.567	4.012	MS	171	535	03/03/2015	03/06/2045
30231G	AR	3	EXXON MOBIL CORP				1FE	275,347	98,338	275,347	280,000	275,347			(363)	6,272		2.726	3.180	MS	2,544	7,633	09/14/2017	03/01/2023
30231G	AW	2	EXXON MOBIL CORP				1FE	152,273	101,515	152,273	150,000	152,273			(71)	1,230		4.114	4.062	MS	2,057	6,171	08/31/2016	03/01/2046
313747	AS	6	FEDERAL REALTY INVT TR				1FE	23,362	98,450	24,612	25,000	24,250			191			3.000	3.944	FA	313	750	07/16/2012	08/01/2022
31428X	AV	8	FEDEX CORP				2FE	13,483	96,651	14,498	15,000	14,230			161			2.700	4.056	AO	86	405	04/08/2013	04/15/2023
31428X	AZ	9	FEDEX CORP				2FE	49,550	99,100	49,550	50,000	49,550			18	430		2.300	3.176	FA	479	1,150	01/06/2015	02/01/2020
31428X	BA	3	FEDEX CORP				2FE	45,268	90,536	45,268	50,000	45,268			165	720		3.900	4.804	FA	813	1,950	09/25/2015	02/01/2035
31428X	BQ	8	FEDEX CORP				2FE	125,648	83,765	125,648	150,000	125,648			112	15,384		4.050	5.196	FA	2,295	3,291	02/28/2018	02/15/2048
31620M	AK	2	FIDELITY NATL INFORMATION SVCS				2FE	52,390	98,850	52,390	53,000	52,390			(102)	1,085		3.500	3.829	AO	392	1,855	10/06/2016	04/15/2023
316773	CP	3	FIFTH THIRD BANCORP				2FE	97,944	101,167	101,167	100,000	98,852			198			4.300	4.609	JJ	1,971	4,300	11/18/2013	01/16/2024
31677Q	BH	1	FIFTH THIRD BK CIN OHIO MTN BE				1FE	197,899	98,949	197,899	200,000	197,899			1,316	1,108		1.625	3.096	MS	849	3,250	09/22/2016	09/27/2019
337738	AP	3	FISERV INC				2FE	19,822	99,109	19,822	20,000	19,822			8	72		3.850	4.049	JD	64	385	06/07/2018	06/01/2025
341099	CH	0	FLORIDA POWER CORP				1FE	24,967	125,051	31,263	25,000	24,973			1			6.350	6.461	MS	467	1,588	09/13/2007	09/15/2037
341099	CP	2	FLORIDA POWER CORP				1FE	49,212	99,858	49,929	50,000	49,706			105			3.100	3.364	FA	586	1,550	08/15/2011	08/15/2021
341081	EV	5	FLORIDA PWR & LT CO				1FE	47,140	118,256	56,763	48,000	47,318			21			5.650	5.861	FA	1,130	2,712	11/19/2007	02/01/2037
341081	FM	4	FLORIDA PWR & LT CO				1FE	49,538	99,076	49,538	50,000	49,538			8	403		3.125	3.302	JD	130	1,563	11/16/2015	12/01/2025
343412	AC	6	FLUOR CORP NEW				2FE	48,765	97,529	48,765	50,000	48,765			51	892		3.500	4.009	JD	78	1,750	11/18/2014	12/15/2024
345397	WY	5	FORD MOTOR CREDIT CO LLC				2FE	197,793	98,896	197,793	200,000	197,793			105	2,117		2.597	3.980	MN	822	5,194	10/06/2016	11/04/2019
345397	XA	6	FORD MOTOR CREDIT CO LLC				2FE	187,813	93,907	187,813	200,000	187,813			692	9,940		3.219	5.506	JJ	3,076	6,438	01/06/2015	01/09/2022
345397	YG	2	FORD MOTOR CREDIT CO LLC				2FE	184,573	92,286	184,573	200,000	184,573			(261)	16,893		3.810	5.671	JJ	3,641	7,620	05/12/2017	01/09/2024
345397	YZ	0	FORD MOTOR CREDIT CO LLC				2FE	194,384	97,192	194,384	200,000	194,384			6	5,599		3.470	4.852	AO	1,658	4,048	02/28/2018	04/05/2021
345370	CA	6	FORD MTR CO DEL				2FE	25,776	103,102	25,776	25,000	25,776			(245)	3,736		7.450	7.198	JJ	854	1,863	05/31/2012	07/16/2031
345370	CQ	1	FORD MTR CO DEL				2FE	77,119	77,119	77,119	100,000	77,119			179	13,876		4.750	6.786	JJ	2,190	4,750	04/10/2013	01/15/2043
345370	CS	7	FORD MTR CO DEL				2FE	24,629	82,098	24,629	30,000	24,629				5,371		5.291	6.832	JD	101	1,587	12/05/2016	12/08/2046
302570	AX	4	FPL GROUP CAP INC			2	2FE	76,088	82,217	82,217	100,000	76,120			(23)			4.466	6.071	JD	198	4,283	06/06/2007	06/15/2067
369550	AX	6	GENERAL DYNAMICS CORP				1FE	90,707	90,707	90,707	100,000	90,707			714	3,078		2.125	3.557	FA	803	2,125	08/09/2016	08/15/2026
36962G	3A	0	GENERAL ELEC CAP CORP MTN BE				2FE	70,824	97,544	73,158	75,000	71,488			94			6.150	6.699	FA	1,845	4,613	11/08/2007	08/07/2037
36962G	3P	7	GENERAL ELEC CAP CORP MTN BE				2FE	162,030	95,609	167,316	175,000	164,058			287			5.875	6.554	JJ	4,769	10,281	05/30/2008	01/14/2038
36962G	4B	7	GENERAL ELEC CAP CORP MTN BE				2FE	49,239	104,550	52,275	50,000	49,348			15			6.875	7.119	JJ	1,633	3,438	01/06/2009	01/10/2039
36962G	4R	2	GENERAL ELEC CAP CORP MTN BE				2FE	89,872	99,858	89,872	90,000	89,872			(1,371)	2,560		4.375	4.512	MS	1,148	3,938	03/14/2014	09/16/2020
36962G	7K	4	GENERAL ELEC CAP CORP MTN BE				2FE	28,180	93,932	28,180	30,000	28,180			12	1,747		3.450	4.799	MN	132	1,035	05/12/2014	05/15/2024
369604	BD	4	GENERAL ELECTRIC CO				2FE	218,063	92,793	218,063	235,000	218,063			986	10,795		2.700	4.869	AO	1,445	3,645	05/31/2018	10/09/2022
369604	BH	5	GENERAL ELECTRIC CO				2FE	20,389	81,558	20,389	25,000	20,389			4	4,402		4.500	6.005	MS	344	1,125	03/06/2014	03/11/2044
370334	BJ	2	GENERAL MLS INC				2FE	34,911	100,127	35,044	35,000	34,924			2			5.400	5.491	JD	84	1,890	05/26/2010	06/15/2040
370334	BT	0	GENERAL MLS INC				2FE	49,585	99,171	49,585	50,000	49,585			8	370		3.650	3.866	FA	689	1,825	01/21/2014	02/15/2024

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	Description			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair 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
370334	CA	0	GENERAL MLS INC.....				2FE	52,986	96.337	52,986	55,000	52,986		83	1,681		2.600	3.679	AO.....	314	1,430	10/04/2017	10/12/2022
37045V	AF	7	GENERAL MTRS CO.....				2FE	46,867	93.734	46,867	50,000	46,867		(48)	5,824		6.250	6.890	AO.....	773	3,125	06/24/2015	10/02/2043
37045X	AQ	9	GENERAL MTRS FINL CO INC.....				2FE	50,097	100.194	50,097	50,000	50,097		(120)	259		4.375	4.345	MS.....	583	2,188	06/23/2015	09/25/2021
37045X	AW	6	GENERAL MTRS FINL CO INC.....				2FE	9,671	96.706	9,671	10,000	9,671		63	104		3.450	4.595	AO.....	78	345	06/24/2015	04/10/2022
37045X	AY	2	GENERAL MTRS FINL CO INC.....				2FE	79,007	98.759	79,007	80,000	79,007		274	554		3.200	4.084	JJ.....	1,195	2,560	07/08/2015	07/13/2020
37045X	BD	7	GENERAL MTRS FINL CO INC.....				2FE	199,191	99.596	199,191	200,000	199,191		29	751		3.700	3.962	MN.....	761	7,400	11/19/2015	11/24/2020
37045X	BF	2	GENERAL MTRS FINL CO INC.....				2FE	154,917	99.946	154,917	155,000	154,917		(1,104)	2,516		4.200	4.271	MS.....	2,170	6,510	07/07/2017	03/01/2021
37045X	BK	1	GENERAL MTRS FINL CO INC.....				2FE	61,843	95.143	61,843	65,000	61,843		(225)	4,227		3.700	5.014	MN.....	347	2,405	08/29/2017	05/09/2023
37045X	BM	7	GENERAL MTRS FINL CO INC.....				2FE	48,840	97.681	48,840	50,000	48,840		90	920		3.200	4.225	JJ.....	778	1,600	06/29/2016	07/06/2021
37045X	BQ	8	GENERAL MTRS FINL CO INC.....				2FE	44,891	89.782	44,891	50,000	44,891		168	3,514		4.000	5.723	AO.....	472	2,000	10/03/2016	10/06/2026
37045X	BT	2	GENERAL MTRS FINL CO INC.....				2FE	460,218	92.044	460,218	500,000	460,218		(1,295)	52,282		4.350	5.670	JJ.....	9,908	21,750	08/31/2017	01/17/2027
37045X	BW	5	GENERAL MTRS FINL CO INC.....				2FE	71,228	94.971	71,228	75,000	71,228		17	3,672		3.950	5.110	AO.....	642	2,963	04/10/2017	04/13/2024
373334	KF	7	GEORGIA PWR CO.....				1FE	98,027	98.027	98,027	100,000	98,027		268	1,342		2.400	3.344	AO.....	600	2,400	03/02/2016	04/01/2021
375558	AV	5	GILEAD SCIENCES INC.....				1FE	79,817	99.771	79,817	80,000	79,817		28	176		2.050	2.996	AO.....	410	1,640	03/04/2014	04/01/2019
375558	BA	0	GILEAD SCIENCES INC.....				1FE	48,085	96.171	48,085	50,000	48,085		20	881		4.500	4.814	FA.....	938	2,250	11/12/2014	02/01/2045
375558	BB	8	GILEAD SCIENCES INC.....				1FE	49,596	99.191	49,596	50,000	49,596		(143)	649		2.550	3.074	MS.....	425	1,275	10/06/2016	09/01/2020
375558	BC	6	GILEAD SCIENCES INC.....				1FE	44,894	99.765	44,894	45,000	44,894		9	71		3.250	3.346	MS.....	488	1,463	09/09/2015	09/01/2022
375558	BD	4	GILEAD SCIENCES INC.....				1FE	54,565	99.209	54,565	55,000	54,565		4	220		4.750	4.860	MS.....	871	2,613	09/09/2015	03/01/2046
375558	BM	4	GILEAD SCIENCES INC.....				1FE	232,746	93.098	232,746	250,000	232,746		1,115	6,515		2.950	3.986	MS.....	2,458	7,375	03/27/2017	03/01/2027
377372	AB	3	GLAXOSMITHKLINE CAP INC.....				1FE	48,577	114.452	57,226	50,000	48,901		45			5.375	5.669	AO.....	567	2,688	07/14/2005	04/15/2034
377372	AE	7	GLAXOSMITHKLINE CAP INC.....				1FE	49,847	125.695	62,847	50,000	49,873		3			6.375	6.500	MN.....	407	3,188	05/06/2008	05/15/2038
38148Y	AA	6	GOLDMAN SACHS GROUP.....				1FE	35,200	88.001	35,200	40,000	35,200			4,800		4.017	5.038	AO.....	268	1,607	10/24/2017	10/31/2038
38148Y	AC	2	GOLDMAN SACHS GROUP.....				1FE	97,121	97.121	97,121	100,000	97,121		56	2,649		2.876	3.723	AO.....	479	2,876	10/24/2017	10/31/2022
38141E	A5	8	GOLDMAN SACHS GROUP INC.....				1FE	44,416	102.236	46,006	45,000	44,897		81			5.375	5.652	MS.....	712	2,419	03/01/2010	03/15/2020
38141E	C3	1	GOLDMAN SACHS GROUP INC.....				1FE	19,047	95.233	19,047	20,000	19,047		2	844		4.800	5.203	JJ.....	461	960	06/30/2014	07/08/2044
38141G	ES	9	GOLDMAN SACHS GROUP INC.....				2FE	84,382	105.300	97,929	93,000	88,026		451			5.950	6.942	JJ.....	2,552	5,534	12/10/2007	01/15/2027
38141G	FD	1	GOLDMAN SACHS GROUP INC.....				2FE	139,577	112.928	169,393	150,000	140,841		222			6.750	7.491	AO.....	2,531	10,125	04/09/2008	10/01/2037
38141G	GM	0	GOLDMAN SACHS GROUP INC.....				1FE	285,139	114.056	285,139	250,000	285,139		(1,281)	28,750		6.250	5.242	FA.....	6,510	7,813	03/28/2018	02/01/2041
38141G	GQ	1	GOLDMAN SACHS GROUP INC.....				1FE	97,554	103.809	103,809	100,000	99,211		278			5.250	5.661	JJ.....	2,246	5,250	07/22/2011	07/27/2021
38141G	GS	7	GOLDMAN SACHS GROUP INC.....				1FE	119,838	104.703	125,644	120,000	119,940		17			5.750	5.851	JJ.....	3,009	6,900	01/19/2012	01/24/2022
38141G	RD	8	GOLDMAN SACHS GROUP INC.....				1FE	98,427	98.427	98,427	100,000	98,427		(336)	3,053		3.625	4.090	JJ.....	1,601	3,625	10/06/2016	01/22/2023
38141G	VP	6	GOLDMAN SACHS GROUP INC.....				1FE	59,380	98.966	59,380	60,000	59,380		25	577		2.750	3.407	MS.....	486	1,650	09/08/2015	09/15/2020
38141G	VU	5	GOLDMAN SACHS GROUP INC.....				1FE	34,089	97.396	34,089	35,000	34,089		58	771		2.625	3.846	AO.....	168	919	04/20/2016	04/25/2021
38141G	WB	6	GOLDMAN SACHS GROUP INC.....				1FE	94,065	94.065	94,065	100,000	94,065		(13)	6,058		3.850	4.800	JJ.....	1,658	3,850	02/13/2017	01/26/2027
38141G	WC	4	GOLDMAN SACHS GROUP INC.....				1FE	484,222	96.844	484,222	500,000	484,222		579	3,387		3.000	4.065	AO.....	2,708		10/31/2018	04/26/2022
38143U	8H	7	GOLDMAN SACHS GROUP INC.....				1FE	70,923	94.565	70,923	75,000	70,923		16	3,946		3.750	4.706	FA.....	984	2,813	02/22/2016	02/25/2026
38145G	AG	5	GOLDMAN SACHS GROUP INC.....				1FE	482,106	96.421	482,106	500,000	482,106		2,051	11,674		2.350	3.708	MN.....	1,501	11,750	03/27/2017	11/15/2021
38145G	AJ	9	GOLDMAN SACHS GROUP INC.....				1FE	54,440	98.983	54,440	55,000	54,440		21	539		2.300	3.426	JD.....	63	1,265	12/08/2016	12/13/2019
38148L	AA	4	GOLDMAN SACHS GROUP INC.....				1FE	74,266	99.022	74,266	75,000	74,266		133	553		2.600	3.397	AO.....	368	1,950	03/25/2015	04/23/2020
38148L	AE	6	GOLDMAN SACHS GROUP INC.....				1FE	167,435	95.677	167,435	175,000	167,435		(387)	10,363		3.750	4.588	MN.....	711	6,563	07/12/2017	05/22/2025

SCHEDULE D - PART 1

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

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						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
386088	AH	1				1FE	119,341	137.828	137,828	100,000	114,672		(519)			7.450	6.115	AO	1,573	7,450	09/07/2006	04/15/2035
40573L	AG	1				2FE	64,852	99.773	64,852	65,000	64,852			148		3.400	3.519	MS	638		09/06/2018	09/17/2021
40573L	AS	5				2FE	84,887	100.558	85,474	85,000	84,890		3			4.375	4.440	AO	1,074		09/06/2018	10/15/2028
40573L	AW	6				2FE	19,568	97.840	19,568	20,000	19,568		0			4.900	5.104	JD	283		09/06/2018	12/15/2048
406216	AW	1				2FE	11,744	117.442	11,744	10,000	11,744		(50)	737		6.700	5.336	MS	197	335	05/02/2018	09/15/2038
406216	AY	7				2FE	118,085	124.301	118,085	95,000	118,085		(639)	1,582		7.450	5.549	MS	2,084	7,078	01/31/2014	09/15/2039
406216	BD	2				2FE	24,816	99.262	24,816	25,000	24,816		(55)	461		3.500	3.710	FA	365	875	09/08/2016	08/01/2023
406216	BE	0				2FE	4,768	95.360	4,768	5,000	4,768		(2)	359		4.750	5.147	FA	99	119	06/14/2018	08/01/2043
416515	AZ	7				2FE	99,755	102.613	102,613	100,000	99,959		31			5.500	5.611	MS	1,375	5,500	03/18/2010	03/30/2020
418056	AS	6				2FE	24,903	103.869	25,967	25,000	24,916		2			6.350	6.481	MS	467	1,588	03/08/2010	03/15/2040
40414L	AJ	8				2FE	30,046	100.153	30,046	30,000	30,046		(109)	547		4.250	4.259	MN	163	1,275	06/28/2016	11/15/2023
40414L	AL	3				2FE	82,384	98.416	83,654	85,000	83,188		279			3.875		FA	1,244	3,294	11/06/2015	08/15/2024
40414L	AM	1				2FE	66,245	94.635	66,245	70,000	66,245		336	1,393		3.400	4.464	FA	992	2,380	06/28/2016	02/01/2025
40414L	AN	9				2FE	244,729	97.892	244,729	250,000	244,729		566	1,003		4.000	4.428	JD	833	10,000	12/09/2015	06/01/2025
42217K	BA	3				2FE	89,837	99.819	89,837	90,000	89,837		(276)	1,430		3.750	3.833	MS	994	3,375	09/19/2016	03/15/2023
427866	AX	6				1FE	68,789	91.719	68,789	75,000	68,789		490	1,929		2.300	3.581	FA	652	1,725	08/02/2016	08/15/2026
428236	BX	0				2FE	30,418	101.394	30,418	30,000	30,418		(175)	285		4.050	3.678	MS	358	1,215	11/16/2016	09/15/2022
42824C	AN	9				2FE	131,996	101.536	131,996	130,000	131,996		(1,094)	2,502		4.400	3.999	AO	1,208	5,720	03/16/2017	10/15/2022
42824C	AW	9				2FE	292,280	100.786	292,280	290,000	292,280		(1,122)	6,766		4.900	4.820	AO	3,000	14,210	12/30/2016	10/15/2025
437076	AV	4				1FE	12,271	122.711	12,271	10,000	12,271		(60)	2		5.950	4.394	AO	149	595	04/10/2015	04/01/2041
437076	AW	2				1FE	99,824	102.985	102,985	100,000	99,950		21			4.400	4.472	AO	1,100	4,400	03/28/2011	04/01/2021
437076	BA	9				1FE	18,226	98.293	19,659	20,000	18,385		35			4.200	4.822	AO	210	840	04/02/2013	04/01/2043
437076	BD	3				1FE	29,552	106.732	32,020	30,000	29,591		8			4.875	5.032	FA	553	1,463	09/03/2013	02/15/2044
437076	BF	8				1FE	99,945	100.717	100,717	100,000	99,948		1			4.400	4.452	MS	1,296	4,400	06/30/2015	03/15/2045
437076	BN	1				1FE	72,012	90.016	72,012	80,000	72,012		576	2,914		2.125	3.654	MS	501	1,700	09/06/2016	09/15/2026
437076	BT	8				1FE	140,787	93.858	140,787	150,000	140,787		220	6,999		2.800	3.662	MS	1,248	4,200	09/05/2017	09/14/2027
438516	BD	7				1FE	212,375	101.131	212,375	210,000	212,375		(473)	171		3.350	3.124	JD	586	7,035	09/30/2014	12/01/2023
438516	BL	9				1FE	23,383	93.532	23,383	25,000	23,383		88	834		2.500	3.479	MN	104	625	09/22/2017	11/01/2026
44106M	AT	9				2FE	116,876	97.396	116,876	120,000	116,876		7	3,073		4.500	5.055	MS	1,590	5,400	03/09/2017	03/15/2025
44107T	AV	8				2FE	43,137	97.105	43,697	45,000	43,645		177			4.000	4.595	JD	80	1,800	05/06/2015	06/15/2025
40434C	AC	9				1FE	498,002	99.600	498,002	500,000	498,002		635	1,689		2.250	3.123	JD	250	11,281	01/06/2015	06/23/2019
444859	BD	3				2FE	99,919	99.919	99,919	100,000	99,919		(281)	1,899		3.850	3.903	AO	963	3,850	04/13/2016	10/01/2024
444859	BE	1				2FE	99,341	102.719	102,719	100,000	99,375		12			4.950	5.056	AO	1,238	4,950	01/12/2015	10/01/2044
445658	CD	7				2FE	76,316	101.244	75,933	75,000	75,754		(129)			3.850	3.669	MS	850	2,888	05/12/2014	03/15/2024
448579	AE	2				2FE	18,336	98.438	19,688	20,000	19,121		171			3.375	4.505	JJ	311	675	05/07/2013	07/15/2023
452308	AU	3				1FE	49,921	99.843	49,921	50,000	49,921		69	67		1.950	2.919	MS	325	975	02/18/2014	03/01/2019
458140	AM	2				1FE	19,699	98.497	19,699	20,000	19,699		30	174		2.700	3.131	JD	24	540	11/17/2015	12/15/2022
458140	AS	9				1FE	171,485	100.873	171,485	170,000	171,485		(861)	4,880		3.700	3.581	JJ	2,656	6,290	03/17/2017	07/29/2025
458140	AX	8				1FE	482,230	97.117	485,585	500,000	483,358		1,128			3.150	3.647	MN	2,188	15,750	04/30/2018	05/11/2027
45866F	AF	1				1FE	142,372	94.915	142,372	150,000	142,372		454	2,037		3.100	3.827	MS	1,369	5,012	02/28/2018	09/15/2027
459200	AM	3				1FE	112,152	118.055	112,152	95,000	112,152		(2,425)	1,979		7.000	3.997	AO	1,108	6,650	09/29/2015	10/30/2025

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates						
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22					
		F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion			Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.												Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description	Code				Actual Cost			Par Value	Book/Adjusted Carrying Value																
459200	HU	8	INTERNATIONAL BUSINESS MACHS.....				..1FE	.....198,552	.....99.276	.....198,552	.....200,000	.....198,552		.....(839)	.....6,166		.....3.625	.....3.818	FA.....	.....2,799	.....7,250	03/16/2017.	02/12/2024.
459200	JC	6	INTERNATIONAL BUSINESS MACHS.....				..1FE	.....48,842	.....97.684	.....48,842	.....50,000	.....48,842		.....106	.....604		.....2.875	.....3.554	MN.....	.....208	.....1,438	03/16/2018.	11/09/2022.
459200	JG	7	INTERNATIONAL BUSINESS MACHS.....				..1FE	.....194,517	.....97.259	.....194,517	.....200,000	.....194,517		.....(458)	.....9,198		.....3.450	.....3.932	FA.....	.....2,530	.....6,900	11/04/2016.	02/19/2026.
459506	AJ	0	INTERNATIONAL FLAVORS&FRAGRANC.....				..2FE	.....32,989	.....100.077	.....33,025	.....33,000	.....32,991		.....1			.....3.400	.....3.446	MS.....	.....296		09/24/2018.	09/25/2020.
460690	BL	3	INTERPUBLIC GROUP COS INC.....				..2FE	.....49,538	.....99.947	.....49,974	.....50,000	.....49,687		.....52			.....4.200	.....4.381	AO.....	.....443	.....2,100	06/19/2015.	04/15/2024.
460146	CN	1	INTL PAPER CO.....				..2FE	.....46,942	.....93.884	.....46,942	.....50,000	.....46,942		.....36	.....730		.....5.150	.....5.667	MN.....	.....329	.....2,575	05/14/2015.	05/15/2046.
460146	CP	6	INTL PAPER CO.....				..2FE	.....136,541	.....91.027	.....136,541	.....150,000	.....136,541		.....732	.....6,413		.....3.000	.....4.368	FA.....	.....1,700	.....4,500	08/02/2016.	02/15/2027.
472319	AF	9	JEFFERIES GROUP INC NEW.....				..2FE	.....25,375	.....102.616	.....25,654	.....25,000	.....25,035		.....(61)			.....8.500	.....8.398	JJ.....	.....980	.....2,125	09/22/2009.	07/15/2019.
472319	AM	4	JEFFERIES GROUP INC NEW.....				..2FE	.....92,465	.....101.245	.....101,245	.....100,000	.....92,776		.....111			.....6.500	.....7.260	JJ.....	.....2,907	.....6,500	12/09/2015.	01/20/2043.
478160	AN	4	JOHNSON & JOHNSON.....				..1FE	.....49,744	.....124.796	.....62,398	.....50,000	.....49,794		.....6			.....5.950	.....6.077	FA.....	.....1,124	.....2,975	08/16/2007.	08/15/2037.
478160	AZ	7	JOHNSON & JOHNSON.....				..1FE	.....99,038	.....101.058	.....101,058	.....100,000	.....99,739		.....103			.....3.550	.....3.699	MN.....	.....454	.....3,550	05/17/2011.	05/15/2021.
478160	BV	5	JOHNSON & JOHNSON.....				..1FE	.....189,961	.....94.981	.....189,961	.....200,000	.....189,961		.....59	.....7,226		.....3.700	.....4.045	MS.....	.....2,467	.....7,400	08/31/2016.	03/01/2046.
478160	CD	4	JOHNSON & JOHNSON.....				..1FE	.....82,915	.....97.547	.....82,915	.....85,000	.....82,915		.....25	.....2,004		.....2.250	.....3.091	MS.....	.....627	.....1,913	07/11/2017.	03/03/2022.
46647P	AA	4	JP MORGAN CHASE BANK NA.....				..1FE	.....55,805	.....93.008	.....55,805	.....60,000	.....55,805		.....(57)	.....7,133		.....3.750	.....4.210	FA.....	.....806	.....2,556	07/12/2017.	02/22/2048.
46647P	AF	3	JP MORGAN CHASE BANK NA.....				..1FE	.....476,693	.....95.339	.....476,693	.....500,000	.....476,693		.....(55)	.....23,977		.....3.540	.....4.190	MN.....	.....2,950	.....17,700	01/31/2018.	05/01/2028.
46625H	HF																											

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
494550 BR 6	KINDER MORGAN ENERGY PARTNERS.....					2FE	272,720	99.947	294,842	295,000	294,342		7,590			2.650	5.410	FA	3,257	7,818	01/07/2015.	02/01/2019.
494550 BU 9	KINDER MORGAN ENERGY PARTNERS.....					2FE	163,810	96.368	202,372	210,000	165,489		600			5.500	7.498	MS	3,850	11,550	02/27/2015.	03/01/2044.
482480 AE 0	KLA-TENCOR CORP.....					2FE	100,708	102.482	102,482	100,000	100,499		(73)			4.650	4.603	MN	775	4,650	01/05/2016.	11/01/2024.
500255 AT 1	KOHLS CORP.....					2FE	27,930	103.825	29,071	28,000	27,962		7			4.750	4.838	JD	59	1,655	09/05/2013.	12/15/2023.
50076Q AE 6	KRAFT FOODS GROUP INC.....					2FE	93,899	89.427	93,899	105,000	93,899		30	9,744		5.000	5.919	JD	394	5,250	01/18/2013.	06/04/2042.
50076Q AZ 9	KRAFT FOODS GROUP INC.....					2FE	82,840	98.991	84,143	85,000	84,037		258			3.500	3.893	JD	207	2,975	01/18/2013.	06/06/2022.
50077L AB 2	KRAFT HEINZ FOODS CO.....					2FE	41,191	82.383	41,191	50,000	41,191		50	5,955		4.375	5.725	JD	182	2,188	08/19/2016.	06/01/2046.
50077L AD 8	KRAFT HEINZ FOODS CO.....					2FE	89,208	89.208	89,208	100,000	89,208		573	5,800		3.000	4.799	JD	250	3,000	08/19/2016.	06/01/2026.
50077L AK 2	KRAFT HEINZ FOODS CO.....					2FE	77,420	96.776	77,420	80,000	77,420		11	2,498		3.950	4.576	JJ	1,457	3,160	08/19/2016.	07/15/2025.
50077L AS 5	KRAFT HEINZ FOODS CO.....					2FE	99,738	99.738	99,738	100,000	99,738		21	86		4.000	4.106	JD	178	2,000	06/04/2018.	06/15/2023.
501044 CK 5	KROGER CO.....					2FE	34,805	117.636	41,173	35,000	34,836		4			6.900	7.065	AO	510	2,415	03/19/2008.	04/15/2038.
501044 DC 2	KROGER CO.....					2FE	237,167	94.867	237,167	250,000	237,167		47	12,447		3.500	4.397	FA	3,646	8,750	04/28/2016.	02/01/2026.
502413 BA 4	L-3 COMMUNICATIONS CORP.....					2FE	39,642	102.330	40,932	40,000	39,902		43			4.950	5.138	FA	748	1,980	02/02/2011.	02/15/2021.
50540R AR 3	LABORATORY CORP AMER HLDGS.....					2FE	49,653	99.305	49,653	50,000	49,653		158	171		2.625	3.310	FA	547	1,313	01/21/2015.	02/01/2020.
50540R AS 1	LABORATORY CORP AMER HLDGS.....					2FE	45,683	93.095	46,547	50,000	45,888		72			4.700	5.354	FA	979	2,350	01/21/2015.	02/01/2045.
524901 AS 4	LEGG MASON INC.....					2FE	4,986	99.721	4,986	5,000	4,986		4	12		2.700	3.252	JJ	62	135	06/23/2014.	07/15/2019.
524660 AY 3	LEGGETT & PLATT INC.....					2FE	60,156	93.994	60,156	64,000	60,156		53	3,276		3.500	4.369	MN	286	2,234	11/14/2017.	11/15/2027.
53117C AN 2	LIBERTY PPTY LTD PARTNERSHIP.....					2FE	49,213	101.887	50,943	50,000	49,643		94			4.125	4.397	JD	92	2,063	06/06/2012.	06/15/2022.
532457 BP 2	LILLY ELI & CO.....					1FE	43,569	96.820	43,569	45,000	43,569		1	1,418		3.100	3.574	MN	178	1,395	05/04/2017.	05/15/2027.
534187 BF 5	LINCOLN NATL CORP IND.....					2FE	91,982	96.824	91,982	95,000	91,982		32	2,713		3.625	4.159	MJSD	1,043	3,444	01/23/2017.	12/12/2026.
539830 BB 4	LOCKHEED MARTIN CORP.....					2FE	74,325	95.419	81,106	85,000	75,282		210			4.070	4.945	JD	154	3,460	05/30/2013.	12/15/2042.
539830 BE 8	LOCKHEED MARTIN CORP.....					2FE	57,588	95.980	57,588	60,000	57,588		247			2.900	3.667	MS	580	1,740	02/12/2015.	03/01/2025.
539830 BF 5	LOCKHEED MARTIN CORP.....					2FE	93,893	98.835	93,893	95,000	93,893		115	880		2.500	3.163	MN	251	2,375	11/16/2015.	11/23/2020.
548661 CT 2	LOWES COS INC.....					2FE	201,175	100.588	201,175	200,000	201,175		(1,987)	3,209		3.750	3.479	AO	1,583	7,500	12/09/2015.	06/15/2021.
548661 CZ 8	LOWES COS INC.....					2FE	99,401	100.740	100,740	100,000	99,690		59			3.875	3.987	MS	1,141	3,875	09/04/2013.	09/15/2023.
548661 DM 6	LOWES COS INC.....					2FE	88,887	88.887	88,887	100,000	88,887		490	7,044		2.500	4.338	AO	528	2,500	04/11/2016.	04/15/2026.
55616X AF 4	MACYS RETAIL HLDGS INC.....					2FE	64,323	98.959	64,323	65,000	64,323		161			3.875	4.289	JJ	1,161	2,519	01/10/2012.	01/15/2022.
55907R AA 6	MAGELLAN MIDSTREAM HLDGS LP.....					2FE	99,971	101.456	101,456	100,000	99,987		6			4.250	4.302	FA	1,771	4,250	08/17/2011.	02/01/2021.
565122 AB 4	MAPLE ESCROW SUBSIDIARY INC.....					2FE	248,114	99.246	248,114	250,000	248,114		(63)	3,175		4.597	4.752	MN	1,149	5,746	05/31/2018.	05/25/2028.
565849 AL 0	MARATHON OIL CORP.....					2FE	9,381	93.811	9,381	10,000	9,381		4	591		3.850	5.051	JD	32	385	09/27/2017.	06/01/2025.
565849 AM 8	MARATHON OIL CORP.....					2FE	106,764	92.404	138,605	150,000	108,104		481			5.200	7.833	JD	650	7,800	06/30/2015.	06/01/2045.
56585A AG 7	MARATHON PETE CORP.....					2FE	76,651	97.304	77,844	80,000	77,662		351			3.625	4.258	MS	854	2,900	09/16/2016.	09/15/2024.
571903 AL 7	MARRIOTT INTL INC NEW.....					2FE	49,756	99.512	49,756	50,000	49,756		74	105		3.375	3.692	AO	356	1,688	09/24/2013.	10/15/2020.
571903 AM 5	MARRIOTT INTL INC NEW.....					2FE	49,603	99.205	49,603	50,000	49,603		49	252		3.125	3.455	AO	330	1,563	10/06/2014.	10/15/2021.
571903 AS 2	MARRIOTT INTL INC NEW.....					2FE	22,701	90.805	22,701	25,000	22,701		125	1,206		3.125	4.648	JD	35	781	06/07/2016.	06/15/2026.
571748 AV 4	MARSH & MCLENNAN COS INC.....					1FE	24,626	98.503	24,626	25,000	24,626		(85)	882		3.500	3.844	JD	68	875	01/09/2017.	06/03/2024.
571748 AW 2	MARSH & MCLENNAN COS INC.....					1FE	99,473	99.473	99,473	100,000	99,473		64	481		2.350	3.149	MS	725	2,350	04/08/2015.	09/10/2019.
571748 AX 0	MARSH & MCLENNAN COS INC.....					1FE	24,559	98.236	24,559	25,000	24,559		39	165		3.500	3.859	MS	270	875	09/03/2014.	03/10/2025.
571748 AZ 5	MARSH & MCLENNAN COS INC.....					1FE	24,705	98.820	24,705	25,000	24,705		(17)	459		3.750	3.979	MS	279	938	02/15/2018.	03/14/2026.
574599 BN 5	MASCO CORP.....					2FE	230,458	92.183	230,458	250,000	230,458		304	16,303		3.500	4.635	MN	1,118	8,750	07/31/2017.	11/15/2027.
57636Q AF 1	MASTERCARD INCORPORATED.....					1FE	19,460	97.299	19,460	20,000	19,460		64	348		2.000	3.005	MN	44	400	11/16/2016.	11/21/2021.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
579780	AL	1	MCCORMICK & CO INC.....						2FE	43,635	96.966	43,635	45,000	43,635		7	1,338		2.700	3.633	FA	459	1,229	08/09/2017	08/15/2022
58013M	EC	4	MCDONALDS CORP MED TERM NT BE.....						2FE	51,746	116.831	58,415	50,000	51,413		(40)			6.300	6.138	AO	665	3,150	11/02/2007	10/15/2037
58013M	EL	4	MCDONALDS CORP MED TERM NT BE.....						2FE	99,411	101.194	101,194	100,000	99,839		63			3.625	3.730	MN	413	3,625	05/17/2011	05/20/2021
58013M	ET	7	MCDONALDS CORP MED TERM NT BE.....						2FE	148,325	98.884	148,325	150,000	148,325		26	1,638		2.200	3.041	MN	321	3,300	10/06/2016	05/26/2020
58013M	EX	8	MCDONALDS CORP MED TERM NT BE.....						2FE	9,931	99.306	9,931	10,000	9,931		4	62		2.750	3.146	JD	17	275	12/02/2015	12/09/2020
58013M	FB	5	MCDONALDS CORP MED TERM NT BE.....						2FE	48,561	97.121	48,561	50,000	48,561		23	1,219		3.500	3.954	MS	583	1,750	03/06/2017	03/01/2027
581557	BE	4	MCKESSON CORP NEW.....						2FE	128,620	98.939	128,620	130,000	128,620			1,380		3.796	4.064	MS	1,453	4,935	03/05/2014	03/15/2024
585055	BG	0	MEDTRONIC INC.....						1FE	348,208	99.488	348,208	350,000	348,208		(927)	2,937		2.500	2.957	MS	2,576	8,750	10/27/2017	03/15/2020
585055	BS	4	MEDTRONIC INC.....						1FE	49,802	99.605	49,802	50,000	49,802		20	58		3.500	3.603	MS	515	1,750	09/02/2015	03/15/2025
585055	BU	9	MEDTRONIC INC.....						1FE	255,633	104.844	262,111	250,000	255,302		(105)			4.625	4.537	MS	3,405	11,563	09/02/2015	03/15/2045
58933Y	AF	2	MERCK & CO INC.....						1FE	98,654	98.654	98,654	100,000	98,654		(58)	1,619		2.800	3.156	MN	334	2,800	10/06/2016	05/18/2023
58933Y	AR	6	MERCK & CO INC.....						1FE	338,586	96.739	338,586	350,000	338,586		953	4,915		2.750	3.373	FA	3,770	9,625	12/09/2015	02/10/2025
59023V	AA	8	MERRILL LYNCH & CO INC.....						2FE	47,506	129.328	64,664	50,000	47,763		46			7.750	8.384	MN	506	3,875	05/07/2008	05/14/2038
59156R	AJ	7	METLIFE INC.....						1FE	12,295	121.231	12,123	10,000	12,038		(89)			6.375	4.578	JD	28	638	11/04/2015	06/15/2034
59156R	AM	0	METLIFE INC.....						1FE	14,814	112.652	16,898	15,000	14,852		5			5.700	5.878	JD	38	855	06/20/2005	06/15/2035
59156R	BF	4	METLIFE INC.....						1FE	123,205	98.564	123,205	125,000	123,205		(194)	2,620		3.048	3.482	MJSD	169	3,810	11/29/2016	12/15/2022
59156R	BH	0	METLIFE INC.....						1FE	135,930	100.689	135,930	135,000	135,930		(922)	4,381		3.600	3.486	AO	1,094	4,860	08/17/2017	04/10/2024
59156R	BM	9	METLIFE INC.....						1FE	61,835	95.815	62,279	65,000	62,098		264			3.000	3.856	MS	650	975	05/11/2018	03/01/2025
594918	AJ	3	MICROSOFT CORP.....						1FE	104,502	107.399	118,138	110,000	105,188		132			4.500	4.896	AO	1,238	4,725	07/09/2018	10/01/2040
594918	AW	4	MICROSOFT CORP.....						1FE	463,393	102.976	463,393	450,000	463,393		(3,582)	5,842		3.625	2.997	JD	725	16,313	05/08/2017	12/15/2023
594918	AX	2	MICROSOFT CORP.....						1FE	29,896	112.361	33,708	30,000	29,905		2			4.875	4.957	JD	65	1,463	12/03/2013	12/15/2043
594918	BB	9	MICROSOFT CORP.....						1FE	484,949	96.990	484,949	500,000	484,949		1,250	6,539		2.700	3.273	FA	5,213	13,500	12/09/2015	02/12/2025
594918	BD	5	MICROSOFT CORP.....						1FE	9,674	96.744	9,674	10,000	9,674		(7)	616		3.750	3.990	FA	145	375	11/01/2017	02/12/2045
594918	BE	3	MICROSOFT CORP.....						1FE	4,910	98.204	4,910	5,000	4,910		0	78		4.000	4.138	FA	77	100	06/15/2018	02/12/2055
594918	BH	6	MICROSOFT CORP.....						1FE	208,262	99.172	208,262	210,000	208,262		(251)	2,760		2.650	2.900	MN	897	5,565	03/29/2017	11/03/2022
594918	BJ	2	MICROSOFT CORP.....						1FE	29,671	98.905	29,671	30,000	29,671		(69)	853		3.125	3.333	MN	151	938	07/06/2017	11/03/2025
594918	BK	9	MICROSOFT CORP.....						1FE	9,227	103.666	9,330	9,000	9,204		(8)			4.200	4.054	MN	61	378	02/22/2016	11/03/2035
594918	BQ	6	MICROSOFT CORP.....						1FE	105,761	96.146	105,761	110,000	105,761		652	1,004		2.000	2.921	FA	874	2,200	02/27/2017	08/08/2023
594918	BR	4	MICROSOFT CORP.....						1FE	79,250	93.235	79,250	85,000	79,250		444	1,892		2.400	3.447	FA	810	2,040	03/31/2017	08/08/2026
594918	BT	0	MICROSOFT CORP.....						1FE	37,659	95.798	38,319	40,000	37,745		44			3.700	4.082	FA	588	1,480	10/06/2016	08/08/2046
594918	BU	7	MICROSOFT CORP.....						1FE	28,334	97.568	29,270	30,000	28,369		17			3.950	4.286	FA	471	1,185	08/01/2016	08/08/2056
594918	BX	1	MICROSOFT CORP.....						1FE	113,916	99.057	113,916	115,000	113,916		(143)	1,628		2.875	3.100	FA	1,332	2,947	07/31/2018	02/06/2024
594918	BY	9	MICROSOFT CORP.....						1FE	19,810	99.050	19,810	20,000	19,810		(59)	740		3.300	3.465	FA	266	660	04/20/2017	02/06/2027
59562V	AM	9	MIDAMERICAN ENERGY HLDGS NEW.....						1FE	48,979	119.702	58,654	49,000	48,984		0			6.125	6.222	AO	750	3,001	03/21/2006	04/01/2036
60871R	AH	3	MOLSON COORS BREWING CO.....						2FE	45,694	83.080	45,694	55,000	45,694		64	5,708		4.200	5.458	JJ	1,065	2,310	06/28/2016	07/15/2046
615369	AC	9	MOODYS CORP.....						2FE	49,716	105.222	52,611	50,000	49,843		26			4.875	5.006	FA	921	2,438	08/07/2013	02/15/2024
617446	7X	1	MORGAN STANLEY.....						2FE	39,818	101.967	40,787	40,000	39,882		14			5.000	5.115	MN	206	2,000	11/19/2013	11/24/2025
617446	7Y	9	MORGAN STANLEY.....						2FE	242,951	97.180	242,951	250,000	242,951		(555)	12,147		4.350	4.850	MS	3,414	10,875	04/28/2016	09/08/2026
617446	8C	6	MORGAN STANLEY.....						1FE	49,328	98.655	49,328	50,000	49,328		(132)	1,665		4.000	4.282	JJ	878	2,000	05/17/2016	07/23/2025
617446	HD	4	MORGAN STANLEY.....						1FE	50,986	125.917	62,958	50,000	50,785		(35)			7.250	7.190	AO	906	3,625	05/30/2007	04/01/2032

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						12	13	14	15	16	17	18	19	20	21	22
	Description			Code	F o r e i g n	Bond CHAR		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
61744Y	AH	1	MORGAN STANLEY.....			1FE	.....486,441	.....97,288	.....486,441	.....500,000	.....486,441	.....	.....2,257	.....1,297	.....	.....2,750	.....3,641	MN.....	.....1,604	.....13,750	04/30/2018.	05/19/2022.
61746B	CY	0	MORGAN STANLEY.....			1FE	.....92,062	.....110,732	.....110,732	.....100,000	.....94,881	.....	.....492	.....	.....	.....6,250	.....7,261	FA.....	.....2,465	.....6,250	11/07/2006.	08/09/2026.
61746B	DJ	2	MORGAN STANLEY.....			1FE	.....99,824	.....99,824	.....99,824	.....100,000	.....99,824	.....	.....(419)	.....2,067	.....	.....3,750	.....3,832	FA.....	.....1,313	.....3,750	10/06/2016.	02/25/2023.
61746B	DM	5	MORGAN STANLEY.....			1FE	.....99,959	.....99,959	.....99,959	.....100,000	.....99,959	.....	.....77	.....36	.....	.....2,500	.....3,165	JJ.....	.....1,090	.....2,500	01/21/2014.	01/24/2019.
61746B	DQ	6	MORGAN STANLEY.....			1FE	.....79,299	.....99,522	.....79,618	.....80,000	.....79,593	.....	.....67	.....	.....	.....3,875	.....4,022	AO.....	.....534	.....3,100	04/23/2014.	04/29/2024.
61746B	DX	1	MORGAN STANLEY.....			1FE	.....19,990	.....99,951	.....19,990	.....20,000	.....19,990	.....	.....5	.....9	.....	.....2,450	.....3,063	FA.....	.....204	.....490	01/22/2016.	02/01/2019.
61746B	DZ	6	MORGAN STANLEY.....			1FE	.....29,261	.....97,537	.....29,261	.....30,000	.....29,261	.....	.....14	.....347	.....	.....3,875	.....4,328	JJ.....	.....497	.....	09/17/2018.	01/27/2026.
61746B	EA	0	MORGAN STANLEY.....			1FE	.....9,788	.....97,880	.....9,788	.....10,000	.....9,788	.....	.....25	.....152	.....	.....2,500	.....3,494	AO.....	.....49	.....250	04/18/2016.	04/21/2021.
61746B	EF	9	MORGAN STANLEY.....			1FE	.....475,199	.....95,040	.....475,199	.....500,000	.....475,199	.....	.....699	.....18,093	.....	.....3,625	.....4,410	JJ.....	.....8,106	.....18,125	01/31/2017.	01/20/2027.
61747W	AL	3	MORGAN STANLEY.....			1FE	.....124,826	.....104,799	.....141,478	.....135,000	.....131,618	.....	.....1,168	.....	.....	.....5,500	.....6,681	JJ.....	.....3,156	.....7,425	07/21/2011.	07/28/2021.
61747Y	DU	6	MORGAN STANLEY.....			2FE	.....105,152	.....100,144	.....105,152	.....105,000	.....105,152	.....	.....(409)	.....1,830	.....	.....4,100	.....4,105	MN.....	.....466	.....4,305	08/25/2016.	05/22/2023.
61747Y	DW	2	MORGAN STANLEY.....			1FE	.....744,371	.....99,249	.....744,371	.....750,000	.....744,371	.....	.....507	.....5,070	.....	.....2,650	.....3,397	JJ.....	.....8,502	.....19,875	10/14/2015.	01/27/2020.
61761J	3R	8	MORGAN STANLEY.....			1FE	.....23,116	.....92,463	.....23,116	.....25,000	.....23,116	.....	.....103	.....971	.....	.....3,125	.....4,348	JJ.....	.....334	.....781	07/20/2016.	07/27/2026.
61761J	VL	0	MORGAN STANLEY.....			1FE	.....34,419	.....98,339	.....34,419	.....35,000	.....34,419	.....	.....6	.....543	.....	.....3,700	.....4,064	AO.....	.....245	.....1,295	10/20/2014.	10/23/2024.
61945C	AD	5	MOSAIC CO NEW.....			2FE	.....9,918	.....102,785	.....10,279	.....10,000	.....9,924	.....	.....3	.....	.....	.....5,450	.....5,602	MN.....	.....70	.....545	11/07/2013.	11/15/2033.
61945C	AF	0	MOSAIC CO NEW.....			2FE	.....28,318	.....97,647	.....28,318	.....29,000	.....28,318	.....	.....49	.....477	.....	.....3,250	.....3,949	MN.....	.....120	.....948	11/08/2017.	11/15/2022.
620076	AH	2	MOTOROLA INC.....			2FE	.....47,843	.....110,819	.....55,409	.....50,000	.....48,789	.....	.....141	.....	.....	.....7,500	.....8,152	MN.....	.....479	.....3,750	12/05/2006.	05/15/2025.
55336V	AE	0	MPLX LP.....			2FE	.....25,250	.....101,001	.....25,250	.....25,000	.....25,250	.....	.....(48)	.....299	.....	.....4,500	.....4,300	JJ.....	.....519	.....	07/25/2018.	07/15/2023.
55336V	AK	6	MPLX LP.....			2FE	.....142,817	.....95,211	.....142,817	.....150,000	.....142,817	.....	.....(38)	.....7,561	.....	.....4,125	.....4,900	MS.....	.....2,063	.....6,188	05/04/2017.	03/01/2027.
55336V	AR	1	MPLX LP.....			2FE	.....468,626	.....93,725	.....468,626	.....500,000	.....468,626	.....	.....998	.....14,192	.....	.....4,000	.....4,912	MS.....	.....5,889	.....12,056	04/30/2018.	03/15/2028.
631103	AG	3	NASDAQ INC.....			2FE	.....24,143	.....96,570	.....24,143	.....25,000	.....24,143	.....	.....15	.....722	.....	.....3,850	.....4,440	JD.....	.....	.....1,444	06/02/2016.	06/30/2026.
636180	BL	4	NATIONAL FUEL GAS CO N J.....			2FE	.....46,309	.....97,571	.....48,785	.....50,000	.....47,697	.....	.....486	.....	.....	.....3,750	.....5,050	MS.....	.....625	.....1,875	02/12/2013.	03/01/2023.
637432	MQ	5	NATIONAL RURAL UTILS COOP FIN.....			1FE	.....24,287	.....99,644	.....24,911	.....25,000	.....24,702	.....	.....89	.....	.....	.....3,050	.....3,486	FA.....	.....288	.....	01/26/2012.	02/15/2022.
637432	MX	0	NATIONAL RURAL UTILS COOP FIN.....			1FE	.....64,939	.....99,906	.....64,939	.....65,000	.....64,939	.....	.....6	.....60	.....	.....2,150	.....3,304	FA.....	.....582	.....1,398	01/21/2014.	02/01/2019.
637432	NC	5	NATIONAL RURAL UTILS COOP FIN.....			1FE	.....24,763	.....99,054	.....24,763	.....25,000	.....24,763	.....	.....106	.....120	.....	.....2,000	.....2,923	JJ.....	.....214	.....500	01/20/2015.	01/27/2020.
63946B	AD	2	NBCUNIVERSAL MEDIA LLC.....			1FE	.....102,662	.....102,662	.....102,662	.....100,000	.....102,662	.....	.....(2,764)	.....1,115	.....	.....5,150	.....3,118	AO.....	.....858	.....5,150	10/06/2016.	04/30/2020.
63946B	AE	0	NBCUNIVERSAL MEDIA LLC.....			1FE	.....117,464	.....102,498	.....117,872	.....115,000	.....117,301	.....	.....(163)	.....	.....	.....4,375	.....3,473	AO.....	.....1,258	.....	11/01/2018.	04/01/2021.
63946B	AH	3	NBCUNIVERSAL MEDIA LLC.....			1FE	.....44,177	.....98,172	.....44,177	.....45,000	.....44,177	.....	.....0	.....822	.....	.....2,875	.....3,391	JJ.....	.....597	.....1,294	11/20/2015.	01/15/2023.
63946B	AJ	9	NBCUNIVERSAL MEDIA LLC.....			1FE	.....4,760	.....96,393	.....4,820	.....5,000	.....4,762	.....	.....2	.....	.....	.....4,450	.....4,842	JJ.....	.....103	.....	07/23/2018.	01/15/2043.
64110D	AF	1	NETAPP INC.....			2FE	.....52,361	.....95,201	.....52,361	.....55,000	.....52,361	.....	.....211	.....478	.....	.....3,300	.....4,295	MS.....	.....464	.....908	05/11/2018.	09/29/2024.
641423	CA	4	NEVADA POWER CO.....		2	1FE	.....19,994	.....115,151	.....23,030	.....20,000	.....19,995	.....	.....0	.....	.....	.....5,450	.....5,526	MN.....	.....139	.....1,090	05/09/2011.	05/15/2041.
654106	AD	5	NIKE INC.....			1FE	.....33,556	.....92,376	.....36,950	.....40,000	.....34,141	.....	.....128	.....	.....	.....3,625	.....4,689	MN.....	.....242	.....1,450	04/23/2013.	05/01/2043.
65473Q	BC	6	NISOURCE FIN CORP.....			2FE	.....36,091	.....96,816	.....38,726	.....40,000	.....36,388	.....	.....66	.....	.....	.....4,800	.....5,540	FA.....	.....725	.....1,920	04/09/2013.	02/15/2044.
655664	AL	4	NORDSTROM INC.....			2FE	.....12,716	.....107,996	.....14,039	.....13,000	.....12,761	.....	.....6	.....	.....	.....7,000	.....7,307	JJ.....	.....420	.....910	11/28/2007.	01/15/2038.
655844	BL	1	NORFOLK SOUTHERN CORP.....			2FE	.....96,580	.....98,279	.....98,279	.....100,000	.....97,920	.....	.....462	.....	.....	.....2,903	.....3,478	FA.....	.....1,097	.....2,903	07/06/2015.	02/15/2023.
655844	BQ	0	NORFOLK SOUTHERN CORP.....			2FE	.....29,386	.....97,954	.....29,386	.....30,000	.....29,386	.....	.....(3)	.....927	.....	.....4,450	.....4,637	JD.....	.....59	.....668	07/25/2018.	06/15/2045.
655844	BX	5	NORFOLK SOUTHERN CORP.....			2FE	.....48,911	.....90,663	.....52,585	.....58,000	.....48,995	.....	.....84	.....	.....	.....3,942	.....5,021	MN.....	.....381	.....1,143	05/24/2018.	11/01/2047.
664397	AK	2	NORTHEAST UTILS.....			2FE	.....68,307	.....97,582	.....68,307	.....70,000	.....68,307	.....	.....340	.....81	.....	.....2,800	.....3,434	MN.....	.....327	.....1,960	11/10/2014.	05/01/2023.
664397	AM	8	NORTHEAST UTILS.....			2FE	.....48,309	.....96,617	.....48,309	.....50,000	.....48,309	.....	.....123	.....851	.....	.....3,150	.....3,818	JJ.....	.....726	.....1,575	01/12/2015.	01/15/2025.
665772	CQ	0	NORTHN STS PWR CO MINN.....			1FE	.....151,040	.....91,539	.....151,040	.....165,000	.....151,040	.....	.....122	.....6,281	.....	.....3,600	.....4,146	MS.....	.....1,749	.....5,973	02/28/2018.	09/15/2047.
666807	BG	6	NORTHROP GRUMMAN CORP.....			2FE	.....147,619	.....98,413	.....147,619	.....150,000	.....147,619	.....	.....(420)	.....4,471	.....	.....3,250	.....3,662	FA.....	.....2,031	.....4,875	04/28/2016.	08/01/2023.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification					Description	NAIC Designation and Administrative Symbol	Actual Cost			Par Value	Book/Adjusted Carrying Value											
666807	BM	3			NORTHROP GRUMMAN CORP.....	2FE	94,889	94,889	94,889	100,000	94,889		77	4,594		2.930	3.926	JJ	1,351	2,214	10/27/2017	01/15/2025.
666807	BP	6			NORTHROP GRUMMAN CORP.....	2FE	150,069	90,951	150,069	165,000	150,069		78	9,646		4.030	4.653	AO	1,404	6,686	02/28/2018.	10/15/2047.
66989H	AD	0			NOVARTIS CAPITAL CORP.....	1FE	104,199	102,168	107,277	105,000	104,874		91			4.400	4.545	AO	860	4,620	03/09/2010.	04/24/2020.
66989H	AG	3			NOVARTIS CAPITAL CORP.....	1FE	198,574	100,570	201,140	200,000	199,191		135			3.400	3.514	MN	1,039	6,800	02/18/2014.	05/06/2024.
66989H	AJ	7			NOVARTIS CAPITAL CORP.....	1FE	48,434	96,869	48,434	50,000	48,434		65	1,057		3.000	3.547	MN	171	1,500	11/17/2015.	11/20/2025.
66989H	AM	0			NOVARTIS CAPITAL CORP.....	1FE	34,135	97,529	34,135	35,000	34,135		36	738		2.400	3.202	MN	103	840	02/14/2017.	05/17/2022.
670346	AM	7			NUCOR CORP.....	1FE	48,479	101,535	50,767	50,000	49,021		188			4.000	4.527	FA	833	2,000	07/24/2013.	08/01/2023.
674599	CG	8			OCCIDENTAL PETE CORP DEL.....	1FE	19,790	98,949	19,790	20,000	19,790		(78)	773		3.500	3.718	JD	31	700	11/16/2017.	06/15/2025.
674599	CH	6			OCCIDENTAL PETE CORP DEL.....	1FE	293,518	97,839	293,518	300,000	293,518		(155)	7,410		3.400	3.776	AO	2,153	9,350	08/15/2018.	04/15/2026.
677050	AG	1			OGLETHORPE PWR 5.95% DUE 11-01-20.....	2FE	54,578	111,587	55,793	50,000	54,100		(106)			5.950	5.366	MN	496	2,975	08/17/2012.	11/01/2039.
681919	AZ	9			OMNICOM GROUP INC.....	2FE	29,052	98,616	29,585	30,000	29,582		115			3.625	4.118	MN	181	1,088	06/20/2013.	05/01/2022.
68217F	AA	0			OMNICOM GROUP INC.....	2FE	66,995	95,707	66,995	70,000	66,995		35	2,710		3.600	4.338	AO	532	2,520	02/02/2017.	04/15/2026.
68233J	AX	2			ONCOR ELEC DELIVERY CO LLC.....	1FE	498,510	99,702	498,510	500,000	498,510		2,403	469		2.150	2.894	JD	896	10,750	12/09/2015.	06/01/2019.
68268N	AC	7			ONEOK PARTNERS LP.....	2FE	20,666	111,878	27,969	25,000	20,934		97			6.650	8.611	AO	416	1,663	09/20/2006.	10/01/2036.
68389X	AG	0			ORACLE CORP.....	1FE	5,053	101,065	5,053	5,000	5,053		(143)	22		5.000	2.940	JJ	120	250	09/03/2015.	07/08/2019.
68389X	AH	8			ORACLE CORP.....	1FE	26,407	120,032	26,407	22,000	26,407		(199)	1,989		6.125	4.658	JJ	648	1,348	07/13/2016.	07/08/2039.
68389X	AM	7			ORACLE CORP.....	1FE	104,971	110,496	104,971	95,000	104,971		(468)	6,492		5.375	4.655	JJ	2,355	5,106	11/30/2017.	07/15/2040.
68389X	AP	0			ORACLE CORP.....	1FE	97,326	97,326	97,326	100,000	97,326		264	85		2.500	3.282	AO	528	1,250	08/02/2018.	10/15/2022.
68389X	AU	9			ORACLE CORP.....	1FE	89,757	99,801	89,821	90,000	89,768		11			3.400	3.481	JJ	1,471		09/17/2018.	07/08/2024.
68389X	AX	3			ORACLE CORP.....	1FE	19,906	99,528	19,906	20,000	19,906		(51)	134		2.250	2.895	AO	104	450	04/28/2016.	10/08/2019.
68389X	BB	0			ORACLE CORP.....	1FE	9,759	97,853	9,785	10,000	9,778		19			2.500	3.224	MN	32	125	09/11/2018.	05/15/2022.
68389X	BC	8			ORACLE CORP.....	1FE	28,708	95,695	28,708	30,000	28,708		5	108		2.950	3.749	MN	113		12/19/2018.	05/15/2025.
68389X	BE	4			ORACLE CORP.....	1FE	47,861	95,722	47,861	50,000	47,861		(5)	2,285		3.900	4.311	MN	249	1,950	04/12/2018.	05/15/2035.
68389X	BG	9			ORACLE CORP.....	1FE	4,901	98,029	4,901	5,000	4,901		0	72		4.375	4.536	MN	28	219	04/13/2016.	05/15/2055.
68389X	BJ	3			ORACLE CORP.....	1FE	46,654	93,309	46,654	50,000	46,654		40	1,248		4.000	4.472	JJ	922	2,000	10/06/2016.	07/15/2046.
68389X	BL	8			ORACLE CORP.....	1FE	187,128	95,963	187,128	195,000	187,128		962	2,940		2.400	3.362	MS	1,378	4,680	03/08/2017.	09/15/2023.
68389X	BM	6			ORACLE CORP.....	1FE	389,240	92,676	389,240	420,000	389,240		1,836	6,427		2.650	3.811	JJ	5,132	7,420	06/08/2018.	07/15/2026.
68389X	BN	4			ORACLE CORP.....	1FE	178,430	96,448	178,430	185,000	178,430		(78)	7,379		3.250	3.758	MN	768	6,113	11/09/2017.	11/15/2027.
690742	AF	8			OWENS CORNING NEW.....	2FE	13,698	91,319	13,698	15,000	13,698		68	684		3.400	4.829	FA	193	510	08/03/2016.	08/15/2026.
69371R	N6	9			PACCAR FINL CORP SR MTNS BK EN.....	1FE	29,702	99,008	29,702	30,000	29,702		77	207		1.950	2.848	FA	202	585	02/22/2017.	02/27/2020.
694308	GE	1			PACIFIC GAS & ELEC CO.....	2FE	115,820	92,656	115,820	125,000	115,820		17	8,753		6.050	6.952	MS	2,521	7,563	04/08/2009.	03/01/2034.
694308	GV	3			PACIFIC GAS & ELEC CO.....	2FE	94,574	94,574	94,574	100,000	94,574		9	5,404		4.250	6.877	MN	543	4,250	05/10/2011.	05/15/2021.
694308	GW	1			PACIFIC GAS & ELEC CO.....	2FE	18,421	92,106	18,421	20,000	18,421		47	1,443		3.250	6.581	MS	191	650	09/07/2011.	09/15/2021.
694308	HL	4			PACIFIC GAS & ELEC CO.....	2FE	39,599	79,197	39,599	50,000	39,599		13	9,763		4.300	5.950	MS	633	2,150	11/03/2014.	03/15/2045.
695114	CL	0			PACIFICORP.....	1FE	9,905	120,058	12,006	10,000	9,920		2			6.000	6.161	JJ	277	600	01/05/2009.	01/15/2039.
695114	CM	8			PACIFICORP.....	1FE	99,814	101,551	101,551	100,000	99,948		20			3.850	3.910	JD	171	3,850	05/09/2011.	06/15/2021.
70109H	AL	9			PARKER-HANNIFIN CORP MTNS BE.....	1FE	69,116	98,738	69,116	70,000	69,116		15	787		3.300	3.571	MN	257	2,310	11/18/2014.	11/21/2024.
693304	AV	9			PECO ENERGY CO.....	1FE	32,073	91,637	32,073	35,000	32,073		2	2,798		3.700	4.249	MS	381	1,284	09/11/2017.	09/15/2047.
713448	CT	3			PEPSICO INC.....	1FE	95,959	95,959	95,959	100,000	95,959		300	1,911		2.750	3.496	AO	458	2,750	04/27/2015.	04/30/2025.
713448	DD	7			PEPSICO INC.....	1FE	313,302	104,434	313,302	300,000	313,302		(206)	4,472		4.450	4.220	AO	2,855	6,675	05/31/2018.	04/14/2046.
713448	DF	2			PEPSICO INC.....	1FE	43,021	95,602	43,021	45,000	43,021		64	1,461		2.850	3.584	FA	452	1,283	02/19/2016.	02/24/2026.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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
713448	DY 1	PEPSICO INC.....					...1FE	...33,742	...96.406	...33,742	...35,000	...33,742	.....	.....11	.....1,146	.....	...3.000	...3.508	AO.....	.....222	.....1,065	10/05/2017.	10/15/2027.
717081	CY 7	PFIZER INC.....				2	...1FE	...49,971	...138.091	...69,045	...50,000	...50,000	.....	.....	.....	.....	...7.200	...7.330	MS.....	.....1,060	.....3,600	03/17/2009.	03/15/2039.
717081	DM 2	PFIZER INC.....					...1FE	...49,799	...100.703	...50,351	...50,000	...49,883	.....	.....19	.....	.....	...3.400	...3.478	MN.....	.....217	.....1,700	05/12/2014.	05/15/2024.
717081	DX 8	PFIZER INC.....					...1FE	...98,062	...98.062	...98,062	...100,000	...98,062	.....	...352	.....1,052	.....	...1.950	...2.802	JD.....	.....152	.....1,950	05/31/2016.	06/03/2021.
717081	ED 1	PFIZER INC.....					...1FE	...99,826	...100.387	...100,387	...100,000	...99,833	.....	...3	.....	.....	...4.125	...4.178	JD.....	.....183	.....4,125	11/14/2016.	12/15/2046.
718172	AC 3	PHILIP MORRIS INTL INC.....					...1FE	...19,910	...115.869	...23,174	...20,000	...19,925	.....	...2	.....	.....	...6.375	...6.512	MN.....	.....159	.....1,275	05/13/2008.	05/16/2038.
718172	AK 5	PHILIP MORRIS INTL INC.....					...1FE	...198,866	...102.148	...204,295	...200,000	...199,687	.....	...123	.....	.....	...4.125	...4.239	MN.....	.....1,008	.....8,250	05/10/2011.	05/17/2021.
718172	AL 3	PHILIP MORRIS INTL INC.....					...1FE	...95,466	...98.755	...98,755	...100,000	...98,197	.....	...586	.....	.....	...2.900	...3.597	MN.....	.....371	.....2,900	11/08/2011.	11/15/2021.
718172	AV 1	PHILIP MORRIS INTL INC.....					...1FE	...45,281	...96.156	...48,078	...50,000	...47,645	.....	...510	.....	.....	...2.625	...3.893	MS.....	.....419	.....1,313	02/26/2013.	03/06/2023.
718172	BT 5	PHILIP MORRIS INTL INC.....					...1FE	...92,433	...92.433	...92,433	...100,000	...92,433	.....	...382	.....4,448	.....	...2.750	...4.016	FA.....	.....963	.....2,750	02/18/2016.	02/25/2026.
718172	CD 9	PHILIP MORRIS INTL INC.....					...1FE	...96,110	...96.110	...96,110	...100,000	...96,110	.....	...175	.....3,175	.....	...2.500	...3.627	MN.....	.....410	.....2,500	10/31/2017.	11/02/2022.
718546	AC 8	PHILLIPS 66.....					...1FE	...101,622	...102.663	...102,663	...100,000	...100,704	.....	.....(199)	.....	.....	...4.300	...4.108	AO.....	.....1,075	.....4,300	01/29/2013.	04/01/2022.
718546	AK 0	PHILLIPS 66.....					...1FE	...146,102	...97.401	...146,102	...150,000	...146,102	.....	.....(537)	.....15,968	.....	...4.650	...4.947	MN.....	.....891	.....6,975	11/10/2017.	11/15/2034.
718549	AB 4	PHILLIPS 66 PARTNERS LP.....					...2FE	...15,372	...96.074	...15,372	...16,000	...15,372	.....	...39	.....356	.....	...3.605	...4.389	FA.....	.....218	.....577	11/29/2016.	02/15/2025.
718549	AD 0	PHILLIPS 66 PARTNERS LP.....					...2FE	...74,773	...93.467	...74,773	...80,000	...74,773	.....	...272	.....2,710	.....	...3.550	...4.612	AO.....	.....710	.....2,840	04/05/2017.	10/01/2026.
720198	AD 2	PIEDMONT OPER PARTNERSHIP LP.....					...2FE	...49,803	...100.779	...50,390	...50,000	...49,851	.....	...25	.....	.....	...4.450	...4.566	MS.....	.....655	.....2,225	02/25/2014.	03/15/2024.
72650R	BJ 0	PLAINS ALL AMERN PIPELINE L P.....					...2FE	...98,344	...98.344	...98,344	...100,000	...98,344	.....	.....(38)	.....1,962	.....	...4.650	...5.001	AO.....	.....982	.....4,650	07/29/2016.	10/15/2025.
72650R	BL 5	PLAINS ALL AMERN PIPELINE L P.....					...2FE	...101,136	...96.320	...101,136	...105,000	...101,136	.....	.....(135)	.....5,168	.....	...4.500	...5.132	JD.....	.....210	.....4,725	05/10/2017.	12/15/2026.
69349L	AK 4	PNC BK N A PITTSBURGH PA.....					...1FE	...230,079	...97.392	...243,480	...250,000	...240,156	.....	...2,179	.....	.....	...2.950	...4.045	JJ.....	...3,073	...7,375	01/23/2013.	01/30/2023.
69353R	EP 9	PNC BK N A PITTSBURGH PA.....					...1FE	...246,634	...98.654	...246,634	...250,000	...246,634	.....	...510	.....2,621	.....	...2.300	...3.307	JD.....	...479	...5,750	05/27/2015.	06/01/2020.
693476	BL 6	PNC FUNDING CORP.....					...1FE	...197,660	...101.837	...203,675	...200,000	...199,534	.....	...273	.....	.....	...4.375	...4.578	FA.....	...3,403	...8,750	08/04/2010.	08/11/2020.
737679	DG 2	POTOMAC ELEC PWR CO.....					...1FE	...49,934	...100.794	...50,397	...50,000	...49,962	.....	...6	.....	.....	...3.600	...3.649	MS.....	...530	...1,800	03/11/2014.	03/15/2024.
69352P	AD 5	PPL CAP FDG INC.....					...2FE	...49,834	...101.222	...50,611	...50,000	...49,935	.....	...17	.....	.....	...4.200	...4.286	JD.....	...93	...2,100	06/11/2012.	06/15/2022.
69352P	AE 3	PPL CAP FDG INC.....					...2FE	...14,166	...98.378	...14,757	...15,000	...14,595	.....	...93	.....	.....	...3.500	...4.301	JD.....	...44	...525	10/10/2012.	12/01/2022.
69352P	AK 9	PPL CAP FDG INC.....					...2FE	...49,836	...100.518	...50,259	...50,000	...49,907	.....	...16	.....	.....	...3.950	...4.030	MS.....	...582	...1,975	03/05/2014.	03/15/2024.
74005P	AY 0	PRAXAIR INC.....					...1FE	...260,197	...102.280	...255,700	...250,000	...253,390	.....	.....(1,455)	.....	.....	...4.050	...3.436	MS.....	...2,981	...10,125	06/05/2012.	03/15/2021.
740189	AL 9	PRECISION CASTPARTS CORP.....					...1FE	...98,874	...98.874	...98,874	...100,000	...98,874	.....	...129	.....933	.....	...2.250	...3.070	JD.....	...100	...2,250	06/01/2015.	06/15/2020.
742718	EB 1	PROCTER & GAMBLE CO.....					...1FE	...192,309	...100.902	...201,803	...200,000	...195,978	.....	...787	.....	.....	...3.100	...3.608	FA.....	...2,342	...6,200	08/08/2013.	08/15/2023.
742718	FA 2	PROCTER AND GAMBLE CO.....					...1FE	...93,620	...98.548	...93,620	...95,000	...93,620	.....	...179	.....1,046	.....	...1.900	...2.745	AO.....	...341	...1,795	10/23/2017.	10/23/2020.
742718	FB 0	PROCTER AND GAMBLE CO.....					...1FE	...32,789	...93.683	...32,789	...35,000	...32,789	.....	...9	.....1,766	.....	...3.500	...3.903	AO.....	...225	...1,225	10/23/2017.	10/25/2047.
743315	AJ 2	PROGRESSIVE CORP OHIO.....					...1FE	...125,238	...122.748	...122,748	...100,000	...120,618	.....	.....(1,603)	.....	.....	...6.625	...4.165	MS.....	...2,208	...6,625	02/11/2014.	03/01/2029.
743315	AN 3	PROGRESSIVE CORP OHIO.....					...1FE	...34,962	...101.310	...35,459	...35,000	...34,989	.....	...4	.....	.....	...3.750	...3.798	FA.....	...467	...1,313	08/17/2011.	08/23/2021.
743674	AY 9	PROTECTIVE LIFE CORP.....					...2FE	...76,376	...135.578	...81,347	...60,000	...74,869	.....	.....(340)	.....	.....	...8.450	...6.395	AO.....	...1,070	...5,070	08/13/2013.	10/15/2039.
744320	AN 2	PRUDENTIAL FINL INC.....					...2FE	...23,406	...93.625	...23,406	...25,000	...23,406	.....	...15	.....774	.....	...5.200	...5.759	MS.....	...383	...1,300	01/15/2015.	03/15/2044.
74432Q	AQ 8	PRUDENTIAL FINL INC MTNS BOOK.....					...1FE	...226,234	...113.111	...226,222	...200,000	...223,854	.....	.....(831)	.....	.....	...5.700	...4.764	JD.....	...538	...11,400	12/23/2014.	12/14/2036.
74432Q	BM 6	PRUDENTIAL FINL INC MTNS BOOK.....					...1FE	...24,848	...103.046	...25,762	...25,000	...24,972	.....	...18	.....	.....	...5.375	...5.529	JD.....	...37	...1,344	06/16/2010.	06/21/2020.
74432Q	BP 9	PRUDENTIAL FINL INC MTNS BOOK.....					...1FE	...35,801	...102.287	...35,801	...35,000	...35,801	.....	.....(516)	.....207	.....	...4.500	...3.258	MN.....	...201	...1,575	10/14/2014.	11/15/2020.
74432Q	BZ 7	PRUDENTIAL FINL INC MTNS BOOK.....					...1FE	...24,877	...100.549	...25,137	...25,000	...24,928	.....	...12	.....	.....	...3.500	...3.591	MN.....	...112	...875	05/12/2014.	05/15/2024.
69362B	AJ 1	PSEG PWR LLC.....					...2FE	...91,559	...129.837	...97,378	...75,000	...90,022	.....	.....(792)	.....	.....	...8.625	...6.362	AO.....	...1,366	...6,469	02/02/2006.	04/15/2031.
69362B	BB 7	PSEG PWR LLC.....					...2FE	...59,010	...98.351	...59,010	...60,000	...59,010	.....	...21	.....934	.....	...3.000	...3.743	JD.....	...80	...1,800	06/06/2016.	06/15/2021.
744533	BL 3	PUBLIC SERVICE CO OKLA.....					...2FE	...84,359	...101.724	...86,465	...85,000	...84,843	.....	...71	.....	.....	...4.400	...4.545	FA.....	...1,558	...3,740	01/13/2011.	02/01/2021.

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						12	13	14	15	16	17	18	19	20	21	22
				Code	n	Bond CHAR		Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description			Code	n	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
74456Q	BP	0	PUBLIC SVC ELEC GAS CO MTN BE				1FE	53,708	97.650	53,708	55,000		254	710		1.900	3.031	MS	308	1,045	02/29/2016	03/15/2021
745332	CD	6	PUGET SOUND ENERGY INC			2	1FE	64,997	117.200	76,180	65,000		0			5.638	5.718	AO	774	3,665	03/22/2011	04/15/2041
747525	AD	5	QUALCOMM INC				1FE	197,220	98.610	197,220	200,000		635	1,872		2.250	3.310	MN	513	4,500	10/27/2017	05/20/2020
747525	AF	0	QUALCOMM INC				1FE	43,296	96.213	43,296	45,000		(12)	1,794		3.450	4.173	MN	177	1,553	04/27/2017	05/20/2025
747525	AJ	2	QUALCOMM INC				1FE	51,017	96.535	53,094	55,000		136			4.650	5.319	MN	291	2,558	05/28/2015	05/20/2035
747525	AK	9	QUALCOMM INC				1FE	90,488	95.250	90,488	95,000		(95)	9.161		4.800	5.196	MN	519	3,840	06/07/2018	05/20/2045
747525	AU	7	QUALCOMM INC				1FE	88,369	93.020	88,369	95,000		236	2.809		3.250	4.293	MN	352	2,438	07/20/2018	05/20/2027
74834L	AU	4	QUEST DIAGNOSTICS INC				2FE	49,915	99.830	49,915	50,000		7	83		2.700	3.414	AO	338	1,350	03/12/2014	04/01/2019
74834L	AZ	3	QUEST DIAGNOSTICS INC				2FE	47,991	95.981	47,991	50,000		64	1,453		3.450	4.125	JD	144	1,725	05/23/2016	06/01/2026
747262	AU	7	QVC INC				2FE	32,255	92.156	32,255	35,000		247	907		4.450	6.089	FA	588	1,558	12/05/2014	02/15/2025
755111	BT	7	RAYTHEON CO				1FE	300,934	100.311	300,934	300,000		(2,296)	3,309		3.125	2.967	AO	1,979	9,375	04/30/2015	10/15/2020
756109	AN	4	REALTY INCOME CORP				1FE	197,604	99.026	198,051	200,000		299			3.250	3.580	AO	1,372	3,250	05/31/2018	10/15/2022
756109	AP	9	REALTY INCOME CORP				1FE	14,966	104.055	15,608	15,000		3			4.650	4.733	FA	291	698	07/09/2013	08/01/2023
759351	AJ	8	REINSURANCE GROUP AMER INC				2FE	49,724	103.822	51,911	50,000		30			5.000	5.135	JD	208	2,500	05/24/2011	06/01/2021
759351	AL	3	REINSURANCE GROUP AMER INC				2FE	49,812	104.349	52,174	50,000		19			4.700	4.804	MS	692	2,350	09/19/2013	09/15/2023
760759	AH	3	REPUBLIC SVCS INC				2FE	104,778	102.039	102,039	100,000		(567)			5.000	4.431	MS	1,667	5,000	08/05/2010	03/01/2020
760759	AQ	3	REPUBLIC SVCS INC				2FE	29,108	97.026	29,108	30,000		112	97		3.200	3.776	MS	283	960	03/04/2015	03/15/2025
760759	AS	9	REPUBLIC SVCS INC				2FE	21,075	95.794	21,075	22,000		3	892		3.375	3.980	MN	95	740	11/13/2017	11/15/2027
760761	AB	2	REPUBLIC SVCS INC				2FE	53,992	101.549	50,775	50,000		(504)			5.500	4.475	MS	810	2,750	08/03/2010	09/15/2019
761713	AZ	9	REYNOLDS AMERICAN INC				2FE	63,349	97.461	63,349	65,000		5	1,381		6.150	6.456	MS	1,177	3,998	09/12/2013	09/15/2043
761713	BB	1	REYNOLDS AMERICAN INC				2FE	92,903	92.903	92,903	100,000		(427)	29,146		5.850	6.512	FA	2,210	5,850	10/27/2017	08/15/2045
761713	BG	0	REYNOLDS AMERICAN INC				2FE	57,854	96.424	57,854	60,000		17	2,020		4.450	5.173	JD	141	2,670	06/09/2015	06/12/2025
772739	AP	3	ROCK-TENN CO				2FE	80,927	99.910	80,927	81,000		(639)	841		3.500	3.611	MS	945	2,835	10/31/2017	03/01/2020
774341	AK	7	ROCKWELL COLLINS INC				2FE	140,803	93.869	140,803	150,000		(248)	11,572		3.500	4.446	MS	1,546	5,250	10/27/2017	03/15/2027
776743	AC	0	ROPER TECHNOLOGIES INC				2FE	509,433	97.968	509,433	520,000		1,526	1,112		2.800	3.561	JD	647	7,560	06/29/2018	12/15/2021
78409V	AD	6	S&P GLOBAL INC				1FE	101,824	101.824	101,824	100,000		(293)	339		4.000	3.714	JD	178	4,000	08/30/2016	06/15/2025
785592	AH	9	SABINE PASS LIQUEFACTION LLC				2FE	105,149	105.149	105,149	100,000		(2,193)	2,089		6.250	4.423	MS	1,840	6,250	02/09/2017	03/15/2022
785592	AM	8	SABINE PASS LIQUEFACTION LLC				2FE	72,692	103.846	72,692	70,000		(762)	2,773		5.625	4.955	MS	1,313	3,938	05/01/2017	03/01/2025
785592	AS	5	SABINE PASS LIQUEFACTION LLC				2FE	215,718	100.334	215,718	215,000		(241)	4,682		5.000	5.011	MS	3,165	4,625	11/26/2018	03/15/2027
797440	BN	3	SAN DIEGO GAS & ELEC CO				1FE	49,275	99.586	49,793	50,000		97			3.000	3.242	FA	567	1,500	08/15/2011	08/15/2021
797440	BR	4	SAN DIEGO GAS & ELEC CO				1FE	99,950	100.797	100,797	100,000		5			3.600	3.639	MS	1,200	3,600	09/04/2013	09/01/2023
80282K	AU	0	SANTANDER HLDGS USA INC				2FE	119,788	101.733	122,079	120,000		6			4.450	4.564	JD	386		11/28/2018	12/03/2021
808513	AT	2	SCHWAB CHARLES CORP NEW				1FE	68,332	97.617	68,332	70,000		21	1,578		2.650	3.307	JJ	804	1,175	12/04/2017	01/25/2023
808513	AU	9	SCHWAB CHARLES CORP NEW				1FE	143,751	95.834	143,751	150,000		350	1,738		3.200	3.781	JJ	2,080	3,040	02/28/2018	01/25/2028
81618T	AC	4	SELECT INCOME REIT				2FE	47,933	95.867	47,933	50,000		(45)	2,388		4.500	5.374	FA	938	2,250	05/09/2017	02/01/2025
816851	AW	9	SEMPRA ENERGY				2FE	238,601	98.595	238,601	242,000		1,158	1,957		2.400	3.632	MS	1,710	5,808	12/09/2015	03/15/2020
816851	AX	7	SEMPRA ENERGY				2FE	49,345	98.691	49,345	50,000		11	634		2.850	3.611	MN	182	1,425	11/12/2015	11/15/2020
81721M	AK	5	SENIOR HSG PPTYS TR				2FE	38,951	99.213	39,685	40,000		115			4.750	5.207	MN	317	1,900	08/12/2015	05/01/2024
824348	AS	5	SHERWIN WILLIAMS CO				2FE	27,190	90.635	27,190	30,000		4	2,593		4.550	5.272	FA	569	1,365	07/28/2015	08/01/2045
824348	AV	8	SHERWIN WILLIAMS CO				2FE	23,871	95.484	23,871	25,000		5	1,099		3.125	4.103	JD	65	781	05/02/2017	06/01/2024
824348	AW	6	SHERWIN WILLIAMS CO				2FE	139,825	93.217	139,825	150,000		(169)	11,843		3.450	4.473	JD	431	5,175	10/27/2017	06/01/2027

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
828807	CL	9	SIMON PPTY GROUP LP.....				...1FE	...232,182	...103.192	...232,182	...225,000	...232,182	.....	.....(325)	.....6,038	.....	...4.750	...4.578	MS.....	...3,147	...10,688	02/27/2015.	03/15/2042.
828807	CN	5	SIMON PPTY GROUP LP.....				...1FE	...27,414	...96.936	...29,081	...30,000	...28,725	.....	.....283	.....	.....	...2.750	...3.923	FA.....	...344	...825	08/07/2013.	02/01/2023.
828807	CU	9	SIMON PPTY GROUP LP.....				...1FE	...69,243	...98.919	...69,243	...70,000	...69,243	.....	.....(100)	...910	.....	...2.500	...3.196	MS.....	...583	...1,750	10/06/2016.	09/01/2020.
828807	CW	5	SIMON PPTY GROUP LP.....				...1FE	...66,368	...96.389	...67,472	...70,000	...66,433	.....	.....65	.....	.....	...3.300	...4.185	JJ.....	...1,065	.....	11/08/2018.	01/15/2026.
835495	AJ	1	SONOCO PRODS CO.....			2	...2FE	...96,404	...112.114	...112,114	...100,000	...100,000	.....	.....	.....	.....	...5.750	...5.833	MN.....	...958	...5,750	10/25/2010.	11/01/2040.
837004	CB	4	SOUTH CAROLINA ELEC & GAS CO.....				...2FE	...51,640	...117.924	...58,962	...50,000	...51,349	.....	.....(38)	.....	.....	...6.050	...5.898	JJ.....	...1,395	...3,025	04/20/2009.	01/15/2038.
842400	FF	5	SOUTHERN CALIF EDISON CO.....				...1FE	...16,278	...108.517	...16,278	...15,000	...16,278	.....	.....(79)	...920	.....	...5.550	...4.895	JJ.....	...384	...833	11/21/2014.	01/15/2037.
842400	FR	9	SOUTHERN CALIF EDISON CO.....				...1FE	...99,423	...100.867	...100,867	...100,000	...99,840	.....	.....62	.....	.....	...3.875	...3.984	JD.....	...323	...3,875	05/12/2011.	06/01/2021.
842400	GG	2	SOUTHERN CALIF EDISON CO.....				...1FE	...45,837	...91.675	...45,837	...50,000	...45,837	.....	.....1	...4,129	.....	...4.000	...4.576	AO.....	...500	...2,000	03/21/2017.	04/01/2047.
842434	CQ	3	SOUTHERN CALIF GAS CO.....				...1FE	...93,814	...93.814	...93,814	...100,000	...93,814	.....	.....381	...2,941	.....	...2.600	...3.583	JD.....	...116	...2,600	05/31/2016.	06/15/2026.
842587	CX	3	SOUTHERN CO.....				...2FE	...459,731	...91.946	...459,731	...500,000	...459,731	.....	.....96	...35,015	.....	...4.400	...5.000	JJ.....	...11,000	...22,000	06/08/2016.	07/01/2046.
84265V	AH	8	SOUTHERN COPPER CORP.....				...2FE	...22,419	...96.478	...24,120	...25,000	...23,118	.....	.....245	.....	.....	...3.875	...5.364	AO.....	...183	...969	04/20/2015.	04/23/2025.
843646	AL	4	SOUTHERN PWR CO.....				...2FE	...14,794	...98.629	...14,794	...15,000	...14,794	.....	.....96	...65	.....	...2.375	...3.402	JD.....	...30	...356	05/14/2015.	06/01/2020.
845437	BR	2	SOUTHWESTERN ELEC PWR CO.....				...2FE	...100,000	...100.354	...100,354	...100,000	...100,000	.....	.....	.....	.....	...4.100	...4.142	MS.....	...1,230	.....	09/11/2018.	09/15/2028.
84756N	AE	9	SPECTRA ENERGY PARTNERS LP.....				...2FE	...16,375	...109.165	...16,375	...15,000	...16,375	.....	.....(31)	...199	.....	...5.950	...5.352	MS.....	...238	...893	11/18/2016.	09/25/2043.
84756N	AF	6	SPECTRA ENERGY PARTNERS LP.....				...2FE	...43,735	...95.462	...47,731	...50,000	...45,459	.....	.....605	.....	.....	...3.500	...5.301	MS.....	...515	...1,750	10/01/2015.	03/15/2025.
84756N	AH	2	SPECTRA ENERGY PARTNERS LP.....				...2FE	...18,708	...93.539	...18,708	...20,000	...18,708	.....	.....78	...574	.....	...3.375	...4.410	AO.....	...143	...675	10/05/2016.	10/15/2026.
792860	AK	4	ST PAUL TRAVELERS INC.....				...1FE	...49,279	...129.840	...64,920	...50,000	...49,425	.....	.....17	.....	.....	...6.750	...6.982	JD.....	...103	...3,375	06/15/2006.	06/20/2036.
854502	AC	5	STANLEY BLACK & DECKER INC.....				...1FE	...34,389	...100.442	...35,155	...35,000	...34,754	.....	.....78	.....	.....	...3.400	...3.689	JD.....	...99	...1,190	11/17/2011.	12/01/2021.
855244	AD	1	STARBUCKS CORP.....				...2FE	...99,964	...101.544	...101,544	...100,000	...99,981	.....	.....4	.....	.....	...3.850	...3.891	AO.....	...963	...3,850	09/03/2013.	10/01/2023.
857477	AL	7	STATE STR CORP.....				...1FE	...41,841	...98.263	...44,218	...45,000	...43,380	.....	.....333	.....	.....	...3.100	...4.046	MN.....	...178	...1,395	05/08/2013.	05/15/2023.
857477	AM	5	STATE STR CORP.....				...1FE	...99,214	...101.010	...101,010	...100,000	...99,575	.....	.....78	.....	.....	...3.700	...3.832	MN.....	...421	...3,700	11/14/2013.	11/20/2023.
863667	AN	1	STRYKER CORP.....				...1FE	...240,399	...96.160	...240,399	...250,000	...240,399	.....	.....(230)	...11,509	.....	...3.500	...4.164	MS.....	...2,576	...8,750	04/28/2016.	03/15/2026.
86765B	AS	8	SUNOCO LOGISTICS PARTNERS.....				...2FE	...36,493	...104.265	...36,493	...35,000	...36,493	.....	.....(391)	...1,734	.....	...5.950	...5.276	JD.....	...174	...2,083	08/02/2016.	12/01/2025.
86765B	AT	6	SUNOCO LOGISTICS PARTNERS.....				...2FE	...41,558	...92.352	...41,558	...45,000	...41,558	.....	.....105	...1,246	.....	...3.900	...5.202	JJ.....	...809	.....	09/14/2018.	07/15/2026.
86787E	AR	8	SUNTRUST BK ATL SR MD TM BK NT.....				...1FE	...39,525	...98.814	...39,525	...40,000	...39,525	.....	.....29	...442	.....	...2.250	...3.405	JJ.....	...375	...900	01/25/2017.	01/31/2020.
867914	BG	7	SUNTRUST BKS INC.....				...2FE	...99,838	...99.838	...99,838	...100,000	...99,838	.....	.....18	...156	.....	...2.500	...3.013	MN.....	...417	...2,500	04/24/2014.	05/01/2019.
87165B	AG	8	SYNCHRONY FINL.....				...2FE	...182,377	...91.189	...182,377	...200,000	...182,377	.....	.....44	...17,277	.....	...4.500	...6.247	JJ.....	...3,950	...9,000	12/09/2015.	07/23/2025.
871829	AQ	0	SYSKO CORP.....				...1FE	...27,348	...96.432	...28,930	...30,000	...28,814	.....	.....316	.....	.....	...2.600	...3.872	JD.....	...41	...780	06/06/2012.	06/12/2022.
871829	BC	0	SYSKO CORP.....				...2FE	...28,550	...95.166	...28,550	...30,000	...28,550	.....	.....52	...993	.....	...3.300	...4.092	JJ.....	...457	...990	03/22/2016.	07/15/2026.
875127	BA	9	TAMPA ELEC CO.....				...2FE	...13,498	...95.017	...14,252	...15,000	...13,640	.....	.....31	.....	.....	...4.100	...4.801	JD.....	...27	...615	05/31/2012.	06/15/2042.
87612E	AZ	9	TARGET CORP.....				...1FE	...100,722	...99.924	...104,920	...105,000	...103,242	.....	.....539	.....	.....	...2.900	...3.516	JJ.....	...1,404	...3,045	01/09/2012.	01/15/2022.
87612E	BA	3	TARGET CORP.....				...1FE	...43,370	...94.305	...47,152	...50,000	...43,984	.....	.....135	.....	.....	...4.000	...4.924	JJ.....	...1,000	...2,000	06/21/2012.	07/01/2042.
87612E	BE	5	TARGET CORP.....				...1FE	...93,360	...93.360	...93,360	...100,000	...93,360	.....	.....448	...2,926	.....	...2.500	...3.573	AO.....	...528	...2,500	10/06/2016.	04/15/2026.
87612E	BG	0	TARGET CORP.....				...1FE	...45,839	...91.678	...45,839	...50,000	...45,839	.....	.....4	...3,962	.....	...3.900	...4.461	MN.....	...249	...2,085	10/16/2017.	11/15/2047.
872287	AF	4	TCI COMMUNICATIONS INC.....				...1FE	...261,206	...121.491	...261,206	...215,000	...261,206	.....	.....(2,620)	...1,961	.....	...7.875	...4.383	FA.....	...6,396	...8,466	07/17/2018.	02/15/2026.
87236Y	AE	8	TD AMERITRADE HLDG CORP.....				...1FE	...34,625	...98.927	...34,625	...35,000	...34,625	.....	.....52	...195	.....	...2.950	...3.328	AO.....	...258	...1,033	03/04/2015.	04/01/2022.
880451	AS	8	TENNESSEE GAS PIPELINE CO.....				...2FE	...16,956	...113.037	...16,956	...15,000	...16,956	.....	.....(200)	...112	.....	...7.000	...5.104	MS.....	...309	...1,050	10/14/2016.	03/15/2027.
880451	AV	1	TENNESSEE GAS PIPELINE CO.....				...2FE	...33,967	...113.223	...33,967	...30,000	...33,967	.....	.....(414)	...1,295	.....	...7.000	...5.324	AO.....	...443	...2,100	02/02/2017.	10/15/2028.
882508	AZ	7	TEXAS INSTRS INC.....				...1FE	...246,085	...98.434	...246,085	...250,000	...246,085	.....	.....1,505	...1,851	.....	...1.750	...2.978	MN.....	...729	...4,375	04/30/2015.	05/01/2020.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
883556	BG	6	THERMO FISHER SCIENTIFIC INC.....			2FE	220,460	110.230	220,460	200,000	220,460		(759)	13,744		5.300	4.661	FA	4,417	10,600	07/31/2017.	02/01/2044.
883556	BR	2	THERMO FISHER SCIENTIFIC INC.....			2FE	27,685	92.285	27,685	30,000	27,685		152	940		2.950	4.170	MS	251	885	09/14/2016.	09/19/2026.
88732J	AN	8	TIME WARNER CABLE INC.....			2FE	24,929	108.406	27,101	25,000	24,936		1			7.300	7.459	JJ	913	1,825	06/16/2008.	07/01/2038.
88732J	AU	2	TIME WARNER CABLE INC.....			2FE	23,543	101.613	25,403	25,000	23,664		28			6.750	7.387	JD	75	1,688	06/24/2009.	06/15/2039.
88732J	BA	5	TIME WARNER CABLE INC.....			2FE	397,569	99.392	397,569	400,000	397,569		(712)	4,332		4.000	4.288	MS	5,333	16,000	12/09/2015.	09/01/2021.
88731E	AJ	9	TIME WARNER ENTMT CO LP.....			2FE	65,369	121.912	73,147	60,000	64,625		(171)			8.375	7.636	JJ	2,317	5,025	08/14/2013.	07/15/2033.
887317	AR	6	TIME WARNER INC.....			2FE	149,818	99.879	149,818	150,000	149,818		(979)	5,647		4.050	4.119	JD	270	6,075	01/09/2018.	12/15/2023.
887317	AW	5	TIME WARNER INC.....			2FE	123,126	94.712	123,126	130,000	123,126		77	6,297		3.600	4.595	JJ	2,158	4,680	09/01/2016.	07/15/2025.
887317	AZ	8	TIME WARNER INC.....			2FE	62,081	95.510	62,081	65,000	62,081		50	2,504		3.875	4.683	JJ	1,161	2,519	11/17/2015.	01/15/2026.
887317	BB	0	TIME WARNER INC.....			2FE	234,576	93.830	234,576	250,000	234,576		391	5,591		3.800	4.779	FA	3,589	2,375	10/01/2018.	02/15/2027.
872540	AQ	2	TJX COS INC NEW.....			1FE	45,364	90.729	45,364	50,000	45,364		364	1,402		2.250	3.674	MS	331	1,125	09/07/2016.	09/15/2026.
891027	AQ	7	TORCHMARK CORP.....			2FE	48,532	100.708	50,354	50,000	49,310		169			3.800	4.250	MS	559	1,900	08/15/2013.	09/15/2022.
89236T	BB	0	TOYOTA MOTOR CRED.....			1FE	99,953	99.953	99,953	100,000	99,953		18	47		2.100	3.191	JJ	957	2,100	01/14/2014.	01/17/2019.
89236T	CU	7	TOYOTA MOTOR CRED.....			1FE	164,694	99.815	164,694	165,000	164,694		647	218		1.700	3.119	FA	1,029	2,805	05/13/2016.	02/19/2019.
89236T	CZ	6	TOYOTA MOTOR CRED.....			1FE	29,410	98.035	29,410	30,000	29,410		140	260		1.900	2.819	AO	131	570	04/05/2016.	04/08/2021.
89236T	DK	8	TOYOTA MOTOR CRED.....			1FE	52,076	94.684	52,076	55,000	52,076		276	1,488		2.250	3.492	AO	251	1,238	10/13/2016.	10/18/2023.
89236T	DP	7	TOYOTA MOTOR CRED.....			1FE	39,363	98.408	39,363	40,000	39,363		10	603		2.600	3.180	JJ	491	1,040	01/04/2017.	01/11/2022.
89236T	EL	5	TOYOTA MOTOR CREDIT CORP.....			1FE	82,562	97.132	82,562	85,000	82,562		9	2,399		2.700	3.499	JJ	1,084	1,148	01/08/2018.	01/11/2023.
89233P	4C	7	TOYOTA MTR CRD CORP MTN BE.....			1FE	149,415	102.004	153,005	150,000	149,897		67			4.500	4.601	JD	263	6,750	06/14/2010.	06/17/2020.
89417E	AD	1	TRAVELERS COMPANIES INC.....			1FE	24,662	124.595	31,149	25,000	24,727		8			6.250	6.452	JD	69	1,563	05/23/2007.	06/15/2037.
89417E	AH	2	TRAVELERS COMPANIES INC.....		2	1FE	49,263	114.463	57,232	50,000	50,000					5.350	5.422	MN	446	2,675	10/27/2010.	11/01/2040.
902494	AT	0	TYSON FOODS INC.....			2FE	29,837	102.139	30,642	30,000	29,936		17			4.500	4.620	JD	60	1,350	06/06/2012.	06/15/2022.
902494	BF	9	TYSON FOODS INC.....			2FE	145,261	96.840	145,261	150,000	145,261		875	552		2.250	3.542	FA	1,200	1,688	05/31/2018.	08/23/2021.
91159H	HA	1	U S BANCORP MTNS BK ENT.....			1FE	14,943	102.306	15,346	15,000	14,984		6			4.125	4.216	MN	64	619	05/19/2011.	05/24/2021.
91159H	HC	7	U S BANCORP MTNS BK ENT.....			1FE	241,743	99.373	248,433	250,000	246,494		1,017			3.000	3.496	MS	2,208	7,500	06/05/2012.	03/15/2022.
91159H	HR	4	U S BANCORP MTNS BK ENT.....			1FE	478,988	95.798	478,988	500,000	478,988		(86)	21,841		3.150	3.777	AO	2,800	15,750	05/31/2017.	04/27/2027.
90265E	AG	5	UDR INC MEDIUM TERM NTS BK ENT.....			2FE	34,685	102.703	35,946	35,000	34,889		33			4.625	4.795	JJ	769	1,619	01/05/2012.	01/10/2022.
904764	AM	9	UNILEVER CAP CORP.....			1FE	99,661	102.714	102,714	100,000	99,916		37			4.250	4.338	FA	1,665	4,250	02/07/2011.	02/10/2021.
904764	AQ	0	UNILEVER CAP CORP.....			1FE	99,875	99.875	99,875	100,000	99,875		219	85		2.200	2.918	MS	703	2,200	09/03/2013.	03/06/2019.
907818	DM	7	UNION PAC CORP.....			1FE	23,105	98.142	24,535	25,000	24,070		208			2.950	3.994	JJ	340	738	06/06/2012.	01/15/2023.
907818	DT	2	UNION PAC CORP.....			1FE	45,000	103.617	46,628	45,000	45,000					4.821	4.879	FA	904	2,169	01/21/2014.	02/01/2044.
907818	DW	5	UNION PAC CORP.....			1FE	49,912	99.824	49,912	50,000	49,912		13	86		2.250	3.732	FA	425	1,125	01/07/2014.	02/15/2019.
907818	DZ	8	UNION PAC CORP.....			1FE	4,679	93.582	4,679	5,000	4,679		1	270		4.150	4.627	JJ	96	104	05/11/2018.	01/15/2045.
907818	EY	0	UNION PAC CORP.....			2FE	492,630	99.864	499,318	500,000	492,683		53			3.950	4.178	MS	11,137		11/30/2018.	09/10/2028.
908906	AC	4	UNIONBANCAL CORP.....			1FE	24,522	100.239	25,060	25,000	24,786		57			3.500	3.801	JD	32	875	06/11/2012.	06/18/2022.
911312	AZ	9	UNITED PARCEL SERVICE INC.....			1FE	12,923	86.153	12,923	15,000	12,923		22	948		3.400	4.298	MN	65	510	10/19/2016.	11/15/2046.
911312	BC	9	UNITED PARCEL SERVICE INC.....			1FE	131,714	97.566	131,714	135,000	131,714		133	2,812		2.350	3.140	MN	397	3,173	07/10/2017.	05/16/2022.
913017	BA	6	UNITED TECHNOLOGIES CORP.....			2FE	42,672	125.771	44,020	35,000	40,171		(344)			7.500	5.722	MS	773	2,625	08/04/2005.	09/15/2029.
913017	BT	5	UNITED TECHNOLOGIES CORP.....			2FE	47,237	94.474	47,237	50,000	47,237		30	1,455		4.500	4.959	JD	188	2,250	09/26/2012.	06/01/2042.
913017	BV	0	UNITED TECHNOLOGIES CORP.....			2FE	24,481	97.924	24,481	25,000	24,481		66	274		3.100	3.788	JD	65	775	05/24/2012.	06/01/2022.
913017	CG	2	UNITED TECHNOLOGIES CORP.....			2FE	191,990	95.995	191,990	200,000	191,990		1,235	1,675		1.950	3.475	MN	650	1,950	05/31/2018.	11/01/2021.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
913017	CJ	6	UNITED TECHNOLOGIES CORP.....				2FE	84,344	84,344	84,344	100,000	84,344		89	11,000		3.750	4.829	MN.....	625	3,750	10/27/2016	11/01/2046
913017	BP	3	UNITED TECHNOLOGIES CORP				2FE	49,854	114,572	57,286	50,000	49,879		3			6.125	6.241	JJ.....	1,412	3,063	05/13/2008	07/15/2038
91324P	AR	3	UNITEDHEALTH GROUP INC.....				1FE	105,096	118,039	118,039	100,000	104,956		(227)			5.800	5.535	MS.....	1,708	5,800	12/01/2015	03/15/2036
91324P	BE	1	UNITEDHEALTH GROUP INC.....				1FE	12,748	129,340	12,934	10,000	12,512		(82)			6.625	4.670	MN.....	85	663	10/29/2015	11/15/2037
91324P	BP	6	UNITEDHEALTH GROUP INC.....			2	1FE	59,891	102,927	61,756	60,000	59,973		12			4.700	4.779	FA.....	1,065	2,820	02/14/2011	02/15/2021
91324P	CM	2	UNITEDHEALTH GROUP INC.....				1FE	69,750	99,643	69,750	70,000	69,750		(125)	448		2.700	2.961	JJ.....	872	1,890	07/30/2015	07/15/2020
91324P	CN	0	UNITEDHEALTH GROUP INC.....				1FE	130,596	100,458	130,596	130,000	130,596		(443)	1,082		3.350	3.238	JJ.....	2,008	4,355	10/22/2015	07/15/2022
91324P	CP	5	UNITEDHEALTH GROUP INC.....				1FE	136,428	101,227	136,656	135,000	136,325		(129)			3.750	3.613	JJ.....	2,334	3,375	04/06/2018	07/15/2025
91324P	DD	1	UNITEDHEALTH GROUP INC.....				1FE	14,540	96,931	14,540	15,000	14,540		29	344		2.375	3.268	AO.....	75	346	10/18/2017	10/15/2022
91324P	DP	4	UNITEDHEALTH GROUP INC.....				1FE	54,811	101,294	55,712	55,000	54,812		1			3.875	3.955	JD.....	83		12/13/2018	12/15/2028
000000	00		US Bank 0268354091/2.....	SD			1FE	1,000,000	100,000	1,000,000	1,000,000	1,000,000					1.320	1.324	MAT.....	1,173		11/29/2018	05/27/2020
918204	AV	0	V F CORP.....				1FE	49,845	100,821	50,411	50,000	49,953		16			3.500	3.568	MS.....	583	1,750	08/17/2011	09/01/2021
91913Y	AE	0	VALERO ENERGY CORP NEW.....				2FE	55,088	123,335	61,667	50,000	54,500		(208)			7.500	6.585	AO.....	792	3,750	06/28/2013	04/15/2032
92276M	AX	3	VENTAS RLTY LTD PARTNERSHIP.....				2FE	10,310	101,770	10,177	10,000	10,166		(51)			4.250	3.680	MS.....	142	425	11/20/2014	03/01/2022
92277G	AD	9	VENTAS RLTY LTD PARTNERSHIP.....				2FE	19,805	99,026	19,805	20,000	19,805		(77)	652		3.750	3.993	MN.....	125	750	09/13/2017	05/01/2024
92343V	BY	9	VERIZON COMMUNICATIONS INC.....				2FE	122,497	102,146	122,575	120,000	121,918		(327)			4.150	3.845	MS.....	1,466	4,980	03/14/2017	03/15/2024
92343V	CM	4	VERIZON COMMUNICATIONS INC.....				2FE	46,426	96,628	48,314	50,000	46,513		30			5.012	5.540	FA.....	905	2,506	04/08/2016	08/21/2054
92343V	CZ	5	VERIZON COMMUNICATIONS INC.....				2FE	41,237	91,830	41,323	45,000	41,268		20			4.672	5.253	MS.....	619	1,168	07/09/2018	03/15/2055
92343V	DD	3	VERIZON COMMUNICATIONS INC.....				2FE	716,238	90,663	716,238	790,000	716,238		4,992	3,730		2.625	4.103	FA.....	7,834	13,387	07/18/2018	08/15/2026
92343V	DR	2	VERIZON COMMUNICATIONS INC.....				2FE	57,778	97,929	57,778	59,000	57,778		(79)	3,869		4.812	5.038	MS.....	836	2,839	07/11/2017	03/15/2039
92343V	DS	0	VERIZON COMMUNICATIONS INC.....				2FE	218,518	99,640	231,165	232,000	218,766		171			5.012	5.469	AO.....	2,455	11,628	07/11/2017	04/15/2049
92343V	DU	5	VERIZON COMMUNICATIONS INC.....				2FE	5,174	104,167	5,208	5,000	5,170		(4)			5.250	5.026	MS.....	77	131	05/02/2018	03/16/2037
92343V	DV	3	VERIZON COMMUNICATIONS INC.....				2FE	58,488	106,342	58,488	55,000	58,488		(64)	1,785		5.500	5.139	MS.....	882	1,513	04/03/2018	03/16/2047
92343V	EN	0	VERIZON COMMUNICATIONS INC.....				2FE	258,129	97,041	258,129	266,000	258,129		(323)	10,239		3.376	3.963	FA.....	3,393	8,955	01/24/2018	02/15/2025
92343V	ER	1	VERIZON COMMUNICATIONS INC.....				2FE	248,773	100,411	251,028	250,000	248,790		17			4.329	4.439	MS.....	5,712		10/29/2018	09/21/2028
925524	AX	8	VIACOM INC.....				2FE	44,577	107,316	48,292	45,000	44,609		11			6.875	7.083	AO.....	516	3,094	04/05/2006	04/30/2036
92553P	AU	6	VIACOM INC NEW.....				2FE	4,904	98,082	4,904	5,000	4,904		(6)	497		5.850	6.090	MS.....	98	146	03/07/2018	09/01/2043
92553P	AX	0	VIACOM INC NEW.....				2FE	61,845	98,087	64,738	66,000	63,171		463			3.875	4.866	AO.....	639	2,558	11/24/2015	04/01/2024
927804	FG	4	VIRGINIA ELEC & PWR CO.....				2FE	24,999	150,879	37,720	25,000	24,999					8.875	9.072	MN.....	284	2,219	11/03/2008	11/15/2038
927804	FK	5	VIRGINIA ELEC & PWR CO.....				2FE	33,815	98,911	34,619	35,000	34,514		149			2.950	3.465	JJ.....	476	1,033	01/09/2012	01/15/2022
927804	FY	5	VIRGINIA ELEC & PWR CO.....				1FE	45,970	91,941	45,970	50,000	45,970		4	3,813		3.800	4.337	MS.....	559	1,911	09/11/2017	09/15/2047
92826C	AC	6	VISA INC.....				1FE	493,727	98,745	493,727	500,000	493,727		(452)	8,183		2.800	3.165	JD.....	661	14,000	04/28/2016	12/14/2022
92826C	AJ	1	VISA INC.....				1FE	23,535	94,140	23,535	25,000	23,535		2	1,363		3.650	4.035	MS.....	269	923	09/06/2017	09/15/2047
929043	AG	2	VORNADO RLTY L P.....				2FE	64,705	103,194	67,076	65,000	64,895		31			5.000	5.122	JJ.....	1,499	3,250	11/30/2011	01/15/2022
929903	AM	4	WACHOVIA CORP NEW.....				1FE	84,997	107,649	107,649	100,000	88,074		383			5.500	6.814	FA.....	2,292	5,500	02/13/2008	08/01/2035
931142	CB	7	WAL MART STORES INC.....				1FE	345,588	115,196	345,588	300,000	345,588		(3,098)	24,841		5.250	4.033	MS.....	5,250	15,750	10/27/2017	09/01/2035
931142	DG	5	WAL MART STORES INC.....				1FE	49,740	99,481	49,740	50,000	49,740		(5)	478		4.000	4.074	AO.....	444	2,000	08/24/2016	04/11/2043
931142	DP	5	WAL MART STORES INC.....				1FE	50,147	100,294	50,147	50,000	50,147		(105)	465		3.300	3.266	AO.....	316	1,650	10/07/2014	04/22/2024
931142	DU	4	WAL-MART STORES INC.....				1FE	97,411	97,411	97,411	100,000	97,411		68	2,305		2.350	3.073	JD.....	104	2,709	10/11/2017	12/15/2022
931422	AE	9	WALGREEN CO.....				2FE	11,937	100,062	12,007	12,000	12,000		8			5.250	5.389	JJ.....	291	630	01/08/2009	01/15/2019
931427	AA	6	WALGREENS BOOTS ALLIANCE INC.....				2FE	19,886	99,429	19,886	20,000	19,886		10	105		2.700	3.391	MN.....	65	540	11/06/2014	11/18/2019

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						12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	n	Bond CHAR		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
	931427 AB 4		WALGREENS BOOTS ALLIANCE INC.....			2FE	22,830	95,906	23,977	25,000	23,050		77			4.500	5.297	MN.....	134	1,125	11/06/2014.	11/18/2034.
	931427 AQ 1		WALGREENS BOOTS ALLIANCE INC.....			2FE	305,789	94,089	305,789	325,000	305,789		562	14,336		3.450	4.441	JD.....	934	11,213	08/31/2016.	06/01/2026.
	931142 EJ 8		WALMART INC.....			1FE	703,402	100,711	704,974	700,000	702,846		(556)			3.125	2.975	JD.....	486	10,694	06/29/2018.	06/23/2021.
	939653 AL 5		WASHINGTON REAL ESTATE INVT TR.....			2FE	5,079	101,584	5,079	5,000	5,079		(77)	31		4.950	3.676	AO.....	62	248	06/13/2014.	10/01/2020.
	94106L AY 5		WASTE MGMT INC DEL.....			2FE	9,264	98,389	9,839	10,000	9,656		85			2.900	3.944	MS.....	85	290	09/05/2012.	09/15/2022.
	94106L AZ 2		WASTE MGMT INC DEL.....			2FE	99,748	99,894	99,894	100,000	99,854		24			3.500	3.561	MN.....	447	3,500	05/05/2014.	05/15/2024.
	94106L BA 6		WASTE MGMT INC DEL.....			2FE	43,702	97,116	43,702	45,000	43,702		122	446		3.125	3.685	MS.....	469	1,406	02/18/2015.	03/01/2025.
	94106L BE 8		WASTE MGMT INC DEL.....			2FE	71,605	95,473	71,605	75,000	71,605		4	3,356		3.150	3.790	MN.....	302	2,408	10/30/2017.	11/15/2027.
	94973V AS 6		WELLPOINT INC.....			2FE	101,760	101,760	101,760	100,000	101,760		(1,515)	788		4.350	3.254	FA.....	1,643	4,350	04/12/2016.	08/15/2020.
	95000U 2A 0		WELLS FARGO & CO.....			1FE	57,605	96,008	57,605	60,000	57,605		(58)	3,046		3.584	4.142	MN.....	233	2,150	07/12/2017.	05/22/2028.
	949746 JM 4		WELLS FARGO & CO NEW.....			1FE	45,528	109,889	54,945	50,000	46,541		124			5.375	6.145	FA.....	1,075	2,688	04/16/2008.	02/07/2035.
	949746 RF 0		WELLS FARGO & CO NEW.....			1FE	108,451	108,451	108,451	100,000	108,451		(263)	4,339		5.606	5.073	JJ.....	2,585	5,606	10/06/2016.	01/15/2044.
	949746 RW 3		WELLS FARGO & CO NEW.....			1FE	130,457	93,184	130,457	140,000	130,457		613	4,339		3.000	4.130	AO.....	805	4,200	04/15/2016.	04/22/2026.
	949746 SA 0		WELLS FARGO & CO NEW.....			1FE	48,439	96,878	48,439	50,000	48,439		288	783		2.100	3.407	JJ.....	452	1,050	07/18/2016.	07/26/2021.
	94988J 5N 3		WELLS FARGO BANK NATL ASSN.....			1FE	493,790	98,758	493,790	500,000	493,790		907	457		2.600	3.260	JJ.....	5,994		08/31/2018.	01/15/2021.
	94974B FJ 4		WELLS FARGO CO MTN BE.....			1FE	23,636	97,902	24,475	25,000	24,320		148			3.450	4.219	FA.....	331	863	02/06/2013.	02/13/2023.
	94974B FP 0		WELLS FARGO CO MTN BE.....			1FE	249,260	104,357	260,894	250,000	249,320		13			5.375	5.468	MN.....	2,202	13,438	10/21/2013.	11/02/2043.
	94974B FQ 8		WELLS FARGO CO MTN BE.....			1FE	54,984	99,971	54,984	55,000	54,984		36	15		2.150	2.918	JJ.....	545	1,183	10/21/2013.	01/15/2019.
	94974B GH 7		WELLS FARGO CO MTN BE.....			1FE	47,121	94,243	47,121	50,000	47,121		220	1,343		3.000	4.111	FA.....	550	1,500	02/11/2015.	02/19/2025.
	94974B GK 0		WELLS FARGO CO MTN BE.....			1FE	45,879	91,758	45,879	50,000	45,879		73	437		3.900	4.483	MN.....	325	1,950	04/23/2015.	05/01/2045.
	94974B GM 6		WELLS FARGO CO MTN BE.....			1FE	133,691	99,031	133,691	135,000	133,691		76	1,186		2.600	3.269	JJ.....	1,550	3,510	07/15/2015.	07/22/2020.
	94974B GR 5		WELLS FARGO CO MTN BE.....			1FE	98,591	98,591	98,591	100,000	98,591		100	1,209		2.550	3.336	JD.....	170	2,550	11/30/2015.	12/07/2020.
	94974B GT 1		WELLS FARGO CO MTN BE.....			1FE	45,866	91,731	45,866	50,000	45,866		37	2,059		4.400	5.016	JD.....	104	2,200	06/07/2016.	06/14/2046.
	949746 RS 2		WELLS FARGO CO NEW.....			1FE	737,680	98,357	737,680	750,000	737,680		105	12,082		2.500	3.315	MS.....	6,094	18,750	10/27/2017.	03/04/2021.
	95709T AH 3		WESTAR ENERGY INC.....			1FE	19,169	97,766	19,553	20,000	19,171		2			4.125	4.461	MS.....	275		11/26/2018.	03/01/2042.
	95709T AK 6		WESTAR ENERGY INC.....			1FE	49,204	103,716	51,858	50,000	49,274		15			4.625	4.781	MS.....	771	2,313	08/12/2013.	09/01/2043.
	961548 AY 0		WESTVACO CORP.....			2FE	29,007	127,696	31,924	25,000	28,242		(173)			7.950	6.498	FA.....	751	1,988	09/06/2012.	02/15/2031.
	962166 BW 3		WEYERHAEUSER CO.....			2FE	74,924	103,763	77,822	75,000	74,960		7			4.625	4.692	MS.....	1,021	3,469	09/12/2013.	09/15/2023.
	963320 AQ 9		WHIRLPOOL CORP.....			2FE	39,945	99,863	39,945	40,000	39,945		61	45		2.400	3.256	MS.....	320	960	02/20/2014.	03/01/2019.
	963320 AV 8		WHIRLPOOL CORP.....			2FE	12,555	83,701	12,555	15,000	12,555		6	2,083		4.500	5.760	JD.....	56	675	05/18/2016.	06/01/2046.
	96332H CE 7		WHIRLPOOL CORP SERA MTN BE.....			2FE	99,850	102,331	102,331	100,000	99,941		16			4.700	4.775	JD.....	392	4,700	05/29/2012.	06/01/2022.
	96332H CG 2		WHIRLPOOL CORP SERA MTN BE.....			2FE	14,055	93,701	14,055	15,000	14,055		10	451		5.150	5.709	MS.....	258	773	02/22/2013.	03/01/2043.
	96950F AK 0		WILLIAMS PARTNERS L P.....			2FE	69,905	100,458	100,458	100,000	70,807		327			5.800	8.871	MN.....	741	5,800	11/12/2013.	11/15/2043.
	96950F AL 8		WILLIAMS PARTNERS L P.....			2FE	502,634	100,527	502,634	500,000	502,634		(4,507)	21,648		4.500	4.427	MN.....	2,875	22,500	06/13/2017.	11/15/2023.
	96950F AN 4		WILLIAMS PARTNERS L P.....			2FE	16,756	95,313	23,828	25,000	17,003		90			5.400	8.681	MS.....	439	1,350	02/27/2014.	03/04/2044.
	976843 BJ 0		WISCONSIN PUB SVC CORP.....			1FE	50,000	107,831	53,916	50,000	50,000					4.752	4.808	MN.....	396	2,376	11/14/2013.	11/01/2044.
	983024 AN 0		WYETH.....			1FE	23,699	119,927	29,982	25,000	23,952		30			5.950	6.441	AO.....	372	1,488	06/28/2007.	04/01/2037.
	98389B AM 2		XCEL ENERGY INC.....			2FE	249,190	101,194	252,986	250,000	249,865		93			4.700	4.797	MN.....	1,501	11,750	05/10/2010.	05/15/2020.
	98956P AC 6		ZIMMER HLDGS INC.....			2FE	95,758	98,898	98,898	100,000	98,281		545			3.375	4.046	MN.....	281	3,375	11/07/2011.	11/30/2021.
	98956P AF 9		ZIMMER HLDGS INC.....			2FE	90,293	95,045	90,293	95,000	90,293		269	2,764		3.550	4.517	AO.....	843	3,373	03/10/2015.	04/01/2025.

SCHEDULE D - PART 1

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

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
98978V	AJ	2	ZOETIS INC.....				2FE	24,967	...	100.276	25,069	25,000	24,987		7			3.450	3.509	MN.....	115	863	11/09/2015	11/13/2020
98978V	AL	7	ZOETIS INC.....				2FE	36,942	...	92.354	36,942	40,000	36,942		83	2,214		3.000	4.093	MS.....	363	1,200	09/05/2017	09/12/2027
013716	AQ	8	ALCAN INC.....		A		1FE	112,227	...	128.756	128,756	100,000	108,298		(442)			7.250	6.365	MS.....	2,135	7,250	09/08/2006	03/15/2031
064149	C8	8	BANK NOVA SCOTIA HALIFAX.....		A		1FE	299,520	...	102.630	307,890	300,000	299,885		53			4.375	4.443	JJ.....	6,125	13,125	01/06/2011	01/13/2021
06367T	G3	8	BANK OF MONTREAL.....		A		1FE	477,890	...	96.600	482,999	500,000	481,070		3,180			2.350	3.480	MS.....	3,590	5,875	04/30/2018	09/11/2022
06367T	HQ	6	BANK OF MONTREAL.....		A		1FE	69,474	...	99.249	69,474	70,000	69,474		437	283		1.500	2.914	JJ.....	475	1,050	07/13/2016	07/18/2019
06367T	PX	2	BANK OF MONTREAL.....		A		1FE	69,336	...	99.051	69,336	70,000	69,336		99	569		2.100	3.148	JD.....	78	1,470	12/07/2016	12/12/2019
06367V	HL	2	BANK OF MONTREAL.....		A		1FE	34,986	...	99.961	34,986	35,000	34,986		21	12		2.375	2.978	JJ.....	707	831	09/25/2013	01/25/2019
064159	HM	1	BANK OF NOVA SCOTIA.....		A		1FE	49,143	...	98.286	49,143	50,000	49,143		48	746		2.450	3.281	MS.....	337	1,225	03/17/2016	03/22/2021
12201P	AB	2	BURLINGTON RES FIN CO.....		A		1FE	74,396	...	129.095	83,911	65,000	73,176		(430)			7.200	5.866	FA.....	1,768	4,680	04/15/2015	08/15/2031
12201P	AN	6	BURLINGTON RES FIN CO.....		A		1FE	47,641	...	132.083	52,833	40,000	46,662		(345)			7.400	5.652	JD.....	247	2,960	04/09/2015	12/01/2031
136385	AG	6	CANADIAN NAT RES LTD.....		A		2FE	44,343	...	106.297	53,149	50,000	44,823		171			5.850	7.048	FA.....	1,219	2,925	04/08/2005	02/01/2035
136385	AP	6	CANADIAN NAT RES LTD.....		A		2FE	32,968	...	116.904	40,916	35,000	33,083		41			6.750	7.405	FA.....	984	2,363	06/08/2015	02/01/2039
136385	AX	9	CANADIAN NAT RES LTD.....		A		2FE	47,166	...	94.332	47,166	50,000	47,166		45	1,748		3.850	4.727	JD.....	160	963	07/31/2018	06/01/2027
136375	BN	1	CANADIAN NATL RY CO.....		A		1FE	105,166	...	123.336	123,336	100,000	103,993		(130)			6.200	5.917	JD.....	517	6,200	10/20/2006	06/01/2036
136375	BV	3	CANADIAN NATL RY CO.....		A		1FE	33,655	...	99.318	34,761	35,000	34,458		172			2.850	3.435	JD.....	44	998	11/07/2011	12/15/2021
13645R	AQ	7	CANADIAN PAC RY CO NEW.....		A		2FE	86,788	...	114.192	91,354	80,000	86,383		(142)			5.750	5.221	JJ.....	2,121	4,600	09/18/2015	01/15/2042
136069	VX	6	CDN IMPERIAL BK COMM TORONTO O.....		A		1FE	98,132	...	98.132	98,132	100,000	98,132		273	1,371		2.100	3.224	AO.....	502	2,100	09/28/2017	10/05/2020
380956	AF	9	GOLDCORP INC NEW.....		A		2FE	28,171	...	99.696	29,909	30,000	29,120		332			3.625	4.976	JD.....	66	1,088	06/04/2014	06/09/2021
448055	AB	9	HUSKY ENERGY INC.....		A		2FE	25,879	...	101.450	25,362	25,000	25,132		(279)			6.150	5.028	JD.....	68	1,538	03/15/2016	06/15/2019
448055	AF	0	HUSKY ENERGY INC.....		A		2FE	5,523	...	103.240	5,162	5,000	5,135		(135)			7.250	4.393	JD.....	16	363	09/13/2013	12/15/2019
65334H	AE	2	NEXEN INC.....		A		1FE	53,398	...	114.667	57,333	50,000	52,900		(111)			5.875	5.407	MS.....	906	2,938	04/16/2013	03/10/2035
65334H	AK	8	NEXEN INC.....		A		1FE	97,989	...	101.726	86,467	85,000	86,462		(2,453)			6.200	3.215	JJ.....	2,196	5,270	06/12/2013	07/30/2019
67077M	AA	6	NUTRIEN LTD.....		A		2FE	44,962	...	101.145	45,515	45,000	44,987		25			6.500	6.689	MN.....	374	2,925	04/10/2018	05/15/2019
67077M	AC	2	NUTRIEN LTD.....		A		2FE	97,164	...	97.164	97,164	100,000	97,164		109	1,956		3.625	4.283	MS.....	1,067	1,813	04/10/2018	03/15/2024
67077M	AJ	7	NUTRIEN LTD.....		A		2FE	48,265	...	96.529	48,265	50,000	48,265		22	1,610		3.150	4.202	AO.....	394	788	04/11/2018	10/01/2022
67077M	AS	7	NUTRIEN LTD.....		A		2FE	150,353	...	100.235	150,353	150,000	150,353		(325)	21,355		5.250	5.302	JJ.....	3,631	3,938	04/10/2018	01/15/2045
71644E	AG	7	PETRO-CDA.....		A		1FE	49,345	...	112.150	56,075	50,000	49,476		18			5.950	6.143	MN.....	380	2,975	07/05/2005	05/15/2035
71644E	AJ	1	PETRO-CDA.....		A		1FE	19,957	...	116.333	23,267	20,000	19,964		1			6.800	6.933	MN.....	174	1,360	05/12/2008	05/15/2038
775109	AW	1	ROGERS COMMUNICATIONS INC.....		A		2FE	59,961	...	98.134	63,787	65,000	62,468		542			3.000	4.056	MS.....	574	1,950	02/28/2013	03/15/2023
775109	AY	7	ROGERS COMMUNICATIONS INC.....		A		2FE	34,935	...	101.962	35,687	35,000	34,966		6			4.100	4.165	AO.....	359	1,435	09/25/2013	10/01/2023
775109	AZ	4	ROGERS COMMUNICATIONS INC.....		A		2FE	24,850	...	107.092	26,773	25,000	24,862		3			5.450	5.566	AO.....	341	1,363	09/25/2013	10/01/2043
780082	AA	1	ROYAL BANK OF CANADA.....		A		1FE	98,958	...	98.958	98,958	100,000	98,958		262	475		1.875	2.402	FA.....	760	1,875	04/28/2016	02/05/2021
780082	AE	3	ROYAL BANK OF CANADA.....		A		1FE	49,311	...	98.622	49,311	50,000	49,311		67	460		2.300	2.768	MS.....	316	1,150	04/19/2016	03/22/2022
78010U	SN	8	ROYAL BANK OF CANADA 2.15 DUE.....		A		1FE	49,912	...	99.823	49,912	50,000	49,912		4	87		2.150	3.037	MS.....	317	1,075	03/04/2014	03/15/2019
78012K	KU	0	ROYAL BK CDA.....		A		1FE	197,707	...	98.854	197,707	200,000	197,707		45	2,198		2.500	3.105	JJ.....	2,250	5,000	01/11/2016	01/19/2021
78012K	NL	7	ROYAL BK CDA.....		A		1FE	99,659	...	99.659	99,659	100,000	99,659		542	182		1.625	2.835	AO.....	343	1,625	04/11/2016	04/15/2019
78013G	KN	4	ROYAL BK OF CDA BD CDS.....		A		1FE	49,232	...	98.464	49,232	50,000	49,232		112	557		2.150	3.046	AO.....	194	1,075	10/18/2017	10/26/2020
884903	BP	9	THOMSON REUTERS CORP.....		A		2FE	14,707	...	106.059	15,909	15,000	14,729		5			5.650	5.872	MN.....	89	848	11/14/2013	11/23/2043
89114Q	AV	0	TORONTO DOMINION BANK.....		A		1FE	59,671	...	99.452	59,671	60,000	59,671		22	310		2.250	2.932	MN.....	210	1,350	10/30/2014	11/05/2019
89114Q	BC	1	TORONTO DOMINION BANK.....		A		1FE	295,410	...	99.014	297,043	300,000	295,760		350			2.500	3.279	JD.....	354	3,750	10/31/2018	12/14/2020

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation 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
89114Q	BE	7	TORONTO DOMINION BANK.....		A		1FE	99,941	99,941	99,941	100,000	99,941		100	53		1.950	2.989	JJ	861	1,950	01/14/2016.	01/22/2019.
893526	DJ	9	TRANSCANADA CORP.....		A		1FE	39,064	111.612	39,064	35,000	39,064		(144)	3,066		6.100	5.263	JD	178	2,135	04/25/2018.	06/01/2040.
89352H	AC	3	TRANSCANADA PIPELINES LTD.....		A		2FE	75,500	80.513	80,513	100,000	75,600		36			6.350	8.629	MN	811	4,247	12/10/2007.	05/15/2067.
89352H	AD	1	TRANSCANADA PIPELINES LTD.....		A		2FE	99,959	108.811	103,370	95,000	99,583		(132)			6.200	5.859	AO	1,243	5,890	07/30/2015.	10/15/2037.
89352H	AE	9	TRANSCANADA PIPELINES LTD.....		A		2FE	53,863	119.696	53,863	45,000	53,863		(412)	7,220		7.250	5.663	FA	1,233	1,631	03/07/2018.	08/15/2038.
89352H	AS	8	TRANSCANADA PIPELINES LTD.....		A		1FE	54,995	99.991	54,995	55,000	54,995		(15)	5		3.125	3.382	JJ	793	1,719	01/25/2016.	01/15/2019.
00507U	AF	8	ACTAVIS FUNDING SCS.....		C		2FE	246,574	98.630	246,574	250,000	246,574		(49)	3,730		3.850	4.176	JD	428	9,625	01/06/2015.	06/15/2024.
00507U	AH	4	ACTAVIS FUNDING SCS.....		C		2FE	4,721	94.418	4,721	5,000	4,721		(7)	624		4.850	5.319	JD	11	243	07/10/2017.	06/15/2044.
00507U	AP	6	ACTAVIS FUNDING SCS.....		C		2FE	24,908	99.633	24,908	25,000	24,908		5	86		3.000	3.342	MS	227	750	03/03/2015.	03/12/2020.
00507U	AS	0	ACTAVIS FUNDING SCS.....		C		2FE	546,685	97.622	546,685	560,000	546,685		293	11,055		3.800	4.285	MS	6,266	20,995	08/10/2018.	03/15/2025.
00772B	AQ	4	AERCAP IRELAND CAPITAL LIMITED.....		C		2FE	503,489	100.698	503,489	500,000	503,489		(5,142)	6,403		4.625	4.270	AO	3,854	23,125	11/30/2016.	10/30/2020.
01609W	AQ	5	ALIBABA GROUP HLDG LTD.....		C		1FE	244,549	97.819	244,549	250,000	244,549		285	3,536		3.600	4.059	MN	825	9,000	04/28/2016.	11/28/2024.
02364W	AJ	4	AMERICA MOVIL SAB DE CV.....		C		1FE	24,917	117.491	29,373	25,000	24,937		2			6.375	6.503	MS	531	1,594	02/17/2005.	03/01/2035.
02364W	BD	6	AMERICA MOVIL SAB DE CV.....		C		1FE	293,984	97.995	293,984	300,000	293,984		792	2,985		3.125	3.770	JJ	4,297	9,375	04/30/2015.	07/16/2022.
00185A	AK	0	AON PLC.....		C		2FE	246,702	98.681	246,702	250,000	246,702		(482)	7,173		3.875	4.137	JD	431	9,688	06/08/2016.	12/15/2025.
03835V	AA	4	APTIV PLC.....		C		2FE	54,450	99.000	54,450	55,000	54,450		39	473		3.150	3.739	MN	202	1,733	12/06/2017.	11/19/2020.
04530D	AC	6	ASPEN INS HLDGS LTD.....		C		2FE	51,898	103.796	51,898	50,000	51,898		(943)	56		6.000	4.003	JD	133	3,013	10/29/2015.	12/15/2020.
04530D	AD	4	ASPEN INS HLDGS LTD.....		C		2FE	54,963	100.455	55,250	55,000	54,980		4			4.650	4.713	MN	327	2,558	01/09/2014.	11/15/2023.
046353	AD	0	ASTRAZENECA PLC.....		C		2FE	49,789	119.262	59,631	50,000	49,828		5			6.450	6.587	MS	950	3,225	09/05/2007.	09/15/2037.
046353	AF	5	ASTRAZENECA PLC.....		C		2FE	322,660	99.280	322,660	325,000	322,660		1,680	1,114		1.950	2.997	MS	1,813	6,338	10/11/2012.	09/18/2019.
05253J	AG	6	AUSTRALIA & NEW ZEALA BKG.....		C		1FE	249,151	99.660	249,151	250,000	249,151		147	782		2.250	3.038	JD	281	5,625	06/30/2015.	06/13/2019.
05964H	AE	5	BANCO SANTANDER SA.....		C		1FE	567,268	94.545	567,268	600,000	567,268		2,885	13,064		3.125	4.638	FA	6,667	9,375	04/30/2018.	02/23/2023.
06738E	AN	5	BARCLAYS PLC.....		C		2FE	474,966	94.993	474,966	500,000	474,966		(520)	29,379		4.375	5.304	JJ	10,269	21,875	04/28/2016.	01/12/2026.
055451	AL	2	BHP BILLITON FIN USA LTD.....		C		1FE	298,890	100.381	301,143	300,000	298,948		58			3.250	3.407	MN	1,083	4,875	10/31/2018.	11/21/2021.
05574L	FY	9	BNP PARIBAS / BNP PARIBAS US.....		C		1FE	189,228	98.266	196,532	200,000	194,618		1,164			3.250	3.995	MS	2,131	6,500	02/25/2013.	03/03/2023.
05574L	XH	6	BNP PARIBAS / BNP PARIBAS US.....		C		1FE	69,919	99.884	69,919	70,000	69,919		29	75		2.450	3.024	MS	495	1,715	03/10/2014.	03/17/2019.
05565Q	CT	3	BP CAP MKTS P L C.....		C		1FE	4,984	99.685	4,984	5,000	4,984		4	11		2.521	2.851	JJ	58	126	09/01/2015.	01/15/2020.
05565Q	CX	4	BP CAP MKTS P L C.....		C		1FE	99,145	99.145	99,145	100,000	99,145		(5)	860		2.315	3.123	FA	887	2,315	10/06/2016.	02/13/2020.
05565Q	DN	5	BP CAP MKTS P L C.....		C		1FE	52,349	95.181	52,349	55,000	52,349		(8)	2,734		3.279	3.976	MS	511	1,803	09/15/2017.	09/19/2027.
05578D	AU	6	BPCE SA.....		C		1FE	245,092	98.037	245,092	250,000	245,092		98	4,695		2.650	3.667	FA	2,724	6,625	01/27/2016.	02/03/2021.
111021	AE	1	BRITISH TELECOMMUNICATIONS PLC.....		C		2FE	127,422	135.247	135,247	100,000	119,836		(1,073)			8.875	6.572	JD	394	9,375	12/01/2005.	12/15/2030.
21684A	AA	4	COOPERATIEVE CENTRALE RAIFFEIS.....		C		2FE	506,965	101.393	506,965	500,000	506,965		(2,033)	4,331		4.625	4.354	JD	1,927	23,125	09/30/2014.	12/01/2023.
225433	AR	2	CREDIT SUISSE GRP FDG GUERNSEY.....		C		2FE	247,521	99.009	247,521	250,000	247,521		(778)	9,221		4.550	4.768	AO	2,307	11,375	12/28/2016.	04/17/2026.
22546Q	AC	1	CREDIT SUISSE NEW YORK BRANCH.....		C		1FE	151,889	101.259	151,889	150,000	151,889		(3,433)	280		5.300	3.249	FA	3,048	7,950	10/01/2012.	08/13/2019.
22546Q	AN	7	CREDIT SUISSE NEW YORK BRANCH.....		C		1FE	299,112	99.704	299,112	300,000	299,112		(77)	920		2.300	3.057	MN	633	6,900	12/09/2015.	05/28/2019.
22546Q	AP	2	CREDIT SUISSE NEW YORK BRANCH.....		C		1FE	294,357	98.119	294,357	300,000	294,357		(239)	7,177		3.625	4.038	MS	3,383	10,875	01/06/2015.	09/09/2024.
25152R	ZY	8	DEUTSCHE BK AG.....		C		2FE	137,546	91.697	137,546	150,000	137,546		322	9,750		4.100	5.618	JJ	2,870	6,150	12/28/2016.	01/13/2026.
25152R	5F	6	DEUTSCHE BK AG.....		C		2FE	289,514	96.505	289,514	300,000	289,514		(793)	12,461		3.375	5.021	MN	1,378	10,125	10/27/2017.	05/12/2021.
25156P	AC	7	DEUTSCHE TELEKOM INTL FIN B V.....		C		2FE	189,120	130.428	189,120	145,000	189,120		(500)	5,010		8.250	4.828	JD	532	6,344	11/07/2018.	06/15/2030.
279158	AK	5	ECOPETROL S A.....		C		2FE	80,000	95.000	95,000	100,000	85,284		1,887			4.125	7.297	JJ	1,891	4,125	09/09/2014.	01/16/2025.
29446M	AB	8	EQUINOR ASA.....		C		1FE	123,416	99.827	124,784	125,000	123,448		32			3.625	3.815	MS	1,397		10/03/2018.	09/10/2028.

E10.40

SCHEDULE D - PART 1

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

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	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
35177P	AL	1	FRANCE TELECOM SA.....		C	2FE	101,508	138.168	103,626	75,000	92,604		(930)			9.250	6.542	MS	2,313	6,750	01/06/2005	03/01/2031
36164Q	6M	5	GE CAPITAL INTERNATIONAL FDG.....		C	2FE	461,920	88.831	461,920	520,000	461,920		(894)	65,046		3.373	5.407	MN	2,241	17,540	12/08/2017	11/15/2025
404280	AK	5	HSBC HLDGS PLC.....		C	1FE	550,210	103.411	517,055	500,000	514,468		(6,018)			5.100	3.789	AO	6,092	25,500	06/05/2012	04/05/2021
404280	AV	1	HSBC HLDGS PLC.....		C	1FE	498,703	99.741	498,703	500,000	498,703		(2,926)	7,984		3.400	3.555	MS	5,336	17,000	03/27/2017	03/08/2021
404280	AW	9	HSBC HLDGS PLC.....		C	1FE	493,209	98.642	493,209	500,000	493,209		(1,776)	21,739		4.300	4.575	MS	6,749	21,500	04/28/2016	03/08/2026
46132F	AB	6	INVESCO FIN PLC.....		C	1FE	24,780	99.839	24,960	25,000	24,878		21			4.000	4.150	JJ	417	1,000	11/06/2013	01/30/2024
478375	AH	1	JOHNSON CONTROLS INTERNATION.....		C	2FE	27,928	111.711	27,928	25,000	27,928		(130)	550		6.000	5.035	JJ	692	1,500	12/28/2016	01/15/2036
478375	AL	2	JOHNSON CONTROLS INTERNATION.....		C	2FE	141,857	94.572	141,857	150,000	141,857		36	6,364		4.625	5.067	JJ	3,449	6,938	12/28/2016	07/02/2044
53944Y	AB	9	LLOYDS BKG GROUP PLC.....		C	2FE	470,095	94.019	470,095	500,000	470,095		350	26,822		4.650	5.750	MS	6,265	23,250	11/30/2016	03/24/2026
50247V	AA	7	LYB INTERNATIONAL FINANCE B.V.....		C	2FE	24,676	100.479	25,120	25,000	24,830		33			4.000	4.209	JJ	461	1,000	07/11/2013	07/15/2023
50247V	AB	5	LYB INTERNATIONAL FINANCE B.V.....		C	2FE	61,967	95.334	61,967	65,000	61,967		(99)	7,722		5.250	5.681	JJ	1,574	3,413	08/23/2016	07/15/2043
552081	AM	3	LYONDELLBASELL INDUSTRIES NV.....		C	2FE	12,165	84.222	12,633	15,000	12,227		22			4.625	5.948	FA	241	694	02/26/2015	02/26/2055
58507L	AB	5	MEDTRONIC GLOBAL HLDGS S C A.....		C	1FE	124,679	99.743	124,679	125,000	124,679		417	219		1.700	2.791	MS	549	2,125	03/21/2017	03/28/2019
606822	AD	6	MITSUBISHI UFJ FINL GROUP INC.....		C	1FE	248,744	99.497	248,744	250,000	248,744		(665)	6,761		3.850	3.970	MS	3,208	9,625	10/31/2016	03/01/2026
606822	AW	4	MITSUBISHI UFJ FINL GROUP INC.....		C	1FE	200,000	100.376	200,752	200,000	200,000					3.535	3.566	JJ	3,044		07/17/2018	07/26/2021
60687Y	AR	0	MIZUHO FINL GROUP INC.....		C	1FE	200,044	100.983	201,965	200,000	200,041		(3)			4.018	4.056	MS	2,589	4,018	03/28/2018	03/05/2028
62854A	AN	4	MYLAN NV.....		C	2FE	104,813	91.141	104,813	115,000	104,813		82	9,458		3.950	5.483	JD	202	4,543	02/03/2017	06/15/2026
63254A	AS	7	NATIONAL AUSTRALIA BK LIMITED.....		C	1FE	455,689	91.138	455,689	500,000	455,689		3,344	15,179		2.500	3.905	JJ	5,868	12,500	08/31/2016	07/12/2026
65535H	AG	4	NOMURA HLDGS INC.....		C	2FE	249,786	99.914	249,786	250,000	249,786		(429)	309		2.750	3.173	MS	1,948	6,875	01/07/2015	03/19/2019
656531	AC	4	NORSK HYDRO A S.....		C	1FE	29,564	118.256	29,564	25,000	29,564		(1,036)	437		7.750	3.337	JD	86	1,938	04/25/2017	06/15/2023
66989G	AA	8	NOVARTIS SECURITIES INVESTMENT.....		C	1FE	101,699	100.201	100,201	100,000	100,024		(211)			5.125	4.965	FA	2,007	5,125	04/09/2009	02/10/2019
71654Q	CG	5	PETROLEOS MEXICANOS.....		C	2FE	258,500	94.000	258,500	275,000	258,500		(544)	25,988		6.500	7.633	MS	4,965	8,938	07/10/2018	03/13/2027
21688A	AA	0	RABOBANK NEDERLAND NY.....		C	1FE	249,919	99.968	249,919	250,000	249,919		298	70		2.250	3.170	JJ	2,609	5,625	01/07/2014	01/14/2019
767201	AL	0	RIO TINTO FIN USA LTD.....		C	1FE	151,408	110.215	181,854	165,000	152,215		285			5.200	5.917	MN	1,406	8,580	10/28/2010	11/02/2040
780097	BD	2	ROYAL BK SCOTLAND GROUP PLC.....		C	2FE	479,344	95.869	479,344	500,000	479,344		706	9,498		3.875	4.929	MS	5,866	9,688	08/31/2018	09/12/2023
80105N	AG	0	SANOFI AVENTIS.....		C	1FE	98,976	102.274	102,274	100,000	99,733		111			4.000	4.168	MS	1,022	4,000	03/22/2011	03/29/2021
80283L	AH	6	SANTANDER UK PLC.....		C	1FE	49,621	99.242	49,621	50,000	49,621		62	335		2.350	3.496	MS	362	1,175	06/01/2016	09/10/2019
80283L	AJ	2	SANTANDER UK PLC.....		C	1FE	49,666	100.819	50,410	50,000	49,765		40			4.000	4.143	MS	600	2,000	06/01/2016	03/13/2024
80283L	AN	3	SANTANDER UK PLC.....		C	1FE	494,540	98.908	494,540	500,000	494,540		856	4,396		2.375	3.331	MS	3,464	11,875	06/01/2016	03/16/2020
806854	AH	8	SCHLUMBERGER INVT SA.....		C	1FE	100,476	100.476	100,476	100,000	100,476		(592)	2,917		3.650	3.575	JD	304	3,650	01/25/2018	12/01/2023
822582	AD	4	SHELL INTERNATIONAL FIN BV.....		C	1FE	105,232	126.337	120,020	95,000	103,460		(225)			6.375	5.706	JD	269	6,056	01/15/2009	12/15/2038
822582	AN	2	SHELL INTERNATIONAL FIN BV.....		C	1FE	34,642	115.474	34,642	30,000	34,642		(90)	501		5.500	4.422	MS	440	825	05/22/2018	03/25/2040
822582	AT	9	SHELL INTERNATIONAL FIN BV.....		C	1FE	86,777	90.649	94,275	104,000	87,826		366			3.625	4.780	FA	1,361	3,770	08/26/2015	08/21/2042
822582	AV	4	SHELL INTERNATIONAL FIN BV.....		C	1FE	19,234	96.172	19,234	20,000	19,234		73	450		2.250	3.302	JJ	219	450	04/04/2017	01/06/2023
822582	BG	6	SHELL INTERNATIONAL FIN BV.....		C	1FE	44,579	99.065	44,579	45,000	44,579		169	184		2.125	2.849	MN	133	956	05/06/2015	05/11/2020
822582	BQ	4	SHELL INTERNATIONAL FIN BV.....		C	1FE	47,813	96.566	48,283	50,000	47,892		40			4.000	4.308	MN	283	2,000	10/06/2016	05/10/2046
822582	BS	0	SHELL INTERNATIONAL FIN BV.....		C	1FE	19,480	97.399	19,480	20,000	19,480		101	273		1.875	3.049	MN	53	375	05/31/2016	05/10/2021
822582	BT	8	SHELL INTERNATIONAL FIN BV.....		C	1FE	297,339	95.916	297,339	310,000	297,339		747	1,409		2.875	3.540	MN	1,263	5,894	08/08/2018	05/10/2026
822582	BX	9	SHELL INTERNATIONAL FIN BV.....		C	1FE	51,053	92.823	51,053	55,000	51,053		199	244		2.500	3.607	MS	416	688	07/09/2018	09/12/2026
82481L	AB	5	SHIRE ACQUISITIONS INVTs IRELA.....		C	2FE	483,492	96.698	483,492	500,000	483,492		2,346	9,748		2.400	3.717	MS	3,267	12,000	03/27/2017	09/23/2021
85771P	AE	2	STATOIL ASA.....		C	1FE	91,663	99.203	99,203	100,000	92,474		178			4.250	4.853	MN	449	4,250	07/11/2013	11/23/2041

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation 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	
85771P	AG	7	STATOIL ASA.....			----	C	-----	1FE	19,432	97.162	19,432	20,000	19,432	-----	62	298	-----	2.450	3.229	JJ	223	490	03/02/2017	01/17/2023	
85771P	AV	4	STATOIL ASA.....			----	C	-----	1FE	9,919	99.193	9,919	10,000	9,919	-----	21	18	-----	2.750	3.070	MN	39	275	01/25/2016	11/10/2021	
85771P	AX	0	STATOIL ASA.....			----	C	-----	1FE	49,039	99.581	49,791	50,000	49,332	-----	101	-----	-----	3.250	3.535	MN	230	1,625	11/03/2014	11/10/2024	
865622	BG	8	SUMITOMO MITSUI BANKING CORP.....			----	C	-----	1FE	249,965	99.986	249,965	250,000	249,965	-----	66	33	-----	2.450	3.029	JJ	2,909	6,125	01/07/2014	01/10/2019	
865622	BW	3	SUMITOMO MITSUI BANKING CORP.....			----	C	-----	1FE	248,702	99.481	248,702	250,000	248,702	-----	(234)	3,056	-----	3.650	3.775	JJ	4,005	9,125	12/09/2015	07/23/2025	
86562M	AE	0	SUMITOMO MITSUI FINL GROUP INC.....			----	C	-----	1FE	48,423	96.846	48,423	50,000	48,423	-----	354	634	-----	2.058	3.394	JJ	477	1,029	07/07/2016	07/14/2021	
86562M	AR	1	SUMITOMO MITSUI FINL GROUP INC.....			----	C	-----	1FE	479,810	95.962	479,810	500,000	479,810	-----	100	19,185	-----	3.364	3.964	JJ	7,896	16,820	07/31/2017	07/12/2027	
86960B	AL	6	SVENSKA HANDELSBANKEN AB.....			----	C	-----	1FE	245,089	98.036	245,089	250,000	245,089	-----	392	3,993	-----	2.450	3.393	MS	1,531	6,125	03/23/2016	03/30/2021	
87938W	AP	8	TELEFONICA EMISIONES S A U.....			----	C	-----	2FE	36,272	103.635	36,272	35,000	36,272	-----	(750)	402	-----	5.462	3.703	FA	717	1,912	08/11/2015	02/16/2021	
87938W	AR	4	TELEFONICA EMISIONES S A U.....			----	C	-----	2FE	107,852	102.717	107,852	105,000	107,852	-----	(766)	802	-----	4.570	3.919	AO	853	4,799	09/23/2016	04/27/2023	
87938W	AT	0	TELEFONICA EMISIONES S A U.....			----	C	-----	2FE	144,090	96.060	144,090	150,000	144,090	-----	(475)	10,519	-----	4.103	4.743	MS	1,932	6,155	05/17/2017	03/08/2027	
89153V	AB	5	TOTAL CAPITAL.....			----	C	-----	1FE	103,752	98.811	103,752	105,000	103,752	-----	(157)	1,768	-----	2.875	3.305	FA	1,124	3,019	05/13/2016	02/17/2022	
89153V	AG	4	TOTAL CAPITAL.....			----	C	-----	1FE	147,880	101.986	147,880	145,000	147,880	-----	(812)	1,608	-----	3.700	3.296	JJ	2,474	5,365	02/14/2017	01/15/2024	
89153V	AL	3	TOTAL CAPITAL.....			----	C	-----	1FE	267,975	101.123	267,975	265,000	267,975	-----	(222)	1,217	-----	3.750	3.546	AO	2,236	4,969	09/10/2018	04/10/2024	
89153V	AP	4	TOTAL CAPITAL.....			----	C	-----	1FE	24,818	99.272	24,818	25,000	24,818	-----	58	32	-----	2.750	3.082	JD	23	688	02/17/2016	06/19/2021	
90261X	HK	1	UBS AG STAMFORD BRH.....			----	C	-----	1FE	247,520	99.008	247,520	250,000	247,520	-----	315	2,079	-----	2.350	3.199	MS	1,550	5,875	04/30/2015	03/26/2020	
91911T	AH	6	VALE OVERSEAS LTD.....			----	C	-----	2FE	34,952	114.350	57,175	50,000	35,680	-----	268	-----	-----	6.875	10.716	MN	382	3,438	05/07/2007	11/21/2036	
91911T	AM	5	VALE OVERSEAS LTD.....			----	C	-----	2FE	162,132	101.750	161,783	159,000	161,119	-----	(647)	-----	-----	4.375	3.942	JJ	3,285	7,971	05/31/2017	01/11/2022	
92857T	AH	0	VODAFONE AIRTOUCH PLC.....			----	C	-----	2FE	5,965	124.582	6,229	5,000	5,827	-----	(52)	-----	-----	7.875	5.919	FA	149	394	03/03/2016	02/15/2030	
92857W	AB	6	VODAFONE GROUP PLC NEW.....			----	C	-----	2FE	11,092	110.382	11,038	10,000	10,994	-----	(49)	-----	-----	6.250	5.331	MN	52	625	02/10/2017	11/30/2032	
92857W	AQ	3	VODAFONE GROUP PLC NEW.....			----	C	-----	2FE	10,481	104.812	10,481	10,000	10,481	-----	(36)	523	-----	6.150	5.802	FA	212	615	06/21/2017	02/27/2037	
92857W	BC	3	VODAFONE GROUP PLC NEW.....			----	C	-----	2FE	71,219	96.275	73,169	76,000	73,067	-----	641	-----	-----	2.950	4.011	FA	822	2,075	02/02/2015	02/19/2023	
92857W	BD	1	VODAFONE GROUP PLC NEW.....			----	C	-----	2FE	4,255	85.096	4,255	5,000	4,255	-----	(1)	770	-----	4.375	5.573	FA	80	219	01/31/2018	02/19/2043	
92857W	BJ	8	VODAFONE GROUP PLC NEW.....			----	C	-----	2FE	163,002	98.789	163,002	165,000	163,002	-----	32	1,055	-----	4.125	4.390	MN	567	3,403	10/01/2018	05/30/2025	
961214	CF	8	WESTPAC BKG CORP.....			----	C	-----	1FE	99,971	99.971	99,971	100,000	99,971	-----	28	28	-----	2.250	2.924	JJ	1,025	2,250	01/13/2014	01/17/2019	
961214	CV	3	WESTPAC BKG CORP.....			----	C	-----	1FE	73,084	97.445	73,084	75,000	73,084	-----	375	988	-----	2.100	3.256	MN	210	1,575	05/09/2016	05/13/2021	
961214	DA	8	WESTPAC BKG CORP.....			----	C	-----	1FE	48,403	96.805	48,403	50,000	48,403	-----	309	744	-----	2.000	3.303	FA	367	1,000	08/11/2016	08/19/2021	
961214	DG	5	WESTPAC BKG CORP.....			----	C	-----	1FE	196,264	98.132	196,264	200,000	196,264	-----	20	3,673	-----	2.800	3.485	JJ	2,644	5,600	01/03/2017	01/11/2022	
961214	DW	0	WESTPAC BKG CORP.....			----	C	-----	1FE	481,889	96.378	481,889	500,000	481,889	-----	452	12,758	-----	3.400	3.915	JJ	7,367	8,500	01/31/2018	01/25/2028	
97063P	AB	0	WILLIS GROUP HLDGS PUBLIC LTD.....			----	C	-----	2FE	134,464	104.581	130,726	125,000	128,227	-----	(1,361)	-----	-----	5.750	4.559	MS	2,116	7,188	01/31/2013	03/15/2021	
92936M	AF	4	WPP FIN 2010.....			----	C	-----	2FE	140,180	93.453	140,180	150,000	140,180	-----	(445)	12,674	-----	3.750	5.148	MS	1,594	5,625	06/15/2017	09/19/2024	
3299999 Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....									129,166,055	XXX	130,711,390	132,165,000	129,217,766	0	6,673	2,724,731	0	XXX	XXX	XXX	1,283,152	4,153,254	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																										
02007E	AF	5	ALLY AUTO REC V TR 2017-3.....			----	..	-----	4	1FE	73,870	98.493	73,870	75,000	73,870	-----	474	27	-----	2.010	3.059	MON	67	1,005	05/01/2018	03/15/2022
02377B	AB	2	AMER AIRLINES PT TR 2015-2.....			----	..	-----	4	1FE	424,230	96.240	424,230	440,804	424,230	-----	451	8,258	-----	3.600	4.626	MS	4,364	-----	09/28/2018	03/22/2029
03066H	AD	9	AMERICREDIT AUTO REC V 2018-1.....			----	..	-----	4	1FE	49,962	99.924	49,962	50,000	49,962	-----	2	31	-----	3.070	3.156	MON	50	874	05/15/2018	12/19/2022
05522R	CW	6	BA CREDIT CARD TR 2017-1A.....			----	..	-----	4	1FE	34,582	98.807	34,582	35,000	34,582	-----	60	321	-----	1.950	2.705	MON	30	683	11/08/2017	08/15/2022
06742L	AH	6	BARCLAYS DRYROCK TR 2015-1.....			----	..	-----	4	1FE	173,332	99.047	173,332	175,000	173,332	-----	167	1,477	-----	2.200	3.109	MON	171	3,850	12/09/2015	12/15/2022
08162P	AX	9	BENCHMARK MTG TR 2018-B1.....			----	..	-----	4	1FM	100,082	100.082	100,082	100,000	100,082	-----	(202)	2,709	-----	3.666	3.717	MON	285	3,361	01/19/2018	01/18/2051
08161H	AB	6	BENCHMARK MTG TR 2018-B4.....			----	..	-----	4	3FM	102,998	102.808	102,808	100,000	102,482	-----	(516)	-----	-----	3.976	1.947	MON	342	1,657	07/01/2018	07/15/2051

SCHEDULE D - PART 1

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

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
08160B	AD	6	BENCHMARK MTG TR 2018-B5.....			4	4FM	103,858	103,858	103,858	100,000	103,858			(87)	51		4.208	3.810	MON...	350	1,403	08/16/2018.	07/17/2051.
14041N	FN	6	CAPITAL ONE CC TR 2017-4.....			4	1FE	98,448	98,448	98,448	100,000	98,448			204	1,125		1.990	2.810	MON...	87	1,990	10/27/2017.	07/17/2023.
14314X	AD	1	CARMAX AUTO OWNER TR 2018-2.....			4	1FE	99,910	100,609	100,609	100,000	99,927			17			3.160	3.234	MON...	123	2,019	05/01/2018.	07/17/2023.
12515H	AZ	8	CD MTG TR 2017-CD5.....			4	3FM	98,394	98,394	98,394	100,000	98,394			(194)	3,971		3.431	3.714	MON...	286	3,431	07/25/2017.	08/17/2050.
125039	AF	4	CD MTG TR 2017-CD6.....			4	1FM	98,371	98,371	98,371	100,000	98,371			(219)	4,370		3.456	3.738	MON...	288	3,456	11/13/2017.	11/15/2050.
17305E	GB	5	CITIBANK CCIT 2017-A3.....			4	1FE	34,554	98,725	34,554	35,000	34,554			95	323		1.920	2.974	AO.....	157	672	11/08/2017.	04/07/2022.
17305E	GG	4	CITIBANK CCIT 2017-A8.....			4	1FE	98,370	98,370	98,370	100,000	98,370			361	1,054		1.860	2.931	FA.....	744	1,855	10/27/2017.	08/08/2022.
17305E	GK	5	CITIBANK CCIT 2018-A1.....			4	1FE	49,597	99,194	49,597	50,000	49,597			(0)	396		2.490	2.918	JJ.....	557	588	01/25/2018.	01/20/2023.
17325H	BP	8	CITIGROUP COML MTG TR 2017-P7.....			4	1FM	100,426	100,426	100,426	100,000	100,426			(334)	3,694		3.712	3.693	MON...	309	3,712	09/25/2017.	04/15/2050.
17327F	AD	8	CITIGROUP COML MTG TR 2018-B2.....			4	3FM	101,577	101,577	101,577	100,000	101,577			(210)	1,210		4.009	4.041	MON...	379	3,007	03/08/2018.	03/10/2051.
17290Y	AR	9	CITIGRP COML MTG TR 2016-C1.....			4	1FM	98,185	98,185	98,185	100,000	98,185			36	1,518		3.209	3.548	MON...	267	3,209	05/17/2016.	05/12/2049.
12624K	AD	8	COMM MTG TR 2012-CCRE2.....			4	1FM	96,573	99,659	99,659	100,000	98,478			417			3.147	3.680	MON...	280	3,147	11/21/2013.	08/17/2045.
12591Y	BC	8	COMM MTG TR 2014-UBS3.....			4	3FM	154,488	102,038	153,057	150,000	152,695			(454)			3.819	3.481	MON...	477	5,729	05/21/2014.	06/12/2047.
12593J	BF	2	COMM MTG TR 2015-CCRE24.....			4	2FM	101,126	101,126	101,126	100,000	101,126			(155)	57		3.969	3.831	MON...	353	3,696	08/07/2015.	08/12/2048.
12629N	AF	2	COMM MTG TR 2015-DC1.....			4	1FM	99,198	99,198	99,198	100,000	99,198			94	169		3.350	3.556	MON...	279	3,350	02/24/2015.	02/12/2048.
12595V	AD	9	COMM MTG TR 2018-COR3.....			4	3FM	102,994	103,181	103,181	100,000	102,878			(116)			4.228	3.945	MON...	352	2,466	05/04/2018.	05/12/2051.
34528Q	GH	1	FORD CREDIT FLRPLN TR 2018-3.....			4	1FE	49,989	101,166	50,583	50,000	49,989			0			3.520	3.587	MON...	77	176	11/06/2018.	10/15/2023.
36192B	AY	3	GS MTG SECS TR 2012-GC6.....			4	1FM	99,441	101,070	100,690	99,624	99,556			27			3.482	3.579	MON...	300	3,469	01/24/2012.	01/12/2045.
36250G	AP	0	GS MTG SECS TR 2015-GC30.....			4	1FM	99,246	99,246	99,246	100,000	99,246			(206)	2,507		3.382	3.573	MON...	282	3,382	02/27/2017.	05/12/2050.
36250V	AD	4	GS MTG SECS TR 2015-GC34.....			4	1FM	99,706	99,706	99,706	100,000	99,706			(2)	309		3.506	3.614	MON...	321	3,506	10/14/2015.	10/10/2048.
43814P	AD	2	HONDA AUTO RECV 2017-3.....			4	1FE	73,700	98,267	73,700	75,000	73,700			166	956		1.980	2.893	MON...	45	1,485	09/25/2017.	11/20/2023.
44933A	AC	1	HYUNDAI AUTO RECV TR 2018-B.....			4	1FE	49,999	100,566	50,283	50,000	49,999			0			3.200	3.248	MON...	84		12/04/2018.	12/15/2022.
46640J	AR	8	J P MORGAN CHASE 3.9936% DUE 01-1.....			4	1FM	100,588	102,471	102,471	100,000	100,282			(79)			3.994	3.960	MON...	333	3,993	06/28/2013.	05/15/2046.
46634S	AC	9	JP MORGAN CHASE CMBS 2012-C6.....			4	1FM	84,894	100,472	84,894	84,495	84,894			(619)	1,673		3.507	3.267	MON...	241	3,052	01/14/2016.	05/17/2045.
46637W	AD	5	JP MORGAN CHASE CMBS 2012-CIBX.....			4	1FM	100,227	100,227	100,227	100,000	100,227			(860)	1,805		3.483	3.416	MON...	310	3,483	01/21/2016.	06/16/2045.
61763B	AU	8	MS BOFA ML TRUST 2013-C13.....			4	1FM	100,787	102,982	102,982	100,000	100,466			(85)			4.039	3.982	MON...	337	4,039	11/26/2013.	11/16/2046.
61761Q	AE	3	MS BOFA ML TRUST 2013-C8.....			4	1FM	95,181	99,375	99,375	100,000	97,679			536			3.134	3.832	MON...	261	3,134	02/05/2013.	12/17/2048.
61765T	AF	0	MS BOFA ML TRUST 2015-C25.....			4	1FM	100,542	100,542	100,542	100,000	100,542			(78)	46		3.635	3.601	MON...	333	3,635	10/07/2015.	10/15/2048.
80286A	AE	4	SANTANDER DRIVE AUTO 2018-5.....			4	1FE	49,998	100,067	50,033	50,000	49,998			0			3.520	3.579	MON...	77	249	10/16/2018.	12/15/2022.
87165L	CC	3	SYNCHRONY CR CARD NT TR 2018-2.....			4	1FE	100,629	101,211	101,211	100,000	100,574			(55)			3.470	3.341	MON...	153	1,157	08/15/2018.	05/15/2026.
94989A	AU	9	WELLS FARGO COML TR 2014-LC18.....			4	1FM	99,649	100,090	100,090	100,000	99,754			40			3.405	3.489	MON...	284	3,405	12/12/2014.	12/15/2047.
95000M	BP	5	WELLS FARGO COML TR 2016-C36.....			4	1FM	96,585	96,585	96,585	100,000	96,585			190	1,739		3.065	3.615	MON...	511	3,065	10/26/2016.	11/15/2059.
92938C	AD	9	WFRBS COML MTG TR 2013-C15.....			4	2FM	102,290	103,587	103,587	100,000	101,189			(237)			4.153	3.934	MON...	346	4,153	08/05/2013.	08/15/2046.
92890K	BA	2	WFRBS COML MTG TR 2014-C22.....			4	3FM	101,569	101,569	101,569	100,000	101,569			(451)	2,479		3.752	3.499	MON...	365	3,752	09/25/2017.	09/17/2057.
96221T	AE	7	WFRBS COML MTG TR 2014-LC14.....			4	3FM	102,994	103,149	103,149	100,000	101,664			(298)			4.045	3.730	MON...	360	4,045	02/04/2014.	03/15/2047.
981464	FJ	4	WORLD FIN NETWORK CCMT 2016-A.....			4	1FE	97,387	97,387	97,387	100,000	97,387			474	1,284		2.030	3.182	MON...	90	2,080	03/30/2017.	04/15/2025.
981464	GL	8	WORLD FIN NETWORK CCMT 2018-A.....			4	1FE	99,712	99,712	99,712	100,000	99,712			59	70		3.070	3.258	MON...	136	1,841	05/23/2018.	12/15/2024.
98161V	AC	4	WORLD OMNI AUTO TR 2018-A.....			4	1FE	49,641	99,282	49,641	50,000	49,641			4	351		2.500	2.981	MON...	49	1,069	01/30/2018.	04/17/2023.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....							4,449,874	XXX	4,465,134	4,469,922	4,448,981		0	(1,585)	43,981	0	XXX	XXX	XXX	15,890	113,329	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....							133,615,929	XXX	135,176,523	136,634,922	133,666,747		0	5,088	2,768,711	0	XXX	XXX	XXX	1,299,042	4,266,583	XXX	XXX

Totals

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
7799999.	Total - Issuer Obligations.....					.....593,225,961	XXX	.....595,735,824	.....595,670,000	.....597,180,128	.....1,453,375	.....210,021	.....2,997,054	.....0	XXX	XXX	XXX	.....3,614,680	....11,529,957	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities.....					.....65,596,400	XXX	.....65,545,219	.....64,978,642	.....65,516,123	.....0	.....(50,196)	.....497,377	.....0	XXX	XXX	XXX	.....194,370	.....2,123,615	XXX	XXX
7999999.	Total - Commercial Mortgage-Backed Securities.....					.....6,269,589	XXX	.....6,290,084	.....6,296,274	.....6,268,866	.....0	.....(4,038)	.....62,305	.....0	XXX	XXX	XXX	.....20,484	.....162,104	XXX	XXX
8399999.	Grand Total - Bonds.....					.....665,091,950	XXX	.....667,571,127	.....666,944,916	.....668,965,117	.....1,453,375	.....155,786	.....3,556,736	.....0	XXX	XXX	XXX	.....3,829,534	....13,815,676	XXX	XXX

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

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

NONE

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

1			2			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	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired						
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																											
88579Y	10	1	3M Co.....					1,246.000	237,413	190.540	237,413	99,192		6,731		(55,547)		(55,547)		L	09/17/2018.						
002824	10	0	Abbott Laboratories.....					3,756.000	271,671	72.330	271,671	159,687		4,116		56,261		56,261		L	12/21/2018.						
00287Y	10	9	ABBVIE INC.....					3,219.000	296,760	92.190	296,760	112,704		11,531		(14,942)		(14,942)		L	09/21/2018.						
003654	10	0	ABIOMED INC.....					95.000	30,879	325.040	30,879	30,879				6,123		(6,123)		L	09/21/2018.						
00401C	10	8	ACACIA COMMUNICATIONS INC.....					970.000	36,860	38.000	36,860	34,378				2,482		2,482		L	08/16/2018.						
00434H	10	8	ACCELERON PHARMA INC.....					408.000	17,768	43.550	17,768	10,412				453		453		L	10/14/2016.						
00507V	10	9	ACTIVISION BLIZZARD INC.....					1,619.000	75,397	46.570	75,397	63,929		553		(27,770)		(27,770)		L	09/17/2018.						
00508X	20	3	ACTUANT CORP.....					3,901.000	81,882	20.990	81,882	81,882		144		(164)	16,462	(16,626)		L	12/18/2018.						
00724F	10	1	Adobe Systems Inc.....					1,042.000	235,742	226.240	235,742	43,807				51,759		51,759		L	09/17/2018.						
00751Y	10	6	ADVANCE AUTO PARTS INC.....					430.000	67,708	157.460	67,708	62,651	23	37		5,057		5,057		L	12/20/2018.						
007903	10	7	Advanced Micro Devices.....					1,900.000	35,074	18.460	35,074	22,759				12,315		12,315		L	12/21/2018.						
007800	10	5	AEROJET ROCKETDYNE HLDGS INC.....					1,193.000	42,029	35.230	42,029	36,639				5,391		5,391		L	10/10/2018.						
008073	10	8	AEROVIRONMENT INC.....					509.000	34,587	67.950	34,587	34,587					973	(973)		L	08/22/2018.						
00130H	10	5	AES Corp.....					1,392.000	20,128	14.460	20,128	13,582		724		5,053		5,053		L	09/16/2016.						
008252	10	8	AFFILIATED MANAGERS GROUP.....					117.000	11,400	97.440	11,400	11,400		137		(6,532)	5,785	(12,317)		L	06/15/2018.						
001055	10	2	Aflac Inc.....					1,630.000	74,263	45.560	74,263	44,075		1,688		2,694		2,694		L	02/26/2018.						
00846U	10	1	Agilent Technologies Inc.....					3,659.000	246,836	67.460	246,836	211,425	592	1,123		2,447		2,447		L	12/21/2018.						
00900T	10	7	AIMMUNE THERAPEUTICS INC.....					732.000	17,509	23.920	17,509	13,505				(10,175)		(10,175)		L	11/09/2015.						
009158	10	6	Air Products & Chemicals Inc.....					473.000	75,704	160.050	75,704	37,273	509	1,965		(1,818)		(1,818)		L	12/21/2018.						
00922R	10	5	AIR TRANSPORT SERVICES GRP INC.....					4,395.000	100,250	22.810	100,250	97,229				2,892		2,892		L	12/11/2018.						
00971T	10	1	Akamai Technologies.....					1,156.000	70,608	61.080	70,608	70,608				(12,212)	4,771	(16,983)		L	09/13/2018.						
011659	10	9	ALASKA AIR GROUP INC.....					260.000	15,821	60.850	15,821	15,821		333		(1,703)	1,588	(3,292)		L	03/17/2017.						
012653	10	1	ALBEMARLE CORP.....					233.000	17,957	77.070	17,957	17,957	78	309		(11,057)	785	(11,841)		L	01/11/2017.						
013872	10	6	ALCOA CORP.....					1,800.000	47,844	26.580	47,844	47,844				(14,525)	24,816	(39,340)		L	09/13/2018.						
015271	10	9	ALEXANDRIA REAL ESTATE EQ INC.....					226.000	26,044	115.240	26,044	25,591	219	787		(3,380)		(3,380)		L	09/21/2018.						
015351	10	9	ALEXION PHARMACEUTICALS INC.....					1,304.000	126,957	97.360	126,957	126,957				(2,450)	32,567	(35,018)		L	12/21/2018.						
016255	10	1	ALIGN TECHNOLOGY INC.....					155.000	32,462	209.430	32,462	23,221				(2,454)		(2,454)		L	09/21/2018.						
01741R	10	2	Allegheny Technologies Inc.....					5,397.000	117,493	21.770	117,493	91,541				(12,777)		(12,777)		L	03/29/2018.						
018581	10	8	ALLIANCE DATA SYSTEMS CORP.....					102.000	15,308	150.080	15,308	15,308		233		702	11,249	(10,547)		L	11/07/2016.						
018802	10	8	ALLIANT ENERGY CORP.....					521.000	22,012	42.250	22,012	19,981		653		(216)		(216)		L	12/21/2018.						
020002	10	1	Allstate Corp.....					731.000	60,403	82.630	60,403	22,040	336	1,284		(16,140)		(16,140)		L	05/24/2017.						
02079K	10	7	ALPHABET INC.....					658.000	681,431	1,035.610	681,431	256,730				(9,726)		(9,726)		L	12/21/2018.						
02079K	30	5	ALPHABET INC.....					640.000	668,774	1,044.960	668,774	241,736				(6,810)		(6,810)		L	12/21/2018.						
02156K	10	3	ALTICE USA INC.....					4,375.000	72,275	16.520	72,275	72,275		6,315			14,955	(14,955)		L	11/21/2018.						
02209S	10	3	Altria Group Inc.....					4,006.000	197,856	49.390	197,856	138,483	3,205	11,360		(87,703)		(87,703)		L	09/21/2018.						
023135	10	6	AMAZON COM INC.....					878.000	1,318,730	1,501.970	1,318,730	269,267				265,008		265,008		L	12/21/2018.						
023608	10	2	Ameren Corporation.....					533.000	34,768	65.230	34,768	17,137		944		3,151		3,151		L	12/21/2018.						
02376R	10	2	AMERICAN AIRLS GROUP INC.....					871.000	27,968	32.110	27,968	27,968		348		(8,240)	9,110	(17,350)		L	07/27/2017.						
024061	10	3	AMERICAN AXLE & MFG HLDGS INC.....					8,872.000	98,479	11.100	98,479	98,479				(16,130)	29,295	(45,425)		L	11/16/2018.						
025537	10	1	American Electric Power.....					1,061.000	79,299	74.740	79,299	44,774		2,616		1,324		1,324		L	12/21/2018.						

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

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
025816	10	9	American Express Co.....				1,501.000	143,075	95.320	143,075	40,573		2,149		(6,110)		(6,110)		L	09/17/2018.
026874	78	4	American International Group.....				1,896.000	74,721	39.410	74,721	72,785		2,415		(38,158)		(38,158)		L	06/15/2018.
03027X	10	0	AMERICAN TOWER CORP NEW.....				947.000	149,806	158.190	149,806	63,870	788	2,786		14,434		14,434		L	12/21/2018.
030420	10	3	AMERICAN WTR WKS CO INC NEW.....				388.000	35,219	90.770	35,219	26,671		675		(245)		(245)		L	09/21/2018.
03076C	10	6	AMERIPRISE FINL INC.....				299.000	31,207	104.370	31,207	10,905		1,055		(19,465)		(19,465)		L	01/11/2017.
03073E	10	5	Amerisourcebergen Corp.....				340.000	25,296	74.400	25,296	10,783	112	519		(5,980)		(5,980)		L	03/16/2018.
031100	10	0	AMETEK INC NEW.....				1,696.000	114,819	67.700	114,819	85,621		880		(8,227)		(8,227)		L	10/31/2018.
031162	10	0	Amgen Inc.....				1,363.000	265,335	194.670	265,335	99,297		7,143		27,933		27,933		L	09/17/2018.
03152W	10	9	AMICUS THERAPEUTICS INC.....				1,261.000	12,080	9.580	12,080	12,080				(1,527)	4,539	(6,065)		L	07/17/2017.
032095	10	1	AMPHENOL CORP NEW.....				1,568.000	127,039	81.020	127,039	73,985	361	1,211		(10,780)		(10,780)		L	11/29/2018.
032511	10	7	Anadarko Petroleum Corp.....				1,091.000	47,829	43.840	47,829	47,829		1,139		(2,990)	8,054	(11,043)		L	06/15/2018.
032654	10	5	Analog Devices.....				795.000	68,235	85.830	68,235	34,537		1,501		(2,729)		(2,729)		L	09/21/2018.
03662Q	10	5	ANSYS INC.....				178.000	25,443	142.940	25,443	21,670				(828)		(828)		L	06/16/2017.
036752	10	3	ANTHEM INC.....				552.000	144,972	262.630	144,972	41,288		1,624		20,013		20,013		L	09/21/2018.
037411	10	5	Apache Corp.....				802.000	21,053	26.250	21,053	21,053		802		(0)	12,808	(12,808)		L	03/17/2017.
03748R	10	1	Apartment Inv't & Mgmt Co -A.....				331.000	14,524	43.880	14,524	7,240		503		56		56		L	03/18/2016.
037612	30	6	APOLLO GLOBAL MGMT LLC.....				3,675.000	90,185	24.540	90,185	69,061		3,726		(28,188)		(28,188)		L	12/18/2018.
037833	10	0	Apple Computer Inc.....				9,642.000	1,520,929	157.740	1,520,929	359,085		27,086		(113,111)		(113,111)		L	09/17/2018.
038222	10	5	Applied Materials Inc.....				2,088.000	68,361	32.740	68,361	28,176		1,462		(38,377)		(38,377)		L	12/15/2017.
039483	10	2	Archer Daniels Midland Co.....				1,194.000	48,918	40.970	48,918	44,199		1,564		714		714		L	09/17/2018.
03965L	10	0	ARCONIC INC.....				935.000	15,764	16.860	15,764	15,764		216		(6,737)	2,780	(9,518)		L	09/21/2018.
040413	10	6	ARISTA NETWORKS INC.....				110.000	23,177	210.700	23,177	23,177					9,991	(9,991)		L	09/21/2018.
04621X	10	8	ASSURANT INC.....				113.000	10,107	89.440	10,107	3,331		258		(1,288)		(1,288)		L	03/20/2009.
00206R	10	2	AT&T INC.....				15,574.000	444,482	28.540	444,482	444,482		28,280		(112,612)	6,958	(119,570)		L	12/21/2018.
046513	10	7	ATARA BIOTHERAPEUTICS INC.....				543.000	18,864	34.740	18,864	18,864					2,706	(2,706)		L	07/13/2018.
052769	10	6	Autodesk Inc.....				473.000	60,833	128.610	60,833	23,518				10,549		10,549		L	12/21/2018.
053015	10	3	Automatic Data Processing.....				940.000	123,253	131.120	123,253	42,240	733	2,424		12,715		12,715		L	12/21/2018.
053332	10	2	Autozone Inc.....				144.000	120,721	838.340	120,721	90,411				12,171		12,171		L	11/06/2018.
053484	10	1	AVALONBAY CMNTYS INC.....				293.000	50,997	174.050	50,997	39,672	431	1,679		(1,118)		(1,118)		L	06/15/2018.
053611	10	9	Avery Dennison Corp.....				186.000	16,708	89.830	16,708	6,084		374		(4,656)		(4,656)		L	09/15/2017.
05463X	10	6	AXOGEN INC.....				678.000	13,852	20.430	13,852	13,852					4,957	(4,957)		L	01/23/2018.
05722G	10	0	BAKER HUGHES A GE CO.....				1,080.000	23,220	21.500	23,220	23,220		666			9,194	(9,194)		L	11/14/2018.
058498	10	6	Ball Corp.....				740.000	34,025	45.980	34,025	13,549	37	296		6,016		6,016		L	09/15/2017.
060505	10	4	Bank of America Corp.....				19,532.000	481,268	24.640	481,268	144,957		10,588		(95,565)		(95,565)		L	09/17/2018.
064058	10	0	BANK OF NEW YORK MELLON CORP.....				1,953.000	91,928	47.070	91,928	46,725		2,011		(13,407)		(13,407)		L	06/15/2018.
067806	10	9	BARNES GROUP INC.....				1,119.000	60,001	53.620	60,001	39,826		693		(10,772)		(10,772)		L	03/29/2018.
071813	10	9	Baxter International Inc.....				1,056.000	69,506	65.820	69,506	42,233	201	723		934		934		L	09/21/2018.
054937	10	7	BB&T Corporation.....				1,648.000	71,391	43.320	71,391	49,915		2,555		(10,602)		(10,602)		L	06/15/2018.
075887	10	9	Becton Dickinson & Co.....				575.000	129,559	225.320	129,559	76,250		1,694		5,916		5,916		L	12/21/2018.
084670	70	2	BERKSHIRE HATHAWAY INC DEL.....				4,160.000	849,389	204.180	849,389	406,192				22,957		22,957		L	12/21/2018.
086516	10	1	Best Buy Co Inc.....				514.000	27,221	52.960	27,221	10,011		931		(7,972)		(7,972)		L	09/18/2015.

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

E12.2

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
						F or ei gn			Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.		
CUSIP Identification			Description		Code		Number of Shares	Book/Adjusted Carrying Value			Actual Cost								NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
090572 20 7			BIO RAD LABS INC.....				450.000	104,499	232,220	104,499	99,852				(7,865)		(7,865)		L	11/28/2018.
09062X 10 3			BIOGEN IDEC INC.....				433.000	130,298	300,920	130,298	41,459				(7,288)		(7,288)		L	12/21/2018.
05550J 10 1			BJS WHSL CLUB HLDGS INC.....				5,850.000	129,636	22,160	129,636	129,636					25,697	(25,697)		L	11/21/2018.
09247X 10 1			BLACKROCK INC.....				261.000	102,526	392,820	102,526	58,115		3,120		(31,674)		(31,674)		L	06/15/2018.
093712 10 7			BLOOM ENERGY CORP.....				1,162.000	11,597	9,980	11,597	11,597					17,076	(17,076)		L	08/16/2018.
09627Y 10 9			BLUEPRINT MEDICINES CORP.....				410.000	22,103	53,910	22,103	22,103					3,941	(3,941)		L	06/27/2018.
097023 10 5			Boeing Co.....				1,130.000	364,425	322,500	364,425	77,292		7,702		30,662		30,662		L	09/17/2018.
09857L 10 8			BOOKING HLDGS INC.....				99.000	170,520	1,722,420	170,520	45,376				125,144		125,144		L	09/17/2018.
099502 10 6			BOOZ ALLEN HAMILTON HLDG CORP.....				3,200.000	144,224	45,070	144,224	98,708		2,404		21,655		21,655		L	10/08/2018.
099724 10 6			BORGWARNER INC.....				446.000	15,494	34,740	15,494	15,494		289		(4,870)	2,259	(7,129)		L	09/21/2018.
101121 10 1			BOSTON PROPERTIES INC.....				330.000	37,142	112,550	37,142	27,500	313	1,089		(5,714)		(5,714)		L	09/21/2018.
101137 10 7			Boston Scientific Corp.....				2,982.000	105,384	35,340	105,384	27,046				30,420		30,420		L	12/21/2018.
109194 10 0			BRIGHT HORIZONS FAM SOL IN DEL.....				401.000	44,691	111,450	44,691	18,312				6,997		6,997		L	12/23/2014.
10922N 10 3			BRIGHTHOUSE FINL INC.....				252.000	7,681	30,480	7,681	7,681				(1,840)	4,549	(6,389)		L	06/22/2018.
109696 10 4			BRINKS CO.....				283.000	18,296	64,650	18,296	18,296		42			987	(987)		L	10/29/2018.
110122 10 8			Bristol Myers Squibb Co.....				3,494.000	181,618	51,980	181,618	110,549		5,517		(32,063)		(32,063)		L	12/21/2018.
11135F 10 1			BROADCOM INC.....				884.000	224,784	254,280	224,784	109,608		5,275		115,175		115,175		L	09/21/2018.
11133T 10 3			BROADRIDGE FINL SOLUTIONS INC.....				249.000	23,966	96,250	23,966	23,966	121	121		(1,475)	4,512	(4,512)		L	06/15/2018.
114340 10 2			BROOKS AUTOMATION INC.....				4,026.000	105,401	26,180	105,401	36,738		1,606		9,247		9,247		L	03/29/2018.
115637 20 9			Brown Forman Corp CL B.....				357.000	16,986	47,580	16,986	12,315	59	582		(2,631)		(2,631)		L	03/16/2018.
117043 10 9			Brunswick Corp.....				2,560.000	118,912	46,450	118,912	118,912		1,118			34,561	(34,561)		L	12/03/2018.
122017 10 6			BURLINGTON STORES INC.....				500.000	81,335	162,670	81,335	79,907				1,428		1,428		L	12/28/2018.
05605H 10 0			BWX TECHNOLOGIES INC.....				3,183.000	121,686	38,230	121,686	121,686		1,436		(20,279)	41,463	(61,742)		L	11/26/2018.
12541W 20 9			C H ROBINSON WORLDWIDE INC.....				295.000	24,807	84,090	24,807	16,354		555		(1,475)		(1,475)		L	06/17/2016.
12709P 10 3			CABOT MICROELECTRONICS CORP.....				524.000	49,963	95,350	49,963	42,007	210	654		(956)		(956)		L	08/15/2018.
127097 10 3			CABOT OIL & GAS CORP.....				926.000	20,696	22,350	20,696	11,874		232		(5,788)		(5,788)		L	03/17/2017.
12739A 10 0			CADENCE BANCORPORATION.....				4,926.000	82,658	16,780	82,658	82,658		1,413			41,477	(41,477)		L	12/31/2018.
127387 10 8			CADENCE DESIGN SYSTEM INC.....				611.000	26,566	43,480	26,566	23,554				1,033		1,033		L	09/21/2018.
13123X 10 2			CALLON PETE CO DEL.....				8,993.000	58,365	6,490	58,365	58,365					42,505	(42,505)		L	12/14/2018.
134429 10 9			Campbell Soup Co.....				408.000	13,460	32,990	13,460	13,460		571		(3,940)	2,229	(6,169)		L	09/15/2017.
14040H 10 5			Capital One Financial Corp.....				1,016.000	76,799	75,590	76,799	48,778		1,612		(24,348)		(24,348)		L	06/15/2018.
14149Y 10 8			Cardinal Health Inc.....				651.000	29,035	44,600	29,035	22,037	310	1,222		(10,852)		(10,852)		L	05/24/2017.
143130 10 2			CARMAX INC.....				371.000	23,273	62,730	23,273	11,785				(519)		(519)		L	01/11/2017.
147528 10 3			CASEYS GEN STORES INC.....				458.000	58,688	128,140	58,688	45,738		357		9,390		9,390		L	08/16/2018.
149123 10 1			Caterpillar Inc.....				1,262.000	160,362	127,070	160,362	83,622		4,090		(38,323)		(38,323)		L	09/17/2018.
12503M 10 8			CBOE HLDGS INC.....				235.000	22,990	97,830	22,990	20,142		273		(6,289)		(6,289)		L	12/15/2017.
12504L 10 9			CBRE GROUP INC.....				5,538.000	221,742	40,040	221,742	166,727				(17,397)		(17,397)		L	12/31/2018.
124857 20 2			CBS CORP NEW.....				720.000	31,478	43,720	31,478	8,752	130	522		(11,002)		(11,002)		L	11/07/2016.
150870 10 3			CELANESE CORP DEL.....				286.000	25,731	89,970	25,731	24,850				882		882		L	12/21/2018.
151020 10 4			CELGENE CORP.....				1,489.000	95,430	64,090	95,430	62,422				(59,962)		(59,962)		L	12/15/2017.
15135B 10 1			CENTENE CORP DEL.....				1,620.000	186,786	115,300	186,786	148,970				4,395		4,395		L	12/21/2018.

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

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
15189T	10	7	Centerpoint Energy Inc.....				1,045,000	29,500	28.230	29,500	17,791		1,046		16		16		L	09/26/2018.
156700	10	6	Centurytel Inc.....				7,260,000	109,989	15.150	109,989	109,989		8,029			31,272	(31,272)		L	12/07/2018.
156782	10	4	CERNER CORP.....				700,000	36,708	52.440	36,708	24,268				(10,199)		(10,199)		L	09/21/2018.
125269	10	0	CF INDS HLDGS INC.....				491,000	21,363	43.510	21,363	10,802		589		476		476		L	12/16/2016.
159864	10	7	Charles River Laboratories.....				750,000	84,885	113.180	84,885	80,854				656		656		L	12/20/2018.
808513	10	5	Charles Schwab Corp.....				2,557,000	106,192	41.530	106,192	47,729		1,160		(25,384)		(25,384)		L	09/17/2018.
16115Q	30	8	CHART INDS INC.....				1,078,000	70,102	65.030	70,102	31,750				19,299		19,299		L	02/13/2018.
16119P	10	8	CHARTER COMMUNICATIONS INC NEW.....				379,000	108,004	284.970	108,004	105,929				(19,261)		(19,261)		L	09/17/2018.
166764	10	0	Chevron Texaco Corp.....				4,087,000	444,625	108.790	444,625	319,088		17,959		(65,932)		(65,932)		L	12/21/2018.
169656	10	5	CHIPOTLE MEXICAN GRILL INC.....				52,000	22,453	431.790	22,453	15,376				7,078		7,078		L	06/15/2018.
171340	10	2	CHURCH & DWIGHT INC.....				526,000	34,590	65.760	34,590	22,657		449		8,199		8,199		L	06/15/2018.
171779	30	9	CIENA CORP.....				3,466,000	117,532	33.910	117,532	95,046				22,486		22,486		L	10/19/2018.
125523	10	0	CIGNA CORP NEW.....				809,620	153,763	189.920	153,763	49,723				104,040		104,040		L	12/24/2018.
171798	10	1	CIMAREX ENERGY CO.....				201,000	12,392	61.650	12,392	12,392		117		(6,174)	5,959	(12,132)		L	12/16/2016.
172062	10	1	Cincinnati Financial Corp.....				327,000	25,316	77.420	25,316	11,396	173	656		749		749		L	09/21/2018.
172908	10	5	Cintas Corp.....				656,000	110,201	167.990	110,201	92,643		1,191		(1,593)		(1,593)		L	12/28/2018.
17275R	10	2	Cisco Systems Inc.....				9,617,000	416,705	43.330	416,705	176,477		12,283		47,819		47,819		L	09/17/2018.
172967	42	4	CITIGROUP INC.....				5,228,000	272,170	52.060	272,170	168,590		8,021		(116,817)		(116,817)		L	09/17/2018.
174610	10	5	CITIZENS FINL GROUP INC.....				6,260,000	186,110	29.730	186,110	186,110		6,135		(50,468)	26,217	(76,685)		L	09/12/2017.
177376	10	0	Citrix Systems Inc.....				275,000	28,177	102.460	28,177	9,663		96		3,806		3,806		L	06/15/2018.
189054	10	9	Clorox Company.....				272,000	41,926	154.140	41,926	18,529		1,012		1,469		1,469		L	09/15/2017.
12572Q	10	5	CME GROUP INC COM STK.....				765,000	143,912	188.120	143,912	51,567	1,314	4,517		30,289		30,289		L	12/21/2018.
125896	10	0	CMS Energy Corp.....				594,000	29,492	49.650	29,492	9,564		849		1,396		1,396		L	12/16/2016.
126117	10	0	CNA FINL CORP.....				1,755,000	77,483	44.150	77,483	77,483		5,573			15,701	(15,701)		L	11/05/2018.
191216	10	0	Coca Cola Co/The.....				8,186,000	387,607	47.350	387,607	229,890		12,560		12,126		12,126		L	12/21/2018.
192422	10	3	COGNEX CORP.....				1,064,000	41,145	38.670	41,145	13,632		197		(23,929)		(23,929)		L	08/25/2014.
192446	10	2	COGNIZANT TECHNOLOGY SOLUTIONS.....				1,232,000	78,207	63.480	78,207	27,994		972		(9,557)		(9,557)		L	09/17/2018.
192479	10	3	COHERENT INC.....				265,000	28,013	105.710	28,013	18,335				(46,775)		(46,775)		L	05/24/2016.
192576	10	6	COHU INC.....				3,694,000	59,363	16.070	59,363		121				14,904	(14,904)		L	12/04/2018.
194014	10	6	COLFAX CORP.....				3,000,000	62,700	20.900	62,700	62,700				(6,342)	41,080	(47,422)		L	07/30/2018.
194162	10	3	Colgate Palmolive Co.....				1,868,000	111,183	59.520	111,183	78,704		3,066		(29,213)		(29,213)		L	12/21/2018.
20030N	10	1	Comcast Corp CL A.....				9,724,000	331,102	34.050	331,102	139,594	1,848	7,074		(58,220)		(58,220)		L	09/17/2018.
200340	10	7	Comerica Inc.....				1,654,000	113,613	68.690	113,613	113,613	992	2,078		(28,097)	6,546	(34,643)		L	08/01/2018.
201723	10	3	COMMERCIAL METALS CO.....				3,665,000	58,713	16.020	58,713	58,713		1,539		(0)	32,450	(32,450)		L	03/09/2018.
205887	10	2	Conagra Foods Inc.....				1,049,000	22,407	21.360	22,407	20,621		716		(16,086)		(16,086)		L	12/21/2018.
20605P	10	1	CONCHO RES INC.....				1,201,000	123,451	102.790	123,451	123,451				(27,257)	21,528	(48,785)		L	12/31/2018.
20825C	10	4	Conoco Phillips.....				2,470,000	154,004	62.350	154,004	115,192		2,857		18,280		18,280		L	06/15/2018.
209115	10	4	Consolidated Edison Inc.....				657,000	50,234	76.460	50,234	32,611		1,847		(5,293)		(5,293)		L	06/15/2018.
21036P	10	8	CONSTELLATION BRANDS INC.....				359,000	57,734	160.820	57,734	19,546		974		(24,264)		(24,264)		L	09/21/2018.
216648	40	2	COOPER COS INC.....				103,000	26,214	254.500	26,214	18,274		6		3,772		3,772		L	06/16/2017.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			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			Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
217204	10	6			1,791.000	85,574	47.780	85,574	69,351				(1,627)		(1,627)		L	12/21/2018.
21925Y	10	3			989.000	49,875	50.430	49,875	34,941				14,934		14,934		L	12/18/2017.
219350	10	5			4,311.000	130,235	30.210	130,235	106,196		1,609		(11,782)		(11,782)		L	12/20/2018.
22160N	10	9			275.000	92,769	337.340	92,769	70,854				6,125		6,125		L	10/03/2018.
22160K	10	5			939.000	191,284	203.710	191,284	74,489		2,033		15,907		15,907		L	12/21/2018.
222070	20	3			993.000	6,514	6.560	6,514	6,514	124	124		(1,530)	11,334	(12,864)		L	06/16/2017.
22822V	10	1			886.000	96,246	108.630	96,246	64,293		4,599		(1,981)		(1,981)		L	09/21/2018.
126408	10	3			1,711.000	106,304	62.130	106,304	26,078		1,494		11,848		11,848		L	09/17/2018.
231021	10	6			318.000	42,498	133.640	42,498	14,678		1,412		(13,674)		(13,674)		L	09/15/2017.
126650	10	0			2,768.000	181,359	65.520	181,359	124,640		4,265		(23,913)		(23,913)		L	12/21/2018.
23257D	10	3			1,548.000	12,183	7.870	12,183	12,183					7,218	(7,218)		L	05/24/2018.
23331A	10	9			736.000	25,510	34.660	25,510	10,832		377		(11,692)		(11,692)		L	06/15/2018.
235851	10	2			1,323.000	136,428	103.120	136,428	60,925	209	805		13,110		13,110		L	12/21/2018.
237194	10	5			819.000	81,785	99.860	81,785	69,481		1,408		274		274		L	10/09/2018.
237266	10	1			5,265.000	101,299	19.240	101,299	94,100				5,878		5,878		L	03/29/2018.
238337	10	9			817.000	36,406	44.560	36,406	36,406	123	123			6,927	(6,927)		L	08/10/2018.
23918K	10	8			2,521.000	129,731	51.460	129,731	129,731				(14,069)	35,847	(49,916)		L	11/05/2018.
244199	10	5			684.000	102,032	149.170	102,032	40,313	520	1,753		(5,032)		(5,032)		L	06/15/2018.
24665A	10	3			1,575.000	51,203	32.510	51,203	51,203		978			31,596	(31,596)		L	08/23/2018.
247361	70	2			1,339.000	66,816	49.900	66,816	33,453		1,754		(8,168)		(8,168)		L	06/16/2017.
24906P	10	9			483.000	17,972	37.210	17,972	17,972	42	169		(9,927)	3,897	(13,823)		L	09/15/2017.
25179M	10	3			995.000	22,427	22.540	22,427	22,427		296		(12,009)	6,398	(18,407)		L	03/16/2018.
252131	10	7			575.000	68,885	119.800	68,885	68,885				0	8,677	(8,677)		L	12/20/2018.
25278X	10	9			864.000	80,093	92.700	80,093	79,878				215		215		L	12/21/2018.
253393	10	2			3,020.000	94,224	31.200	94,224	94,224		1,292			16,959	(16,959)		L	11/29/2018.
253868	10	3			1,254.000	133,614	106.550	133,614	123,789	1,267	4,443		(7,886)		(7,886)		L	10/26/2018.
254543	10	1			3,408.000	109,942	32.260	109,942	76,933				12,181		12,181		L	03/29/2018.
254709	10	8			726.000	42,819	58.980	42,819	9,759		1,089		(13,024)		(13,024)		L	08/25/2015.
25470F	10	4			346.000	8,560	24.740	8,560	8,078				416		416		L	09/21/2018.
25470F	30	2			765.000	17,656	23.080	17,656	17,105				552		552		L	09/21/2018.
25470M	10	9			480.000	11,986	24.970	11,986	11,986					10,934	(10,934)		L	06/16/2017.
25659T	10	7			1,600.000	98,944	61.840	98,944	79,041		1,016		(395)		(395)		L	06/14/2018.
256677	10	5			565.000	61,065	108.080	61,065	30,940		615		8,039		8,039		L	09/21/2018.
256746	10	8			507.000	45,792	90.320	45,792	26,906				(8,382)		(8,382)		L	06/15/2018.
25746U	10	9			1,411.000	100,830	71.460	100,830	68,715		4,563		(12,818)		(12,818)		L	12/21/2018.
25754A	20	1			325.000	80,597	247.990	80,597	65,226		565		11,034		11,034		L	11/05/2018.
260003	10	8			315.000	22,349	70.950	22,349	9,865		586		(6,738)		(6,738)		L	06/15/2018.
26078J	10	0			4,911.000	262,640	53.480	262,640	103,494		7,436		(87,061)		(87,061)		L	09/17/2018.
233331	10	7			392.000	43,238	110.300	43,238	20,237	370	1,334		335		335		L	09/21/2018.
26441C	20	4			1,531.000	132,125	86.300	132,125	81,928		5,376		3,564		3,564		L	12/21/2018.
264411	50	5			749.000	19,399	25.900	19,399	19,399		610			981	(981)		L	07/25/2017.

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

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification		Description	Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
23355L 10 6		DXC TECHNOLOGY CO.....			.....598.000	.....31,796	.....53.170	.....31,796	.....27,762	.....114	.....432		.....(20,223)		.....(20,223)		.....L	09/17/2018.
268158 20 1		DYNAVAX TECHNOLOGIES CORP.....			.....1,267.000	.....11,593	.....9.150	.....11,593	.....11,593					.....8,259	.....(8,259)		.....L	06/28/2018.
278642 10 3		E Bay Inc.....			.....1,926.000	.....54,063	.....28.070	.....54,063	.....15,564				.....(18,491)		.....(18,491)		.....L	09/17/2018.
269246 40 1		E TRADE FINANCIAL CORP.....			.....557.000	.....24,441	.....43.880	.....24,441	.....6,852		.....78		.....(3,169)		.....(3,169)		.....L	06/19/2015.
277432 10 0		Eastman Chemical Company.....			.....305.000	.....22,299	.....73.110	.....22,299	.....11,236	.....189	.....668		.....(6,103)		.....(6,103)		.....L	06/15/2018.
278865 10 0		Ecolab Inc.....			.....1,041.000	.....153,391	.....147.350	.....153,391	.....89,498	.....490	.....1,617		.....12,882		.....12,882		.....L	06/22/2018.
281020 10 7		Edison International.....			.....2,799.000	.....158,899	.....56.770	.....158,899	.....158,899	.....1,714	.....2,284		.....(16,771)	.....1,211	.....(17,981)		.....L	11/21/2018.
28176E 10 8		EDWARDS LIFESCIENCES CORP.....			.....445.000	.....68,161	.....153.170	.....68,161	.....20,356				.....17,514		.....17,514		.....L	06/15/2018.
285512 10 9		Electronic Arts Inc.....			.....648.000	.....51,134	.....78.910	.....51,134	.....18,109				.....(17,468)		.....(17,468)		.....L	06/15/2018.
28849P 10 0		ELLIE MAE INC.....			.....341.000	.....21,425	.....62.830	.....21,425	.....21,425				.....(5,181)	.....1,878	.....(7,059)		.....L	12/06/2018.
29084Q 10 0		EMCOR GROUP INC.....			.....800.000	.....47,752	.....59.690	.....47,752	.....47,752		.....161			.....13,724	.....(13,724)		.....L	07/03/2018.
291011 10 4		Emerson Electric Co.....			.....1,330.000	.....79,468	.....59.750	.....79,468	.....63,426		.....2,562		.....(13,360)		.....(13,360)		.....L	09/17/2018.
29261A 10 0		ENCOMPASS HEALTH CORP.....			.....1,958.000	.....120,809	.....61.700	.....120,809	.....56,077	.....649	.....1,865		.....64,731		.....64,731		.....L	10/31/2018.
292562 10 5		ENCORE WIRE CORP.....			.....1,332.000	.....66,840	.....50.180	.....66,840	.....49,636		.....106		.....1,945		.....1,945		.....L	04/02/2018.
29362U 10 4		ENTEGRIIS INC.....			.....4,117.000	.....114,844	.....27.895	.....114,844	.....114,844		.....552		.....(0)	.....16,357	.....(16,357)		.....L	11/27/2018.
29364G 10 3		Entergy Corp.....			.....2,860.000	.....246,160	.....86.070	.....246,160	.....225,566		.....9,668		.....15,576		.....15,576		.....L	09/28/2018.
26875P 10 1		EOG Resourced Inc.....			.....1,245.000	.....108,576	.....87.210	.....108,576	.....70,402		.....926		.....(25,598)		.....(25,598)		.....L	12/21/2018.
294429 10 5		Equifax Inc.....			.....253.000	.....23,562	.....93.130	.....23,562	.....12,369		.....395		.....(6,272)		.....(6,272)		.....L	03/17/2017.
29444U 70 0		EQUINIX INC.....			.....174.000	.....61,345	.....352.560	.....61,345	.....49,986		.....1,514		.....(16,878)		.....(16,878)		.....L	12/21/2018.
29476L 10 7		Equity Residential.....			.....783.000	.....51,686	.....66.010	.....51,686	.....37,345	.....423	.....1,636		.....1,833		.....1,833		.....L	06/15/2018.
297178 10 5		ESSEX PTY TR INC.....			.....142.000	.....34,820	.....245.210	.....34,820	.....26,400	.....264	.....1,010		.....510		.....510		.....L	09/21/2018.
29786A 10 6		ETSY INC.....			.....715.000	.....34,013	.....47.570	.....34,013	.....33,226				.....787		.....787		.....L	08/22/2018.
30034W 10 6		EVERGY INC.....			.....558.000	.....31,678	.....56.770	.....31,678	.....30,165		.....513		.....1,512		.....1,512		.....L	09/21/2018.
30040W 10 8		EVERSOURCE ENERGY.....			.....667.000	.....43,382	.....65.040	.....43,382	.....24,011		.....1,347		.....1,241		.....1,241		.....L	09/15/2017.
26927E 10 4		EVO PMTS INC.....			.....1,211.000	.....29,875	.....24.670	.....29,875	.....24,012				.....5,863		.....5,863		.....L	08/14/2018.
30050B 10 1		EVOLENT HEALTH INC.....			.....1,697.000	.....33,855	.....19.950	.....33,855	.....20,873				.....12,982		.....12,982		.....L	11/03/2017.
30063P 10 5		EXACT SCIENCES CORP.....			.....233.000	.....14,702	.....63.100	.....14,702	.....6,820				.....2,460		.....2,460		.....L	04/28/2017.
30161N 10 1		Exelon Corp.....			.....3,247.000	.....146,440	.....45.100	.....146,440	.....100,845		.....4,413		.....18,322		.....18,322		.....L	09/21/2018.
30212P 30 3		EXPEDIA INC DEL.....			.....250.000	.....28,163	.....112.650	.....28,163	.....17,388		.....313		.....(1,614)		.....(1,614)		.....L	02/26/2018.
302130 10 9		EXPEDITORS INTL WASH INC.....			.....365.000	.....24,853	.....68.090	.....24,853	.....12,749		.....329		.....1,241		.....1,241		.....L	09/16/2016.
30225T 10 2		EXTRA SPACE STORAGE INC.....			.....265.000	.....23,977	.....90.480	.....23,977	.....20,485		.....890		.....803		.....803		.....L	06/16/2017.
30231G 10 2		Exxon Mobil Corp.....			.....9,052.000	.....617,256	.....68.190	.....617,256	.....617,256		.....28,728		.....(118,198)	.....20,323	.....(138,521)		.....L	12/21/2018.
315616 10 2		F5 NETWORKS INC.....			.....128.000	.....20,740	.....162.030	.....20,740	.....12,270				.....3,944		.....3,944		.....L	08/25/2015.
30303M 10 2		FACEBOOK INC.....			.....5,139.000	.....673,672	.....131.090	.....673,672	.....397,466				.....(232,714)		.....(232,714)		.....L	12/21/2018.
311642 10 2		FARO TECHNOLOGIES INC.....			.....1,583.000	.....64,333	.....40.640	.....64,333	.....47,110				.....(10,221)		.....(10,221)		.....L	03/29/2018.
311900 10 4		FASTENAL CO.....			.....606.000	.....31,688	.....52.290	.....31,688	.....17,268		.....933		.....(1,454)		.....(1,454)		.....L	03/17/2017.
313747 20 6		FEDERAL RLTY INVT TR SH BEN INT N.....			.....160.000	.....18,886	.....118.040	.....18,886	.....18,886	.....163	.....611			.....2,324	.....(2,324)		.....L	09/21/2018.
313855 10 8		FEDERAL SIGNAL CORP.....			.....4,385.000	.....87,262	.....19.900	.....87,262	.....80,541		.....1,359		.....(833)		.....(833)		.....L	09/13/2017.
31428X 10 6		Fedex Corp.....			.....516.000	.....83,246	.....161.330	.....83,246	.....45,194	.....335	.....1,183		.....(45,576)		.....(45,576)		.....L	06/15/2018.
31572Q 80 8		FIBROGEN INC.....			.....496.000	.....22,955	.....46.280	.....22,955	.....22,955					.....681	.....(681)		.....L	04/12/2018.
31620M 10 6		FIDELITY NATL INFORMATION SVCS.....			.....1,401.000	.....143,673	.....102.550	.....143,673	.....85,715		.....1,718		.....10,963		.....10,963		.....L	11/29/2018.

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

E12.6

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	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
316773	10	0	Fifth Third Bancorp.....				1,406,000	33,083	23.530	33,083	16,334	309	953		(9,575)		(9,575)		L	06/16/2017.
32008D	10	6	FIRST DATA CORP NEW.....				2,515,000	42,529	16.910	42,529	42,529				0	11,602	(11,602)		L	07/09/2018.
33616C	10	0	FIRST REP BK SAN FRAN CALI NEW.....				350,000	30,415	86.900	30,415	30,414				1		1		L	12/31/2018.
33767D	10	5	FIRSTCASH INC.....				626,000	45,291	72.350	45,291	38,736		554		2,644		2,644		L	08/06/2018.
337932	10	7	Firstenergy Corp.....				1,037,000	38,939	37.550	38,939	32,520		1,368		6,419		6,419		L	09/21/2018.
337738	10	8	Fiserv Inc.....				863,000	63,422	73.490	63,422	10,218				6,839		6,839		L	08/02/2016.
339041	10	5	FLEETCOR TECHNOLOGIES INC.....				813,000	150,990	185.720	150,990	148,351				(12,780)		(12,780)		L	11/13/2018.
302445	10	1	FLIR SYS INC.....				289,000	12,583	43.540	12,583	7,377		185		(890)		(890)		L	09/15/2017.
34354P	10	5	FLOWERVE CORP.....				275,000	10,456	38.020	10,456	10,456		209			1,130	(1,130)		L	06/16/2017.
343412	10	2	Fluor Corp.....				295,000	9,499	32.200	9,499	9,499	62	248		(2,923)	2,815	(5,738)		L	12/20/2013.
302491	30	3	FMC Corp.....				1,197,000	88,530	73.960	88,530	88,530	479	488		(17,027)	2,142	(19,169)		L	06/12/2018.
344849	10	4	FOOT LOCKER INC.....				244,000	12,981	53.200	12,981	11,439		328		1,542		1,542		L	04/01/2016.
345370	86	0	Ford Motor Co.....				8,348,000	63,862	7.650	63,862	63,862		5,993		(19,622)	20,240	(39,862)		L	09/21/2018.
34959E	10	9	FORTINET INC.....				305,000	21,481	70.430	21,481	21,481					2,788	(2,788)		L	10/10/2018.
34959J	10	8	FORTIVE CORP.....				632,000	42,761	67.660	42,761	16,070		174		(3,275)		(3,275)		L	09/17/2018.
34964C	10	6	FORTUNE BRANDS HOME & SEC INC.....				307,000	11,663	37.990	11,663	11,663		246		(4,425)	4,924	(9,348)		L	06/16/2017.
354613	10	1	Franklin Resources Inc.....				658,000	19,516	29.660	19,516	16,439	171	2,579		(8,995)		(8,995)		L	08/02/2016.
35671D	85	7	Freeport McMoran Copper B.....				3,084,000	31,796	10.310	31,796	27,484		437		(25,545)		(25,545)		L	09/21/2018.
363576	10	9	GALLAGHER ARTHUR J & CO.....				392,000	28,890	73.700	28,890	19,770		618		3,769		3,769		L	09/21/2018.
36467J	10	8	GAMING & LEISURE PPTYS INC.....				3,145,000	101,615	32.310	101,615	101,615		6,297		(2,513)	9,670	(12,183)		L	12/10/2018.
364760	10	8	Gap Inc/The.....				463,000	11,927	25.760	11,927	10,617		443		(3,843)		(3,843)		L	06/16/2017.
366651	10	7	GARTNER INC.....				1,291,000	165,041	127.840	165,041	128,068				5,133		5,133		L	08/03/2018.
369550	10	8	General Dynamics Corp.....				591,000	92,911	157.210	92,911	43,259		2,120		(27,300)		(27,300)		L	09/21/2018.
369604	10	3	General Electric Co.....				18,685,000	141,445	7.570	141,445	141,445	185	8,700		0	180,402	(180,402)		L	12/21/2018.
370334	10	4	General Mills Inc.....				1,273,000	49,571	38.940	49,571	43,003		2,413		(24,689)		(24,689)		L	09/21/2018.
37045V	10	0	GENERAL MTRS CO.....				2,827,000	94,563	33.450	94,563	94,563		4,089		(18,719)	1,684	(20,403)		L	12/21/2018.
37244C	10	1	GENOMIC HEALTH INC.....				501,000	32,269	64.410	32,269	14,379				15,135		15,135		L	10/14/2016.
372460	10	5	Genuine Parts Co.....				309,000	29,670	96.020	29,670	14,089	222	876		312		312		L	03/17/2017.
36162J	10	6	GEO GROUP INC NEW.....				660,000	13,002	19.700	13,002	9,880		1,241		(2,574)		(2,574)		L	08/03/2016.
374689	10	7	GIBALTAR INDS INC.....				2,432,000	86,555	35.590	86,555	49,273				934		934		L	12/10/2018.
375558	10	3	Gilead Sciences Inc.....				2,756,000	172,388	62.550	172,388	84,972		6,239		(25,271)		(25,271)		L	09/17/2018.
37637Q	10	5	GLACIER BANCORP INC NEW.....				1,203,000	47,663	39.620	47,663	47,663		626			881	(881)		L	07/20/2018.
37940X	10	2	GLOBAL PMTS INC.....				2,613,000	269,479	103.130	269,479	196,148		91		2,243		2,243		L	12/20/2018.
38141G	10	4	Goldman Sachs Group Inc.....				736,000	122,949	167.050	122,949	79,765		2,305		(64,510)		(64,510)		L	09/17/2018.
382550	10	1	Goodyear Tire & Rubber Co.....				495,000	10,103	20.410	10,103	4,359		287		(5,890)		(5,890)		L	04/11/2014.
39304D	10	2	GREEN DOT CORP.....				784,000	62,344	79.520	62,344	46,421				13,606		13,606		L	12/26/2018.
400110	10	2	GRUBHUB INC.....				700,000	53,767	76.810	53,767	53,767					22,265	(22,265)		L	11/26/2018.
40171V	10	0	GUIDEWIRE SOFTWARE INC.....				587,000	47,095	80.230	47,095	26,980				2,778		2,778		L	08/06/2018.
093671	10	5	H&R Block Inc.....				440,000	11,163	25.370	11,163	9,836	110	431		(374)		(374)		L	09/15/2017.
405024	10	0	HAEMONETICS CORP.....				276,000	27,614	100.050	27,614	27,614					1,908	(1,908)		L	10/11/2018.

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

E12.7

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			Code	F or ei gn			Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
406216	10	1	Halliburton Co.....			1,871,000	49,731	26.580	49,731	49,731		1,325		(39,352)	2,082	(41,434)		L	09/21/2018.
410345	10	2	HANESBRANDS INC.....			766,000	9,598	12.530	9,598	9,598		460			6,419	(6,419)		L	05/24/2017.
412822	10	8	Harley Davidson Inc.....			359,000	12,249	34.120	12,249	7,828	108	531		(6,017)		(6,017)		L	08/25/2015.
413875	10	5	HARRIS CORP DEL.....			247,000	33,259	134.650	33,259	12,713		612		(1,782)		(1,782)		L	06/15/2018.
416515	10	4	Hartford Financial Svcs Grp.....			2,584,000	114,859	44.450	114,859	114,295	775	2,847		(30,521)		(30,521)		L	06/15/2018.
418056	10	7	Hasbro Inc.....			249,000	20,231	81.250	20,231	10,083		594		(2,566)		(2,566)		L	09/21/2018.
40412C	10	1	HCA HOLDINGS INC.....			574,000	71,434	124.450	71,434	40,091		804		20,567		20,567		L	09/17/2018.
40414L	10	9	HCP INC.....			1,039,000	29,019	27.930	29,019	27,211		1,461		1,808		1,808		L	12/21/2018.
42226A	10	7	HEALTH EQUITY INC COM.....			558,000	33,285	59.650	33,285	26,036				7,248		7,248		L	12/07/2017.
423452	10	1	HELMERICH & PAYNE INC.....			229,000	10,978	47.940	10,978	10,978		646		(2,522)	1,302	(3,824)		L	03/18/2016.
426281	10	1	HENRY JACK & ASSOC INC.....			164,000	20,749	126.520	20,749	20,749		61			2,426	(2,426)		L	11/12/2018.
427746	10	2	HERON THERAPEUTICS INC.....			829,000	21,504	25.940	21,504	18,801				2,703		2,703		L	02/16/2018.
427866	10	8	Hershey Foods Corp.....			973,000	104,286	107.180	104,286	83,995	14	1,291		728		728		L	11/28/2018.
42809H	10	7	Hess Corp.....			537,000	21,748	40.500	21,748	21,748		541		(0)	3,743	(3,743)		L	03/17/2017.
42824C	10	9	HEWLETT PACKARD ENTERPRISE CO.....			3,015,000	39,828	13.210	39,828	25,381	352	1,153		(3,467)		(3,467)		L	05/24/2017.
428291	10	8	HEXCEL CORP NEW.....			2,148,000	123,166	57.340	123,166	104,818		907		(12,237)		(12,237)		L	11/28/2018.
43300A	20	3	HILTON WORLDWIDE HLDGS INC.....			634,000	45,521	71.800	45,521	45,006		335		(5,111)		(5,111)		L	09/21/2018.
436106	10	8	HOLLYFRONTIER CORP.....			346,000	17,688	51.120	17,688	17,688		228			7,325	(7,325)		L	06/15/2018.
436440	10	1	HOLOGIC INC COM.....			591,000	24,290	41.100	24,290	21,051				(936)		(936)		L	09/21/2018.
437076	10	2	Home Depot Inc.....			2,411,000	414,258	171.820	414,258	81,523		9,903		(42,746)		(42,746)		L	09/17/2018.
438516	10	6	Honeywell International Inc.....			1,580,000	208,750	132.120	208,750	74,259		4,803		(30,442)		(30,442)		L	09/17/2018.
440452	10	0	HORMEL FOODS CORP.....			602,000	25,693	42.680	25,693	9,471		425		3,571		3,571		L	12/21/2018.
44107P	10	4	HOST HOTELS & RESORTS INC.....			5,150,000	85,851	16.670	85,851	85,851	1,288	4,357		(14,027)	2,416	(16,443)		L	06/15/2018.
40434L	10	5	HP INC.....			3,361,000	68,766	20.460	68,766	41,034	538	1,873		(1,957)		(1,957)		L	06/15/2018.
444859	10	2	Humana Inc.....			489,000	140,089	286.480	140,089	72,189	245	888		18,309		18,309		L	09/21/2018.
445658	10	7	HUNT J B TRANS SVCS INC.....			813,000	75,642	93.040	75,642	72,484		667		(18,535)		(18,535)		L	10/16/2018.
446150	10	4	Huntington Bancshares Inc.....			2,247,000	26,784	11.920	26,784	18,213	333	1,005		(6,147)		(6,147)		L	09/21/2018.
446413	10	6	HUNTINGTON INGALLS INDS INC.....			92,000	17,509	190.310	17,509	17,509		278			3,468	(3,468)		L	01/02/2018.
447011	10	7	HUNTSMAN CORP.....			2,220,000	42,824	19.290	42,824	42,824		1,443		(20,978)	9,392	(30,370)		L	02/09/2018.
44919P	50	8	IAC INTERACTIVE CORP.....			350,000	64,064	183.040	64,064	64,064					6,243	(6,243)		L	11/28/2018.
45168D	10	4	IDEXX LABS INC.....			184,000	34,228	186.020	34,228	21,335				5,454		5,454		L	01/04/2017.
902104	10	8	II VI INC.....			4,258,000	138,215	32.460	138,215	95,739				(53,642)		(53,642)		L	11/09/2018.
452308	10	9	Illinois Tool Works.....			655,000	82,982	126.690	82,982	34,566	655	2,152		(26,094)		(26,094)		L	09/21/2018.
452327	10	9	ILLUMINA INC.....			313,000	93,878	299.930	93,878	41,780				24,861		24,861		L	09/21/2018.
45337C	10	2	INCYTE CORP.....			372,000	23,655	63.590	23,655	23,655					11,577	(11,577)		L	12/15/2017.
45688C	10	7	INGEVITY CORP.....			355,000	29,710	83.690	29,710	29,710					5,568	(5,568)		L	10/12/2018.
45784P	10	1	INSULET CORP.....			345,000	27,365	79.320	27,365	27,365					205	(205)		L	08/03/2018.
458140	10	0	Intel Corp.....			9,757,000	457,896	46.930	457,896	178,735		11,638		7,015		7,015		L	09/17/2018.
45845P	10	8	INTERCEPT PHARMACEUTICALS INC.....			179,000	18,041	100.790	18,041	18,041					1,304	(1,304)		L	12/12/2018.
45866F	10	4	INTERCONTINENTALEXCHANGE GROUP.....			1,217,000	91,677	75.330	91,677	48,830		1,164		5,650		5,650		L	09/17/2018.
460146	10	3	International Paper Co.....			858,000	34,629	40.360	34,629	33,883		1,626		(15,081)		(15,081)		L	06/15/2018.

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	For ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Admini strative Symbol (a)	Date Acquired
460690	10	0	Interpublic Group of Cos Inc.....				831.000	17,144	20.630	17,144	7,436		680		248		248		L	06/15/2018.
459200	10	1	Intl Business Machines Corp.....				1,939.000	220,406	113.670	220,406	184,617	2,940	11,355		(76,717)		(76,717)		L	09/21/2018.
459506	10	1	Intl Flavors & Fragrances.....				990.000	132,927	134.270	132,927	121,323	704	684		(4,901)		(4,901)		L	12/20/2018.
461202	10	3	Intuit Inc.....				557.000	109,645	196.850	109,645	34,879		853		18,996		18,996		L	12/21/2018.
46120E	60	2	INTUITIVE SURGICAL INC.....				245.000	117,335	478.920	117,335	29,220				26,604		26,604		L	12/21/2018.
461203	10	1	INVACARE CORP.....				3,091.000	13,291	4.300	13,291	13,291		154		(3,844)	34,961	(38,805)		L	03/29/2018.
44980X	10	9	IPG PHOTONICS CORP.....				79.000	8,950	113.290	8,950	8,950					10,124	(10,124)		L	03/06/2018.
46266C	10	5	IQVIA HLDGS INC.....				335.000	38,917	116.170	38,917	32,578				5,634		5,634		L	09/21/2018.
450056	10	6	IRHYTHM TECHNOLOGIES INC.....				296.000	20,566	69.480	20,566	18,366				2,200		2,200		L	01/18/2018.
46284V	10	1	IRON MTN INC NEW.....				596.000	19,316	32.410	19,316	18,585	364	1,378		(3,171)		(3,171)		L	12/22/2017.
464287	20	0	ISHARES TR.....				1,135.000	285,577	251.610	285,577	285,577		2,448			40,015	(40,015)		L	12/03/2018.
469814	10	7	JACOBS ENGR GROUP INC DEL.....				254.000	14,849	58.460	14,849	10,655		152		(1,905)		(1,905)		L	03/21/2014.
47233W	10	9	JEFFERIES FINL GROUP INC.....				622.000	10,798	17.360	10,798	10,798		222			6,125	(6,125)		L	05/24/2018.
477839	10	4	JOHN BEAN TECHNOLOGIES CORP.....				401.000	28,796	71.810	28,796	28,796		160		(7,862)	7,773	(15,635)		L	12/18/2017.
478160	10	4	Johnson & Johnson.....				5,736.000	740,231	129.050	740,231	408,949		19,948		(59,976)		(59,976)		L	12/21/2018.
46625H	10	0	JP Morgan Chase & Co.....				7,115.000	694,566	97.620	694,566	272,778		17,581		(66,805)		(66,805)		L	09/17/2018.
48203R	10	4	Juniper Networks Inc.....				737.000	19,833	26.910	19,833	15,525		517		(1,124)		(1,124)		L	06/15/2018.
485170	30	2	KANSAS CITY SOUTHERN.....				213.000	20,331	95.450	20,331	15,905	77	307		(2,081)		(2,081)		L	07/21/2015.
48242W	10	6	KBR INC.....				5,610.000	85,160	15.180	85,160	85,160	449	1,795		(23,667)	2,419	(26,087)		L	11/09/2016.
487836	10	8	Kellogg Co.....				535.000	30,500	57.010	30,500	28,975		1,139		(5,957)		(5,957)		L	09/17/2018.
488360	20	7	KEMET CORP.....				1,310.000	22,977	17.540	22,977	22,977		66			3,411	(3,411)		L	10/30/2018.
489170	10	0	KENNAMETAL INC.....				1,000.000	33,280	33.280	33,280	33,280		726		(8,902)	4,046	(12,948)		L	07/20/2018.
493267	10	8	Key Corp.....				5,872.000	86,788	14.780	86,788	67,854		3,265		(31,412)		(31,412)		L	05/07/2018.
49338L	10	3	KEYSIGHT TECHNOLOGIES INC.....				398.000	24,708	62.080	24,708	23,219				1,489		1,489		L	11/05/2018.
494368	10	3	Kimberly Clark Corp.....				747.000	85,113	113.940	85,113	47,909	734	2,865		(4,846)		(4,846)		L	12/21/2018.
49446R	10	9	KIMCO REALTY CORP.....				896.000	13,126	14.650	13,126	13,126	251	1,004		(822)	2,314	(3,136)		L	12/16/2016.
49456B	10	1	KINDER MORGAN INC DEL.....				8,267.000	127,146	15.380	127,146	127,146		4,270		(9,680)	10,085	(19,765)		L	08/22/2018.
482480	10	0	KLA Tencor Corporation.....				330.000	29,532	89.490	29,532	10,509		937		(5,141)		(5,141)		L	12/16/2016.
499049	10	4	KNIGHT SWIFT TRANSN HLDGS INC.....				3,050.000	76,464	25.070	76,464	76,464		579		0	61,523	(61,523)		L	10/31/2018.
500255	10	4	Kohls Corp.....				355.000	23,551	66.340	23,551	14,337		866		4,299		4,299		L	09/15/2017.
500754	10	6	KRAFT HEINZ CO.....				1,321.000	56,856	43.040	56,856	56,856		3,174		(5,264)	39,149	(44,413)		L	09/21/2018.
501044	10	1	Kroger Co.....				2,569.000	70,648	27.500	70,648	49,350		1,133		(1,000)		(1,000)		L	06/29/2018.
50127T	10	9	KURA ONCOLOGY INC.....				1,137.000	15,963	14.040	15,963	15,963					3,429	(3,429)		L	05/29/2018.
501797	10	4	L BRANDS INC.....				498.000	12,784	25.670	12,784	12,784		1,195		(12,546)	4,660	(17,206)		L	09/15/2017.
502413	10	7	L3 TECHNOLOGIES INC.....				1,190.000	206,655	173.660	206,655	194,073		2,759		(27,524)		(27,524)		L	11/26/2018.
50540R	40	9	LABORATORY CORP AMER HLDGS.....				215.000	27,167	126.360	27,167	19,232				(7,328)		(7,328)		L	09/17/2018.
512807	10	8	LAM RESEARCH CORP.....				860.000	117,106	136.170	117,106	91,941		1,987		(22,113)		(22,113)		L	12/26/2018.
513272	10	4	LAMB WESTON HLDGS INC.....				1,286.000	94,598	73.560	94,598	93,042		296		1,556		1,556		L	12/19/2018.
518439	10	4	LAUDER ESTEE COS INC CL A.....				476.000	61,928	130.100	61,928	23,285		739		1,108		1,108		L	09/21/2018.
524660	10	7	Leggett & Platt Ince.....				278.000	9,964	35.840	9,964	8,228	106	411		(3,305)		(3,305)		L	03/17/2017.
526057	10	4	LENNAR CORP.....				623.000	24,390	39.150	24,390	21,176		88		(13,801)		(13,801)		L	09/21/2018.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
531229	85	4	LIBERTY MEDIA CORP DELAWARE.....				1,295,000	39,757	30.700	39,757	39,757					4,706	(4,706)		L	10/18/2018.
531172	10	4	LIBERTY PPTY TR SH BEN INT.....				3,190,000	133,597	41.880	133,597	131,167	1,276	4,594		867		867		L	03/01/2018.
53220K	50	4	LIGAND PHARMACEUTICALS INC.....				231,000	31,347	135.700	31,347	30,946				(4,332)		(4,332)		L	10/29/2018.
532457	10	8	Lilly Eli Co.....				2,016,000	233,292	115.720	233,292	84,305		4,507		62,649		62,649		L	09/21/2018.
534187	10	9	Lincoln National Corp.....				2,101,000	107,802	51.310	107,802	107,802		1,486		(23,612)	18,762	(42,374)		L	10/04/2018.
53814L	10	8	LIVENT CORP.....				1,525,000	21,045	13.800	21,045	21,045					3,763	(3,763)		L	12/13/2018.
501889	20	8	LKQ CORP.....				682,000	16,184	23.730	16,184	16,184				(6,513)	4,775	(11,288)		L	09/21/2018.
539830	10	9	Lockheed Martin Corp.....				527,000	137,990	261.840	137,990	56,389		4,283		(31,312)		(31,312)		L	09/21/2018.
540424	10	8	Loews Corp.....				591,000	26,902	45.520	26,902	19,647		139		(2,748)		(2,748)		L	09/21/2018.
548661	10	7	Lowe's Cos Inc.....				1,724,000	159,229	92.360	159,229	48,728		3,039		(1,287)		(1,287)		L	09/17/2018.
548862	10	1	LOXO ONCOLOGY INC.....				254,000	35,578	140.070	35,578	35,578					7,099	(7,099)		L	10/29/2018.
55024U	10	9	LUMENTUM HLDGS INC.....				553,000	23,232	42.010	23,232	23,232					5,525	(5,525)		L	10/12/2018.
55261F	10	4	M & T Bank Corp.....				298,000	42,653	143.130	42,653	31,414		1,072		(8,302)		(8,302)		L	07/27/2017.
554382	10	1	MACERICH CO.....				229,000	9,911	43.280	9,911	9,911		680		(1,209)	3,921	(5,130)		L	03/17/2017.
55616P	10	4	MACY'S INC.....				641,000	19,089	29.780	19,089	10,108	242	968		2,942		2,942		L	09/15/2017.
556269	10	8	MADDEN STEVEN LTD.....				1,198,000	36,251	30.260	36,251	27,738		647		(898)		(898)		L	02/02/2018.
565849	10	6	Marathon Oil Corp.....				7,773,000	111,465	14.340	111,465	111,465		1,058		(8,667)	37,350	(46,017)		L	09/21/2018.
56585A	10	2	MARATHON PETE CORP.....				1,478,000	87,217	59.010	87,217	34,114		1,985		4,593		4,593		L	12/21/2018.
567908	10	8	MARINEMAX INC.....				1,694,000	31,017	18.310	31,017	29,204				(999)		(999)		L	05/15/2017.
571903	20	2	Marriott International CL A.....				612,000	66,439	108.560	66,439	36,417		954		(16,570)		(16,570)		L	09/17/2018.
571748	10	2	Marsh & McLennan Cos.....				1,073,000	85,572	79.750	85,572	32,393		1,687		(1,812)		(1,812)		L	06/15/2018.
573284	10	6	MARTIN MARIETTA MATLS INC.....				682,000	117,215	171.870	117,215	117,215		924		(13,858)	12,382	(26,241)		L	12/20/2018.
574599	10	6	Masco Corp.....				646,000	18,889	29.240	18,889	5,059		284		(9,496)		(9,496)		L	03/20/2009.
574795	10	0	MASIMO CORP.....				260,000	27,916	107.370	27,916	24,529				3,387		3,387		L	01/31/2018.
57636Q	10	4	MASTERCARD INC.....				1,944,000	366,736	188.650	366,736	67,093		1,939		71,689		71,689		L	12/21/2018.
576690	10	1	MATERION CORP.....				1,090,000	49,039	44.990	49,039	37,444		452		(3,935)		(3,935)		L	06/07/2017.
577081	10	2	Mattel Inc.....				720,000	7,193	9.990	7,193	7,193				(0)	3,881	(3,881)		L	09/16/2016.
57772K	10	1	MAXIM INTEGRATED PRODS INC.....				590,000	30,002	50.850	30,002	30,002					2,985	(2,985)		L	11/30/2018.
579780	20	6	McCormick & Co Non VTG Shrs.....				635,000	88,417	139.240	88,417	51,030	362	1,164		22,867		22,867		L	09/21/2018.
580135	10	1	McDonald's Corp.....				1,648,000	292,635	177.570	292,635	94,038		6,883		9,251		9,251		L	09/17/2018.
58155Q	10	3	McKesson Corp.....				424,000	46,839	110.470	46,839	32,483	165	600		(19,284)		(19,284)		L	05/24/2017.
58463J	30	4	MEDICAL PPTYS TRUST INC.....				2,005,000	32,240	16.080	32,240	27,688	501	1,757		4,612		4,612		L	12/05/2017.
58933Y	10	5	MERCK & CO INC NEW.....				5,561,000	424,916	76.410	424,916	217,683	3,109	10,611		111,552		111,552		L	09/17/2018.
589889	10	4	MERIT MED SYS INC.....				819,000	45,708	55.810	45,708	35,381				10,328		10,328		L	12/06/2017.
59156R	10	8	MetLife Inc.....				2,112,000	86,719	41.060	86,719	65,959		3,506		(20,064)		(20,064)		L	05/24/2017.
592688	10	5	Mettler Toledo International.....				54,000	30,541	565.580	30,541	21,684				(2,913)		(2,913)		L	09/02/2016.
552848	10	3	Mgic Investment Corp.....				8,879,000	92,874	10.460	92,874	92,874					17,131	(17,131)		L	07/31/2018.
552953	10	1	MGM RESORTS INTERNATIONAL.....				1,101,000	26,710	24.260	26,710	26,710		515			9,866	(9,866)		L	09/21/2018.
595017	10	4	Microchip Technology Inc.....				500,000	35,960	71.920	35,960	21,619		720		(8,121)		(8,121)		L	06/15/2018.
595112	10	3	Micron Technology Inc.....				2,395,000	75,993	31.730	75,993	35,106				(23,544)		(23,544)		L	09/21/2018.

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	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
594918	10	4	Microsoft Corp.....				16,531.000	1,679,054	101.570	1,679,054	488,641		27,778		256,915		256,915		L	12/21/2018.
59522J	10	3	MID AMER APT CMNTYS INC.....				239.000	22,872	95.700	22,872	21,247		882		(1,162)		(1,162)		L	12/01/2016.
60740F	10	5	MOBILE MINI INC.....				2,556.000	81,153	31.750	81,153	59,603		2,222		(13,578)		(13,578)		L	08/10/2018.
608190	10	4	MOHAWK INDS INC.....				133.000	15,556	116.960	15,556	15,556				(16,711)	4,428	(21,139)		L	06/16/2017.
60871R	20	9	MOLSON COORS BREWING CO.....				405.000	22,745	56.160	22,745	22,745		645		(8,591)	1,626	(10,217)		L	09/21/2018.
609207	10	5	MONDELEZ INTL INC.....				3,107.000	124,373	40.030	124,373	56,093	808	2,858		(8,606)		(8,606)		L	07/27/2017.
609839	10	5	MONOLITHIC PWR SYS INC.....				575.000	66,844	116.250	66,844	66,844	165	270		(0)	2,899	(2,899)		L	12/26/2018.
61174X	10	9	MONSTER BEVERAGE CORP NEW.....				844.000	41,542	49.220	41,542	23,607				(11,875)		(11,875)		L	09/15/2017.
615369	10	5	Moody's Corp.....				353.000	49,434	140.040	49,434	11,823		616		(2,847)		(2,847)		L	06/15/2018.
617446	44	8	Morgan Stanley.....				2,777.000	110,108	39.650	110,108	58,906		3,014		(35,571)		(35,571)		L	09/17/2018.
61945C	10	3	MOSAIC CO NEW.....				2,224.000	64,963	29.210	64,963	61,761		176		3,202		3,202		L	10/31/2018.
620076	30	7	MOTOROLA SOLUTIONS INC.....				1,109.000	127,579	115.040	127,579	110,075	625	1,003		2,910		2,910		L	12/21/2018.
553498	10	6	MSA SAFETY INC.....				645.000	60,804	94.270	60,804	40,207		868		9,193		9,193		L	09/05/2018.
55354G	10	0	MSCI INC.....				191.000	28,159	147.430	28,159	28,014		288		145		145		L	09/21/2018.
553777	10	3	MTS SYS CORP.....				1,313.000	52,691	40.130	52,691	52,691		1,962		(7,371)	10,421	(17,792)		L	03/29/2018.
631103	10	8	NASDAQ OMX GROUP INC.....				243.000	19,822	81.570	19,822	7,699		413		1,152		1,152		L	09/15/2017.
637071	10	1	National Oilwell Inc.....				823.000	21,151	25.700	21,151	21,151		161		(2,429)	6,228	(8,657)		L	09/21/2018.
640268	10	8	NEKTAR THERAPEUTICS.....				367.000	12,063	32.870	12,063	12,063					24,283	(24,283)		L	09/21/2018.
640491	10	6	NEOGEN CORP.....				452.000	25,764	57.000	25,764	25,764					3,959	(3,959)		L	10/16/2018.
64110D	10	4	NETAPP INC.....				551.000	32,878	59.670	32,878	13,344		657		2,106		2,106		L	06/15/2018.
64110L	10	6	NETFLIX COM INC.....				933.000	249,727	267.660	249,727	40,930				65,982		65,982		L	12/21/2018.
64125C	10	9	NEUROCRINE BIOSCIENCES INC.....				675.000	48,202	71.410	48,202	43,388				(5,933)		(5,933)		L	12/12/2018.
651229	10	6	Newell Rubbermaid Inc.....				925.000	17,196	18.590	17,196	17,196		834			11,202	(11,202)		L	06/15/2018.
651290	10	8	Newfield Expl Co.....				419.000	6,143	14.660	6,143	6,143				(658)	6,410	(7,069)		L	03/17/2017.
651639	10	6	Newmont Mining Corp.....				1,160.000	40,194	34.650	40,194	23,448		620		(3,149)		(3,149)		L	12/21/2018.
65249B	10	9	NEWS CORP NEW.....				808.000	9,171	11.350	9,171	7,592		162		(3,927)		(3,927)		L	05/24/2017.
65249B	20	8	NEWS CORP NEW CL B CL B.....				241.000	2,784	11.550	2,784	2,784		48		(988)	229	(1,217)		L	06/16/2017.
65339F	10	1	NEXTERA ENERGY INC COM.....				1,020.000	177,296	173.820	177,296	77,442		4,389		17,477		17,477		L	12/21/2018.
654106	10	3	Nike Inc CL B.....				2,727.000	202,180	74.140	202,180	58,176	600	2,160		30,992		30,992		L	09/21/2018.
65473P	10	5	Nisource Inc.....				783.000	19,849	25.350	19,849	10,275		563		(184)		(184)		L	09/21/2018.
655044	10	5	Noble Energy Inc.....				1,028.000	19,285	18.760	19,285	19,285		438			10,763	(10,763)		L	02/26/2018.
655663	10	2	NORDSON CORP.....				550.000	65,643	119.350	65,643	64,533	166	463		(9,622)		(9,622)		L	12/21/2018.
655664	10	0	Nordstrom Inc.....				245.000	11,419	46.610	11,419	4,131		363		(189)		(189)		L	08/25/2015.
655844	10	8	Norfolk Southern Corp.....				585.000	87,481	149.540	87,481	34,692		1,763		2,468		2,468		L	09/17/2018.
665859	10	4	Northern Trust Corp.....				474.000	39,622	83.590	39,622	22,530	261	806		(7,926)		(7,926)		L	09/21/2018.
666807	10	2	Northrop Grumman Corp.....				371.000	90,858	244.900	90,858	20,263		1,724		(23,063)		(23,063)		L	09/21/2018.
629377	50	8	NRG ENERGY INC.....				1,808.000	71,597	39.600	71,597	56,531		76		4,488		4,488		L	12/31/2018.
670346	10	5	Nucor Corp.....				674.000	34,920	51.810	34,920	28,204	270	1,017		(7,985)		(7,985)		L	06/15/2018.
670704	10	5	NUVASIVE INC.....				491.000	24,334	49.560	24,334	24,334					7,910	(7,910)		L	09/21/2018.
67066G	10	4	Nvidia Corp.....				1,304.000	174,084	133.500	174,084	52,407		777		(79,782)		(79,782)		L	12/21/2018.
67103H	10	7	O REILLY AUTOMOTIVE INC NEW.....				571.000	196,612	344.330	196,612	117,996				52,600		52,600		L	11/12/2018.

E12.10

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

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
674599	10	5	Occidental Petroleum Corp.....				1,604,000	98,454	61.380	98,454	98,454	1,270	4,863		(15,930)	3,954	(19,884)		L	09/17/2018.
679295	10	5	OKTA INC.....				372,000	23,734	63.800	23,734	13,580				10,154		10,154		L	08/14/2018.
680223	10	4	OLD REP INTL CORP.....				3,215,000	66,133	20.570	66,133	66,133		2,508			2,225	(2,225)		L	02/12/2018.
681116	10	9	OLLIES BARGAIN OUTLT HLDGS INC.....				548,000	36,447	66.510	36,447	15,767				7,266		7,266		L	12/09/2016.
681919	10	6	Omnicom Group.....				471,000	34,496	73.240	34,496	14,727	283	1,139		193		193		L	08/02/2016.
682680	10	3	ONEOK INC NEW.....				894,000	48,231	53.950	48,231	37,402				11		11		L	12/21/2018.
68389X	10	5	Oracle Corp.....				5,450,000	246,067	45.150	246,067	132,083		4,122		(11,754)		(11,754)		L	09/17/2018.
688239	20	1	OSHKOSH CORP.....				1,325,000	81,236	61.310	81,236	81,236		320			7,279	(7,279)		L	12/31/2018.
69331C	10	8	P G & E Corp.....				1,104,000	26,220	23.750	26,220	26,220				0	23,329	(23,329)		L	09/17/2018.
693718	10	8	Paccar Inc.....				739,000	42,226	57.140	42,226	27,075		1,634		(10,300)		(10,300)		L	09/17/2018.
695156	10	9	PACKAGING CORP AMER.....				199,000	16,609	83.460	16,609	16,609	157	565		(2,382)	4,999	(7,381)		L	07/25/2017.
700416	20	9	PARK ELECTROCHEMICAL CORP.....				1,296,000	23,419	18.070	23,419	19,548	130	4,357		(2,004)		(2,004)		L	03/29/2018.
701094	10	4	Parker Hannifin Corp.....				283,000	42,207	149.140	42,207	21,474		817		(14,123)		(14,123)		L	09/21/2018.
704326	10	7	Paychex Inc.....				681,000	44,367	65.150	44,367	22,743		1,452		(2,059)		(2,059)		L	09/21/2018.
70450Y	10	3	PAYPAL HLDGS INC.....				2,515,000	211,486	84.090	211,486	67,698				23,359		23,359		L	09/21/2018.
707569	10	9	PENN NATL GAMING INC.....				1,744,000	32,840	18.830	32,840	22,784				(21,800)		(21,800)		L	12/09/2016.
712704	10	5	PEOPLES UNITED FINANCIAL INC.....				792,000	11,429	14.430	11,429	11,124		517		(3,257)		(3,257)		L	10/01/2018.
713448	10	8	Pepsico Inc.....				3,020,000	333,650	110.480	333,650	205,126	2,789	10,277		(27,901)		(27,901)		L	12/21/2018.
714046	10	9	Perkinelmer Inc.....				232,000	18,224	78.550	18,224	4,757		65		1,260		1,260		L	09/16/2016.
715347	10	0	PERSPECTA INC.....				1,698,000	29,240	17.220	29,240	29,240	85	134			9,734	(9,734)		L	09/28/2018.
717081	10	3	Pfizer Inc.....				12,361,000	539,558	43.650	539,558	248,291		16,649		90,791		90,791		L	09/21/2018.
718172	10	9	PHILIP MORRIS INTL INC.....				3,325,000	221,977	66.760	221,977	143,410	3,764	14,413		(127,044)		(127,044)		L	12/21/2018.
718546	10	4	PHILLIPS 66.....				909,000	78,310	86.150	78,310	29,400		2,763		(13,914)		(13,914)		L	09/21/2018.
719405	10	2	PHOTRONICS INC.....				5,728,000	55,447	9.680	55,447	48,821				6,626		6,626		L	03/29/2018.
720190	20	6	PIEDMONT OFFICE REALTY TR INC.....				4,535,000	77,276	17.040	77,276	77,276	952	6,069			11,655	(11,655)		L	11/15/2017.
723484	10	1	Pinnacle West Capital.....				235,000	20,022	85.200	20,022	9,917		663		5		5		L	03/17/2017.
723787	10	7	PIONEER NAT RES CO.....				361,000	47,479	131.520	47,479	35,056		115		(15,020)		(15,020)		L	06/15/2018.
72582H	10	7	PIVOTAL SOFTWARE INC.....				2,950,000	48,233	16.350	48,233	48,233					16,888	(16,888)		L	12/10/2018.
69343T	10	7	PJT PARTNERS INC.....				920,000	35,659	38.760	35,659	35,659		118			13,723	(13,723)		L	07/20/2018.
72703H	10	1	PLANET FITNESS INC.....				1,636,000	87,722	53.620	87,722	34,421				31,068		31,068		L	09/01/2017.
693475	10	5	PNC Financial Services Group.....				988,000	115,507	116.910	115,507	61,165		3,331		(27,136)		(27,136)		L	09/17/2018.
73179P	10	6	Polyone Corp.....				2,408,000	68,869	28.600	68,869	32,463	470	1,679		(35,864)		(35,864)		L	03/29/2018.
73278L	10	5	POOL CORPORATION.....				849,000	126,204	148.650	126,204	74,349		1,365		15,299		15,299		L	10/23/2018.
737446	10	4	POST HLDGS INC.....				135,000	12,033	89.130	12,033	10,316				1,717		1,717		L	03/01/2018.
693506	10	7	PPG Industries Inc.....				516,000	52,751	102.230	52,751	17,669		943		(7,482)		(7,482)		L	09/17/2018.
69351T	10	6	PPL Corporation.....				1,538,000	43,572	28.330	43,572	42,018	608	2,349		(3,706)		(3,706)		L	12/21/2018.
69354N	10	6	PRA GROUP INC.....				2,124,000	51,762	24.370	51,762	51,762					22,161	(22,161)		L	03/29/2018.
69354M	10	8	PRA HEALTH SCIENCES INC.....				414,000	38,071	91.960	38,071	16,638				368		368		L	09/28/2015.
74164F	10	3	PRIMORIS SVCS CORP.....				3,350,000	64,086	19.130	64,086	60,119	201	800		(26,937)		(26,937)		L	03/29/2018.
74251V	10	2	Principal Financial Group.....				566,000	25,000	44.170	25,000	15,235		1,189		(14,937)		(14,937)		L	09/15/2017.
742718	10	9	Procter & Gamble Co.....				5,319,000	488,922	91.920	488,922	328,525		15,015		920		920		L	12/21/2018.

E12.11

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			Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
743315 10 3	Progressive Corp.....				5,034.000	303,701	60.330	303,701	201,012		4,944		17,742		17,742		L	12/21/2018.
74340W 10 3	Prologis Inc Com.....				1,341.000	78,744	58.720	78,744	53,504		2,349		(8,045)		(8,045)		L	09/21/2018.
743424 10 3	PROOFPOINT INC.....				288.000	24,137	83.810	24,137	17,919				(2,205)		(2,205)		L	02/02/2018.
743606 10 5	PROSPERITY BANCSHARES INC.....				1,392.000	86,722	62.300	86,722	62,729	571	1,992		(10,856)		(10,856)		L	03/29/2018.
744320 10 2	Prudential Financial Inc.....				885.000	72,172	81.550	72,172	38,896		3,151		(29,385)		(29,385)		L	09/17/2018.
69370C 10 0	PTC INC.....				750.000	62,175	82.900	62,175						10,691	(10,691)		L	11/29/2018.
744573 10 6	Public Service Enterprise GP.....				2,043.000	106,338	52.050	106,338	78,875		3,714		1,127		1,127		L	06/15/2018.
74460D 10 9	PUBLIC STORAGE INC.....				325.000	65,783	202.410	65,783	39,338		2,524		(2,127)		(2,127)		L	12/21/2018.
745867 10 1	Pulte Homes Inc.....				545.000	14,165	25.990	14,165	5,624	60	196		(3,957)		(3,957)		L	03/21/2014.
693656 10 0	PVH CORP COM USD1.....				163.000	15,151	92.950	15,151	12,005		24		(7,214)		(7,214)		L	06/19/2015.
74736K 10 1	QORVO INC.....				268.000	16,276	60.730	16,276	13,933				(1,573)		(1,573)		L	06/16/2017.
747316 10 7	QUAKER CHEM CORP.....				724.000	128,662	177.710	128,662	31,556		1,030		19,526		19,526		L	02/02/2018.
747525 10 3	Qualcomm Inc.....				2,602.000	148,080	56.910	148,080	130,716		6,154		(18,364)		(18,364)		L	12/21/2018.
74762E 10 2	QUANTA SVCS INC.....				319.000	9,602	30.100	9,602	6,965	13			(2,874)		(2,874)		L	12/16/2016.
74834L 10 0	Quest Diagnostics.....				287.000	23,898	83.270	23,898	13,478		560		(4,368)		(4,368)		L	08/25/2015.
74838J 10 1	QUIDEL CORP.....				582.000	28,413	48.820	28,413	28,413					1,047	(1,047)		L	03/26/2018.
751212 10 1	RALPH LAUREN CORP CL A.....				571.000	59,076	103.460	59,076	51,824	357	947		(714)		(714)		L	12/12/2018.
754730 10 9	RAYMOND JAMES FINANCIAL INC.....				280.000	20,835	74.410	20,835	20,835		296		(2,918)	1,422	(4,341)		L	09/21/2018.
755111 50 7	Raytheon Company.....				609.000	93,390	153.350	93,390	39,087	528	2,063		(21,305)		(21,305)		L	09/17/2018.
75606N 10 9	REALPAGE INC.....				1,497.000	72,140	48.190	72,140	30,817				5,823		5,823		L	11/23/2016.
756577 10 2	RED HAT INC.....				582.000	102,222	175.640	102,222	40,366				29,514		29,514		L	12/21/2018.
758849 10 3	REGENCY CTRS CORP.....				364.000	21,360	58.680	21,360	21,360		720		(284)	3,336	(3,620)		L	09/21/2018.
75886F 10 7	REGENERON PHARMACEUTICALS.....				168.000	62,748	373.500	62,748	46,846				113		113		L	12/21/2018.
7591EP 10 0	REGIONS FINANCIAL CORP NEW.....				2,196.997	29,396	13.380	29,396	13,774	308	901		(8,637)		(8,637)		L	06/15/2018.
760759 10 0	REPUBLIC SVCS INC.....				468.000	33,738	72.090	33,738	12,372	176	660		2,097		2,097		L	03/21/2014.
761152 10 7	RESMED INC.....				307.000	34,958	113.870	34,958	24,440		428		8,521		8,521		L	09/21/2018.
76680R 20 6	RINGCENTRAL INC.....				573.000	47,238	82.440	47,238	21,839				18,974		18,974		L	02/02/2018.
756109 10 4	RLTY INC CORP COM.....				643.000	40,535	63.040	40,535	34,114	137	1,590		3,716		3,716		L	12/21/2018.
770323 10 3	Robert Half Intl Inc.....				266.000	15,215	57.200	15,215	6,414		298		442		442		L	09/21/2012.
773903 10 9	Rockwell Automation Inc.....				261.000	39,275	150.480	39,275	12,551		951		(11,972)		(11,972)		L	12/15/2017.
775711 10 4	ROLLINS INC.....				312.000	11,263	36.100	11,263	11,263		58			1,360	(1,360)		L	09/28/2018.
776696 10 6	ROPER INDS INC NEW.....				225.000	59,967	266.520	59,967	22,380		358		1,478		1,478		L	12/21/2018.
778296 10 3	Ross Stores Inc.....				798.000	66,394	83.200	66,394	16,769		712		2,147		2,147		L	09/17/2018.
78409V 10 4	S&P GLOBAL INC.....				536.000	91,088	169.940	91,088	23,961		1,065		79		79		L	09/21/2018.
78667J 10 8	SAGE THERAPEUTICS INC.....				186.000	17,817	95.790	17,817	9,497				(12,819)		(12,819)		L	10/28/2016.
78781P 10 5	SAILPOINT TECHNLGIES HLDGS INC.....				1,310.000	30,772	23.490	30,772	30,772					8,699	(8,699)		L	11/08/2018.
79466L 30 2	SALESFORCE COM INC.....				1,638.000	224,357	136.970	224,357	93,217				47,955		47,955		L	12/21/2018.
803607 10 0	SAREPTA THERAPEUTICS INC.....				1,109.000	121,025	109.130	121,025	121,025				(5,038)	680	(5,718)		L	10/29/2018.
78410G 10 4	SBA COMMUNICATIONS CORP NEW.....				1,292.000	209,162	161.890	209,162	128,002				51		51		L	10/26/2018.
80589M 10 2	SCANA CORP NEW.....				301.000	14,382	47.780	14,382	11,974	37	443		2,408		2,408		L	12/16/2016.

E12.12

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

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16	NAIC Market Indicator and Admini strative Symbol (a)	Date Acquired
CUSIP Identification			Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.		
806407	10	2	SCHEIN HENRY INC.....				1,424,000	111,812	78.520	111,812	106,714				5,099		5,099		L	12/31/2018.
81211K	10	0	Sealed Air Corp.....				334,000	11,637	34.840	11,637	8,234		214		(4,830)		(4,830)		L	06/16/2017.
816851	10	9	Sempra Energy.....				582,000	62,967	108.190	62,967	43,754	521	1,893		313		313		L	09/21/2018.
81725T	10	0	SENSIENT TECHNOLOGIES CORP.....				544,000	30,382	55.850	30,382	30,382		518			7,209	(7,209)		L	07/19/2018.
81752R	10	0	SERITAGE GROWTH PPTYS.....				593,000	19,172	32.330	19,172	19,172	148	593			4,821	(4,821)		L	08/24/2016.
824348	10	6	Sherwin Williams Co/The.....				178,000	70,036	393.460	70,036	20,804		591		(2,987)		(2,987)		L	12/21/2018.
826919	10	2	SILICON LABORATORIES INC.....				307,000	24,195	78.810	24,195	24,195					3,769	(3,769)		L	04/26/2018.
828806	10	9	Simon Property Group Inc.....				666,000	111,881	167.990	111,881	62,818		5,149		(2,517)		(2,517)		L	12/21/2018.
82900L	10	2	SIMPLY GOOD FOODS CO.....				3,216,000	60,782	18.900	60,782	42,265				18,517		18,517		L	07/02/2018.
829073	10	5	SIMPSON MANUFACTURING CO INC.....				1,808,000	97,867	54.130	97,867	62,605		1,552		(5,935)		(5,935)		L	03/29/2018.
83088M	10	2	SKYWORKS SOLUTIONS INC.....				375,000	25,133	67.020	25,133	25,133		519		(7,002)	3,549	(10,551)		L	06/15/2018.
78440X	10	1	SL GREEN RLTY CORP.....				711,000	56,226	79.080	56,226	56,226	604	2,311			15,535	(15,535)		L	06/16/2017.
831865	20	9	SMITH A O.....				308,000	13,152	42.700	13,152	13,152		234		(1,931)	3,791	(5,723)		L	07/25/2017.
832696	40	5	SMUCKER J M CO.....				239,000	22,344	93.490	22,344	16,025		779		(7,349)		(7,349)		L	03/17/2017.
833034	10	1	Snap On Inc.....				121,000	17,580	145.290	17,580	7,440		413		(3,510)		(3,510)		L	08/02/2016.
842587	10	7	Southern Co.....				2,193,000	96,317	43.920	96,317	89,036		5,039		(8,725)		(8,725)		L	12/21/2018.
844741	10	8	Southwest Airlines.....				1,097,000	50,989	46.480	50,989	14,617	176	615		(20,764)		(20,764)		L	09/17/2018.
854502	10	1	STANLEY BLACK & DECKER INC.....				327,000	39,155	119.740	39,155	19,581		835		(16,139)		(16,139)		L	06/15/2018.
855244	10	9	Starbucks Corp.....				2,655,000	170,982	64.400	170,982	43,329		3,451		18,485		18,485		L	12/21/2018.
857477	10	3	State Street Corp.....				806,000	50,834	63.070	50,834	39,347	379	1,341		(27,597)		(27,597)		L	09/21/2018.
860630	10	2	STIFEL FINL CORP.....				1,155,000	47,840	41.420	47,840	47,840		533			26,673	(26,673)		L	05/15/2018.
863667	10	1	Stryker Corp.....				660,000	103,455	156.750	103,455	43,949	343	1,236		1,179		1,179		L	06/15/2018.
86614U	10	0	SUMMIT MATLS INC.....				2,246,000	27,850	12.400	27,850	27,850				(22,103)	19,805	(41,908)		L	06/21/2018.
867914	10	3	Suntrust Banks Inc.....				950,000	47,918	50.440	47,918	20,520		1,710		(13,442)		(13,442)		L	03/17/2017.
78486Q	10	1	SVB FINL GROUP.....				562,000	106,735	189.920	106,735	106,735					29,058	(29,058)		L	12/11/2018.
871503	10	8	Symantec Corp.....				1,344,000	25,395	18.895	25,395	21,752		392		(11,959)		(11,959)		L	09/21/2018.
87165B	10	3	SYNCHRONY FINL.....				1,386,000	32,516	23.460	32,516	32,516		998		(11,552)	9,446	(20,998)		L	06/16/2017.
871607	10	7	SYNOPSYS INC.....				1,521,000	128,129	84.240	128,129	128,129				(4,737)	314	(5,051)		L	10/23/2018.
871829	10	7	Sysco Corp.....				1,021,000	63,976	62.660	63,976	28,583		1,458		1,744		1,744		L	09/17/2018.
74144T	10	8	T Rowe Price Group Inc.....				519,000	47,914	92.320	47,914	31,518		1,428		(6,599)		(6,599)		L	09/17/2018.
87336U	10	5	TABLEAU SOFTWARE INC.....				525,000	63,000	120.000	63,000	56,193				6,807		6,807		L	10/17/2018.
873379	10	1	TABULA RASA HEALTHCARE INC.....				253,000	16,131	63.760	16,131	16,131					6,337	(6,337)		L	09/11/2018.
874054	10	9	TAKE-TWO INTERACTIVE SOFTWARE.....				488,000	50,235	102.940	50,235	36,391				(2,854)		(2,854)		L	06/15/2018.
875372	20	3	TANDEM DIABETES CARE INC.....				726,000	27,566	37.970	27,566	27,566					274	(274)		L	11/02/2018.
876030	10	7	TAPESTRY INC.....				616,000	20,790	33.750	20,790	18,229		1,009		(6,673)		(6,673)		L	06/15/2018.
87612E	10	6	Target Corp.....				1,122,000	74,153	66.090	74,153	45,540		2,817		757		757		L	02/26/2018.
87236Y	10	8	TD AMERITRADE HLDG CORP.....				1,975,000	96,696	48.960	96,696	95,447		1,458		(8,719)		(8,719)		L	12/17/2018.
87918A	10	5	TELADOC INC.....				617,000	30,585	49.570	30,585	20,938				7,014		7,014		L	06/21/2018.
879433	82	9	TELEPHONE & DATA SYS INC.....				1,170,000	38,072	32.540	38,072	38,072		144			2,881	(2,881)		L	12/14/2018.
880779	10	3	Terex Corp.....				3,174,000	87,507	27.570	87,507	70,475		902		(47,220)		(47,220)		L	12/18/2018.
88224Q	10	7	TEXAS CAPITAL BANCSHARES INC.....				2,444,000	124,864	51.090	124,864	124,864				(69,361)	15,156	(84,517)		L	11/29/2018.

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

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16	NAIC Market Indicator and Admini strative Symbol (a)	Date Acquired
CUSIP Identification			Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.		
882508	10	4	Texas Instruments Inc.....				2,050,000	193,725	94.500	193,725	42,632		5,362		(20,438)		(20,438)		L	09/17/2018.
883203	10	1	Textron Inc.....				527,000	24,237	45.990	24,237	10,412	11	42		(5,586)		(5,586)		L	08/25/2015.
883556	10	2	Thermo Electron Corp.....				863,000	193,131	223.790	193,131	71,264	146	552		28,264		28,264		L	12/21/2018.
886547	10	8	Tiffany & Co.....				232,000	18,678	80.510	18,678	9,073	253	452		(5,823)		(5,823)		L	09/21/2018.
887389	10	4	TIMKEN CO.....				1,935,000	72,214	37.320	72,214	72,214		1,523			17,571	(17,571)		L	07/03/2018.
88870R	10	2	TIVITY HEALTH INC.....				748,000	18,558	24.810	18,558	18,558					10,089	(10,089)		L	01/25/2018.
872540	10	9	TJX Companies Inc.....				2,664,000	119,187	44.740	119,187	24,597		1,962		16,965		16,965		L	09/17/2018.
891027	10	4	Torchmark Corp.....				217,000	16,173	74.530	16,173	5,323		138		(3,511)		(3,511)		L	03/21/2014.
891906	10	9	TOTAL SYS SVCS INC.....				1,503,000	122,179	81.290	122,179	117,253	189	285		(15,396)		(15,396)		L	12/21/2018.
892356	10	6	TRACTOR SUPPLY CO.....				271,000	22,612	83.440	22,612	19,999		305		2,260		2,260		L	12/21/2018.
893641	10	0	TRANSDIGM GROUP INC.....				302,000	102,698	340.060	102,698	78,872				17,229		17,229		L	11/09/2018.
89400J	10	7	TRANSUNION.....				1,825,000	103,660	56.800	103,660	92,103		381		(898)		(898)		L	10/30/2018.
89417E	10	9	Travelers Cos Inc.....				569,000	68,138	119.750	68,138	29,970		1,707		(8,987)		(8,987)		L	09/17/2018.
89531P	10	5	TREX CO INC.....				930,000	55,205	59.360	55,205	31,787				4,803		4,803		L	07/24/2017.
896522	10	9	TRINITY INDS INC.....				3,080,000	63,417	20.590	63,417	63,417		931			14,232	(14,232)		L	10/22/2018.
896945	20	1	TRIPADVISOR INC.....				207,000	11,166	53.940	11,166	7,133				4,032		4,032		L	06/17/2016.
898202	10	6	TRUPANION INC.....				1,612,000	41,042	25.460	41,042	41,042					18,724	(18,724)		L	09/27/2018.
90130A	10	1	TWENTY FIRST CENTY FOX INC.....				2,251,000	108,318	48.120	108,318	39,507		798		30,113		30,113		L	09/21/2018.
90130A	20	0	TWENTY FIRST CENTY FOX INC.....				1,035,000	49,452	47.780	49,452	29,012		333		13,073		13,073		L	09/21/2018.
90184L	10	2	TWITTER INC.....				1,530,000	43,972	28.740	43,972	43,972					15,779	(15,779)		L	09/21/2018.
902494	10	3	TYSON FOODS INC.....				631,000	33,695	53.400	33,695	15,446		796		(17,330)		(17,330)		L	06/15/2018.
902653	10	4	UDR INC.....				600,000	23,772	39.620	23,772	21,287		721		585		585		L	12/21/2018.
90384S	30	3	ULTA SALON COSMETCS & FRAG INC.....				370,000	90,591	244.840	90,591	86,986				1,557		1,557		L	10/08/2018.
90385D	10	7	ULTIMATE SOFTWARE GROUP INC.....				275,000	67,339	244.870	67,339	67,339					10,676	(10,676)		L	10/31/2018.
902788	10	8	UMB FINL CORP.....				1,315,000	80,176	60.970	80,176	72,959	395	1,497		(14,411)		(14,411)		L	03/29/2018.
904311	10	7	UNDER ARMOUR INC.....				388,000	6,856	17.670	6,856	5,599				1,257		1,257		L	01/11/2017.
904311	20	6	UNDER ARMOUR INC.....				403,000	6,517	16.170	6,517	5,734				782		782		L	06/15/2018.
907818	10	8	Union Pacific Corp.....				1,572,000	217,298	138.230	217,298	57,142		4,854		6,289		6,289		L	09/17/2018.
910047	10	9	UNITED CONTL HLDGS INC.....				1,567,000	131,205	83.730	131,205	117,125				9,113		9,113		L	10/11/2018.
911312	10	6	United Parcel Service CL B.....				1,489,000	145,222	97.530	145,222	96,800		5,262		(31,534)		(31,534)		L	12/21/2018.
911363	10	9	UNITED RENTALS INC.....				178,000	18,250	102.530	18,250	13,320				(12,350)		(12,350)		L	01/11/2017.
913017	10	9	United Technologies Corp.....				1,743,000	185,595	106.480	185,595	140,619		4,438		(37,116)		(37,116)		L	12/21/2018.
91324P	10	2	Unitedhealth Group Inc.....				2,055,000	511,942	249.120	511,942	98,661		6,995		57,574		57,574		L	12/21/2018.
913483	10	3	UNIVERSAL ELECTRS INC.....				1,055,000	26,670	25.280	26,670	26,670				(15,463)	7,716	(23,178)		L	10/28/2016.
913903	10	0	UNIVERSAL HLTH SVCS INC.....				187,000	21,797	116.560	21,797	19,975		73		581		581		L	06/15/2018.
91529Y	10	6	Unumprovident Corp.....				455,000	13,368	29.380	13,368	10,085		446		(11,607)		(11,607)		L	03/21/2014.
902973	30	4	US Bancorp.....				3,258,000	148,891	45.700	148,891	81,943	1,205	4,103		(25,718)		(25,718)		L	09/17/2018.
91879Q	10	9	VAIL RESORTS INC.....				261,000	55,024	210.820	55,024	16,835	384	1,426		(431)		(431)		L	05/24/2016.
91913Y	10	0	VALERO ENERGY CORP NEW.....				908,000	68,073	74.970	68,073	18,913		2,879		(15,644)		(15,644)		L	09/17/2018.
922042	78	3	VANGUARD INTL EQUITY INDEX FD.....				289,826,200	26,061,172	89.920	26,061,172	21,908,791		837,384		(5,060,105)		(5,060,105)		U	12/21/2018.

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.	NAIC Market Indicator and Admini strative Symbol (a)	Date Acquired
92220P 10 5	VARIAN MED SYS INC.....					193.000	21,869	113.310	21,869	6,598				417		417		L	06/17/2016.
92276F 10 0	VENTAS INC.....					759.000	44,470	58.590	44,470	41,092	602	2,350		(727)		(727)		L	06/15/2018.
92343X 10 0	VERINT SYS INC.....					1,915.000	81,024	42.310	81,024	80,072				951		951		L	05/07/2018.
92343E 10 2	VERISIGN INC.....					229.000	33,958	148.290	33,958	14,875				6,079		6,079		L	09/21/2018.
92345Y 10 6	VERISK ANALYTICS INC.....					1,250.000	136,300	109.040	136,300	109,299				15,231		15,231		L	09/21/2018.
92343V 10 4	Verizon Communications Inc.....					8,842.000	497,097	56.220	497,097	371,297		20,536		29,905		29,905		L	12/21/2018.
92532F 10 0	VERTEX PHARMACEUTICALS INC.....					1,069.000	177,144	165.710	177,144	127,178				10,786		10,786		L	12/19/2018.
918204 10 8	VF Corp.....					697.000	49,724	71.340	49,724	20,360		1,302		(2,055)		(2,055)		L	09/21/2018.
92553P 20 1	VIACOM INC NEW.....					743.000	19,095	25.700	19,095	17,586	149	594		(3,797)		(3,797)		L	12/16/2016.
92763M 10 5	VIPER ENERGY PARTNERS LP.....					1,340.000	34,894	26.040	34,894	34,894		543			10,497	(10,497)		L	12/27/2018.
92826C 83 9	VISA INC.....					3,758.000	495,831	131.940	495,831	100,989		3,299		66,925		66,925		L	09/17/2018.
928298 10 8	VISHAY INTERTECHNOLOGY INC.....					3,657.000	65,863	18.010	65,863	42,966		1,113		(9,908)		(9,908)		L	03/29/2018.
92839U 20 6	VISTEON CORP.....					431.000	25,981	60.280	25,981	25,981				(7,481)	18,644	(26,124)		L	09/25/2018.
929042 10 9	VORNADO RLTY TR.....					363.000	22,517	62.030	22,517	18,534		915		(5,862)		(5,862)		L	03/17/2017.
929160 10 9	Vulcan Materials Co.....					285.000	28,158	98.800	28,158	15,288		309		(8,199)		(8,199)		L	09/21/2018.
92927K 10 2	WABCO HLDGS INC.....					600.000	64,404	107.340	64,404	64,404				(15,425)	2,036	(17,460)		L	10/17/2018.
930427 10 9	WAGeworks INC.....					501.000	13,607	27.160	13,607	13,607					13,903	(13,903)		L	11/07/2018.
931142 10 3	Wal Mart Stores Inc.....					3,049.000	284,014	93.150	284,014	173,186	1,585	6,254		(16,752)		(16,752)		L	09/17/2018.
931427 10 8	WALGREENS BOOTS ALLIANCE INC.....					1,719.000	117,459	68.330	117,459	78,103		2,875		(7,265)		(7,265)		L	06/15/2018.
254687 10 6	Walt Disney Co The.....					3,188.000	349,564	109.650	349,564	125,926	2,780	5,250		6,839		6,839		L	12/21/2018.
94106L 10 9	Waste Management Inc.....					837.000	74,485	88.990	74,485	30,622		1,537		2,169		2,169		L	09/17/2018.
941848 10 3	Waters Corp.....					163.000	30,750	188.650	30,750	8,170				(740)		(740)		L	08/02/2016.
92939U 10 6	WEC ENERGY GROUP INC.....					685.000	47,443	69.260	47,443	22,747		1,467		1,833		1,833		L	12/21/2018.
94946T 10 6	WELLCARE HEALTH PLANS INC.....					581.000	137,168	236.090	137,168	137,168					16,054	(16,054)		L	12/18/2018.
949746 10 1	Wells Fargo & Company.....					9,064.000	417,669	46.080	417,669	278,682		14,762		(131,614)		(131,614)		L	09/17/2018.
95040Q 10 4	WELLTOWER INC.....					808.000	56,083	69.410	56,083	47,775		2,709		4,524		4,524		L	12/21/2018.
958102 10 5	WESTERN DIGITAL CORP.....					616.000	22,774	36.970	22,774	22,774	308	1,213		(9,114)	17,248	(26,362)		L	06/15/2018.
959802 10 9	WESTERN UN CO.....					977.000	16,668	17.060	16,668	14,112		743		(1,905)		(1,905)		L	03/18/2016.
96145D 10 5	WESTROCK CO.....					2,076.000	78,390	37.760	78,390	78,390		3,601		(18,265)	34,171	(52,436)		L	06/15/2018.
962166 10 4	Weyerhaeuser Co.....					1,604.000	35,063	21.860	35,063	35,063		2,101		(17,564)	3,974	(21,537)		L	06/15/2018.
963320 10 6	Whirlpool Corp.....					1,023.000	109,328	106.870	109,328	85,258		2,333		(36,089)		(36,089)		L	12/17/2018.
969457 10 0	Williams Cos Inc.....					3,865.000	85,223	22.050	85,223	85,223		3,338		(2,749)	23,819	(26,568)		L	11/01/2018.
980745 10 3	WOODWARD INC.....					699.000	51,929	74.290	51,929	41,670		386		(1,254)		(1,254)		L	05/17/2018.
981558 10 9	WORLDPAY INC.....					850.000	64,966	76.430	64,966	57,517				7,448		7,448		L	12/03/2018.
98212B 10 3	WPX ENERGY INC.....					4,915.000	55,785	11.350	55,785	55,785				(13,999)	1,972	(15,971)		L	08/15/2018.
384802 10 4	WW Grainger Inc.....					97.000	27,389	282.360	27,389	11,552		520		4,473		4,473		L	09/20/2013.
983134 10 7	WYNN RESORTS LTD.....					208.000	20,573	98.910	20,573	18,713		505		(13,824)		(13,824)		L	09/21/2018.
98389B 10 0	Xcel Energy Inc.....					1,108.000	54,591	49.270	54,591	29,653	410	1,577		1,434		1,434		L	12/21/2018.
984121 60 8	XEROX CORP.....					441.000	8,714	19.760	8,714	8,714	110	413			4,098	(4,098)		L	09/21/2018.
983919 10 1	Xilinx Inc.....					549.000	46,758	85.170	46,758	17,529		743		9,343		9,343		L	12/21/2018.
98419M 10 0	XYLEM INC.....					378.000	25,220	66.720	25,220	10,646		318		(559)		(559)		L	06/16/2017.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

E12.16

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description	Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
988498	10	1	Yum! Brands Inc.....			669,000	61,494	91.920	61,494	21,752		963		6,897		6,897		L	09/15/2017.
989207	10	5	ZEBRA TECHNOLOGIES CORP.....			450,000	71,654	159.230	71,654	68,025				3,629		3,629		L	10/10/2018.
98936J	10	1	ZENDESK INC.....			1,100,000	64,207	58.370	64,207	60,536				3,671		3,671		L	12/21/2018.
98956P	10	2	Zimmer Holdings Inc.....			434,000	45,014	103.720	45,014	28,875	104	407		(7,430)		(7,430)		L	09/17/2018.
989701	10	7	Zions Bancorporation.....			404,000	16,459	40.740	16,459	9,478		412		(4,156)		(4,156)		L	06/15/2018.
98978V	10	3	ZOETIS INC.....			1,037,000	88,705	85.540	88,705	33,421		515		13,826		13,826		L	12/21/2018.
98978L	20	4	ZOGENIX INC.....			471,000	17,173	36.460	17,173	17,173				(1,464)	227	(1,691)		L	12/12/2017.
98983V	10	6	ZUORA INC.....			1,280,000	23,219	18.140	23,219	23,219					4,808	(4,808)		L	10/15/2018.
135086	10	6	CANADA GOOSE HOLDINGS INC.....	A.		1,101,000	48,136	43.720	48,136	22,846				13,388		13,388		L	06/28/2017.
74022D	30	8	PRECISION DRILLING CORP.....	A.		33,190,000	57,751	1.740	57,751	57,751					44,582	(44,582)		L	02/12/2018.
767744	10	5	RITCHIE BROS AUCTIONEERS.....	A.		1,556,000	50,912	32.720	50,912	49,687		657		1,226		1,226		L	09/20/2018.
8676EP	10	8	SUNOPTA INC.....	A.		10,523,000	40,724	3.870	40,724	40,724					25,552	(25,552)		L	12/19/2018.
94106B	10	1	WASTE CONNECTIONS INC.....	A.		2,649,000	196,688	74.250	196,688	120,738		1,088		8,057		8,057		L	11/06/2018.
G1151C	10	1	ACCENTURE PLC IRELAND.....	C		1,363,000	192,197	141.010	192,197	92,439		3,742		(17,382)		(17,382)		L	09/17/2018.
N00985	10	6	AERCAP HOLDINGS NV.....	C		1,075,000	42,570	39.600	42,570	42,570				(9,599)	4,051	(13,650)		L	10/30/2018.
G0176J	10	9	ALLEGION PUB LTD CO.....	C		200,000	15,942	79.710	15,942	6,060				30		30		L	06/17/2016.
G0177J	10	8	ALLERGAN PLC.....	C		678,000	90,621	133.660	90,621	90,621		1,921			20,514	(20,514)		L	06/15/2018.
G02602	10	3	AMDOCS LTD.....	C		1,700,000	99,586	58.580	99,586	57,021	425	1,570		(11,659)		(11,659)		L	11/28/2018.
G0408V	10	2	AON PLC.....	C		516,000	75,006	145.360	75,006	22,145		791		5,624		5,624		L	09/17/2018.
G6095L	10	9	APTIV PLC.....	C		1,976,000	121,662	61.570	121,662	121,662		1,687		(23,753)	23,745	(47,497)		L	06/15/2018.
G0585R	10	6	ASSURED GUARANTY LTD COMMON STK.....	C		1,950,000	74,646	38.280	74,646	61,655		1,009		5,939		5,939		L	12/10/2018.
G0684D	10	7	ATHENE HLDG LTD.....	C		2,650,000	105,550	39.830	105,550	105,550					29,792	(29,792)		L	09/21/2018.
G06242	10	4	ATLASSIAN CORP PLC.....	C		600,000	53,388	88.980	53,388	30,889				22,863		22,863		L	10/22/2018.
G11196	10	5	BIOHAVEN PHARMACTL HLDG CO LTD.....	C		636,000	23,519	36.980	23,519	16,171				6,360		6,360		L	06/29/2017.
143658	30	0	Carnival Corp.....	C		859,000	42,349	49.300	42,349	28,089		1,652		(14,690)		(14,690)		L	06/15/2018.
H1467J	10	4	CHUBB LIMITED.....	C		983,000	126,984	129.180	126,984	88,467	718	2,813		(16,409)		(16,409)		L	09/17/2018.
N20944	10	9	CNH INDL N V.....	C		7,905,000	72,805	9.210	72,805	72,805		1,370		(3,399)	29,723	(33,122)		L	12/13/2017.
G2717B	10	8	CUSHMAN WAKEFIELD PLC.....	C		4,845,000	70,107	14.470	70,107	70,107					13,292	(13,292)		L	11/21/2018.
G29183	10	3	EATON CORP PLC.....	C		920,000	63,167	68.660	63,167	42,696		2,429		(9,522)		(9,522)		L	01/11/2017.
N14506	10	4	ELASTIC N V.....	C		250,000	17,870	71.480	17,870	16,153				1,717		1,717		L	11/20/2018.
G3223R	10	8	EVEREST RE GROUP LTD.....	C		86,000	18,727	217.760	18,727	18,727		456			301	(301)		L	06/16/2017.
G33856	10	8	FERROGLOBE PLC.....	C		9,029,000	14,356	1.590	14,356	14,356		1,040		(59,899)	66,358	(126,256)		L	12/26/2018.
H2906T	10	9	GARMIN LTD.....	C		259,000	16,400	63.320	16,400	10,449		505		710		710		L	09/21/2018.
G4412G	10	1	HERBALIFE LTD.....	C		850,000	50,108	58.950	50,108	48,601				1,506		1,506		L	12/21/2018.
G4617B	10	5	HORIZON PHARMA PLC.....	C		2,415,000	47,189	19.540	47,189	39,907				7,282		7,282		L	07/05/2018.
G47567	10	5	IHS MARKIT LTD.....	C		764,000	36,649	47.970	36,649	34,686				1,964		1,964		L	09/21/2018.
G47791	10	1	INGERSOLL-RAND PLC.....	C		1,247,000	113,764	91.230	113,764	80,825		1,739		1,003		1,003		L	10/24/2018.
G4863A	10	8	INTERNATIONAL GAME TECHNOLOGY.....	C		2,650,000	38,770	14.630	38,770	38,770		1,320		(7,186)	16,848	(24,034)		L	12/13/2018.
G491BT	10	8	INVESCO LTD.....	C		892,000	14,932	16.740	14,932	14,932		1,012		(14,765)	2,234	(16,999)		L	09/21/2018.
G50871	10	5	JAZZ PHARMACEUTICALS PLC.....	C		765,000	94,829	123.960	94,829	94,829				(0)	23,427	(23,427)		L	10/09/2018.
G51502	10	5	JOHNSON CTLIS INTL PLC.....	C		2,008,000	59,537	29.650	59,537	59,537	510	2,008			16,450	(16,450)		L	12/21/2018.

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

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
						F or ei gn													NAIC Market Indicator and Admini strative Symbol (a)	
CUSIP Identification			Description		Code		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
G54050	10	2	LAZARD LTD.....		C		.....850.000	.....31,374	.....36.910	.....31,374	.....31,325	.....	.....1,838	.....	.....(12,514)	.....	.....(12,514)	.....	.....L	04/27/2017.
G5494J	10	3	LINDE PLC.....		C		.....1,179.000	.....183,971	.....156.040	.....183,971	.....132,954	.....	.....965	.....	.....51,017	.....	.....51,017	.....	.....L	12/21/2018.
N53745	10	0	LYONDELLBASELL INDUSTRIES N V.....		C		.....676.000	.....56,216	.....83.160	.....56,216	.....42,527	.....	.....2,704	.....	.....(18,360)	.....	.....(18,360)	.....	.....L	02/26/2018.
G5876H	10	5	MARVELL TECHNOLOGY GROUP LTD.....		C		.....6,150.000	.....99,569	.....16.190	.....99,569	.....99,569	.....369	.....1,169	.....	.....(21,240)	.....9.083	.....(30,323)	.....	.....L	12/19/2018.
G5960L	10	3	MEDTRONIC PLC.....		C		.....2,866.000	.....260,691	.....90.960	.....260,691	.....206,061	.....1,433	.....5,451	.....	.....28,916	.....	.....28,916	.....	.....L	09/17/2018.
G60754	10	1	MICHAEL KORS HLDGS LTD.....		C		.....2,054.000	.....77,888	.....37.920	.....77,888	.....77,888	.....	.....	.....	.....(7,069)	.....43.943	.....(51,011)	.....	.....L	06/05/2018.
N59465	10	9	MYLAN N V.....		C		.....1,082.000	.....29,647	.....27.400	.....29,647	.....29,647	.....	.....	.....	.....(5,504)	.....10.460	.....(15,964)	.....	.....L	09/17/2018.
G6518L	10	8	NIELSEN HLDGS PLC.....		C		.....758.000	.....17,684	.....23.330	.....17,684	.....17,684	.....	.....1,001	.....	.....	.....9.439	.....(9,439)	.....	.....L	09/21/2018.
G6564A	10	5	NOMAD HLDGS LTD.....		C		.....6,545.000	.....109,432	.....16.720	.....109,432	.....100,733	.....	.....	.....	.....(3,496)	.....	.....(3,496)	.....	.....L	12/31/2018.
G66721	10	4	NORWEGIAN CRUISE LINE HLDGS LT.....		C		.....466.000	.....19,754	.....42.390	.....19,754	.....19,754	.....	.....	.....	.....	.....5.238	.....(5,238)	.....	.....L	11/29/2018.
G7S00T	10	4	PENTAIR PLC.....		C		.....348.000	.....13,147	.....37.780	.....13,147	.....9,068	.....	.....365	.....	.....(5,773)	.....	.....(5,773)	.....	.....L	06/16/2017.
G97822	10	3	PERRIGO CO PLC.....		C		.....266.000	.....10,308	.....38.750	.....10,308	.....10,308	.....	.....205	.....	.....(1,045)	.....11.832	.....(12,877)	.....	.....L	08/02/2016.
N72482	12	3	QIAGEN NV.....		C		.....2,590.000	.....89,226	.....34.450	.....89,226	.....85,687	.....	.....3,539	.....	.....3,539	.....	.....3,539	.....	.....L	12/31/2018.
G7496G	10	3	RENAISSANCERE HOLDINGS LTD.....		C		.....850.000	.....113,645	.....133.700	.....113,645	.....104,540	.....	.....847	.....	.....5,016	.....	.....5,016	.....	.....L	12/31/2018.
V7780T	10	3	ROYAL CARIBBEAN CRUISES LTD.....		C		.....1,164.000	.....113,828	.....97.790	.....113,828	.....113,828	.....815	.....1,925	.....	.....(13,817)	.....11.429	.....(25,246)	.....	.....L	09/21/2018.
783513	20	3	RYANAIR HLDGS PLC.....		C		.....1,000.000	.....71,340	.....71.340	.....71,340	.....71,340	.....	.....	.....	.....(15,635)	.....16.656	.....(32,292)	.....	.....L	09/18/2018.
806857	10	8	Schlumberger Ltd.....		C		.....2,977.000	.....107,410	.....36.080	.....107,410	.....107,410	.....1,469	.....5,767	.....	.....(40,431)	.....51.344	.....(91,774)	.....	.....L	12/21/2018.
G7945M	10	7	SEAGATE TECHNOLOGY PLC.....		C		.....555.000	.....21,417	.....38.590	.....21,417	.....19,366	.....350	.....1,395	.....	.....(2,343)	.....	.....(2,343)	.....	.....L	06/15/2018.
H84989	10	4	TE CONNECTIVITY LTD.....		C		.....735.000	.....55,588	.....75.630	.....55,588	.....26,544	.....	.....1,264	.....	.....(14,266)	.....	.....(14,266)	.....	.....L	07/27/2017.
G87110	10	5	TECHNIPFMC PLC.....		C		.....925.000	.....18,112	.....19.580	.....18,112	.....18,112	.....	.....481	.....	.....(1,396)	.....9.454	.....(10,850)	.....	.....L	01/17/2017.
G96629	10	3	WILLIS TOWERS WATSON PUB LTD.....		C		.....786.000	.....119,362	.....151.860	.....119,362	.....113,305	.....436	.....643	.....	.....(1,198)	.....	.....(1,198)	.....	.....L	12/20/2018.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....							.....89,634,230	XXX	.....89,634,230	.....61,319,838	.....70,451	.....1,947,446	.....0	.....(7,462,753)	.....2,655,146	.....(10,117,899)	.....0	XXX	XXX	
9799999. Total - Common Stock.....							.....89,634,230	XXX	.....89,634,230	.....61,319,838	.....70,451	.....1,947,446	.....0	.....(7,462,753)	.....2,655,146	.....(10,117,899)	.....0	XXX	XXX	
9899999. Total Common and Preferred Stock.....							.....89,634,230	XXX	.....89,634,230	.....61,319,838	.....70,451	.....1,947,446	.....0	.....(7,462,753)	.....2,655,146	.....(10,117,899)	.....0	XXX	XXX	

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....1, the total \$ value (included in Column 8) of all such issues \$.....26,061,172.

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												
36179S	5L	7	GNMA II POOL MA4451M.....			04/23/2018.....	CS First Boston Corp.....			992,509	990,806	2,312
36179T	EY	7	GNMA II POOL MA4651M.....			04/23/2018.....	CitiGroup.....			1,031,748	1,059,307	2,119
36179T	NS	0	GNMA II POOL MA4901M.....			03/28/2018.....	Nomura Securities International Inc.....			1,018,458	989,695	3,079
36179T	7L	3	GNMA II POOL MA5399M.....			11/27/2018.....	CitiGroup.....			510,863	496,322	1,675
36179U	CB	6	GNMA II POOL MA5466M.....			10/30/2018.....	Nomura Securities International Inc.....			1,006,307	997,888	3,326
912810	RT	7	US TREASURY BONDS.....			05/31/2018.....	JP Morgan.....			1,294,453	1,500,000	11,785
912810	SA	7	US TREASURY BONDS.....			04/23/2018.....	Merrill-Lynch.....			486,250	500,000	2,859
912810	FD	5	US TREASURY INFLATION INDEX.....			05/30/2018.....	UBSW Warburg.....			68,648	35,000	246
912810	FH	6	US TREASURY INFLATION INDEX.....			05/30/2018.....	HSBC Securities.....			80,066	40,000	296
912810	FQ	6	US TREASURY INFLATION INDEX.....			05/30/2018.....	Goldman Sachs.....			37,529	20,000	119
912810	FR	4	US TREASURY INFLATION INDEX.....			04/30/2018.....	UBSW Warburg.....			95,305	65,000	597
912810	FS	2	US TREASURY INFLATION INDEX.....			04/30/2018.....	Wells Fargo Bank.....			116,872	85,000	624
912810	PS	1	US TREASURY INFLATION INDEX.....			04/30/2018.....	Merrill-Lynch.....			98,264	70,000	601
912810	PV	4	US TREASURY INFLATION INDEX.....			04/30/2018.....	Barclays Bank.....			97,245	75,000	457
912810	PZ	5	US TREASURY INFLATION INDEX.....			04/30/2018.....	Barclays Bank.....			272,788	200,000	1,698
912810	QF	8	US TREASURY INFLATION INDEX.....			04/30/2018.....	UBSW Warburg.....			43,398	30,000	152
912810	QP	6	US TREASURY INFLATION INDEX.....			04/30/2018.....	HSBC Securities.....			43,217	30,000	150
912810	QV	3	US TREASURY INFLATION INDEX.....			04/30/2018.....	Merrill-Lynch.....			90,919	85,000	146
912810	RA	8	US TREASURY INFLATION INDEX.....			04/30/2018.....	VARIOUS.....			71,665	70,000	141
912810	RF	7	US TREASURY INFLATION INDEX.....			07/27/2018.....	Merrill-Lynch.....			182,001	155,000	553
912810	RL	4	US TREASURY INFLATION INDEX.....			04/30/2018.....	Deutsche Bank.....			106,644	105,000	173
912810	RR	1	US TREASURY INFLATION INDEX.....			09/14/2018.....	VARIOUS.....			139,179	130,000	228
912810	RW	0	US TREASURY INFLATION INDEX.....			04/30/2018.....	Deutsche Bank.....			51,099	50,000	94
912810	SB	5	US TREASURY INFLATION INDEX.....			10/31/2018.....	VARIOUS.....			1,015,350	1,015,000	1,966
912828	2L	3	US TREASURY INFLATION INDEX.....			07/27/2018.....	VARIOUS.....			192,545	195,000	122
912828	3R	9	US TREASURY INFLATION INDEX.....			05/30/2018.....	VARIOUS.....			2,221,402	2,250,000	2,292
912828	4H	0	US TREASURY INFLATION INDEX.....			12/31/2018.....	VARIOUS.....			2,512,874	2,500,000	3,765
912828	B2	5	US TREASURY INFLATION INDEX.....			04/30/2018.....	Goldman Sachs.....			159,574	150,000	293
912828	H4	5	US TREASURY INFLATION INDEX.....			04/30/2018.....	CS First Boston Corp.....			132,487	130,000	100
912828	K3	3	US TREASURY INFLATION INDEX.....			04/30/2018.....	Deutsche Bank.....			226,704	215,000	12
912828	MF	4	US TREASURY INFLATION INDEX.....			04/30/2018.....	Deutsche Bank.....			105,336	90,000	417
912828	N7	1	US TREASURY INFLATION INDEX.....			04/30/2018.....	VARIOUS.....			239,182	230,000	344
912828	NM	8	US TREASURY INFLATION INDEX.....			04/30/2018.....	Goldman Sachs.....			122,394	105,000	439
912828	PP	9	US TREASURY INFLATION INDEX.....			04/30/2018.....	CS First Boston Corp.....			190,941	165,000	619
912828	Q6	0	US TREASURY INFLATION INDEX.....			08/31/2018.....	VARIOUS.....			134,793	130,000	12
912828	QV	5	US TREASURY INFLATION INDEX.....			04/23/2018.....	Barclays Bank.....			333,204	300,000	572
912828	S5	0	US TREASURY INFLATION INDEX.....			04/30/2018.....	Goldman Sachs.....			114,072	115,000	44
912828	SA	9	US TREASURY INFLATION INDEX.....			05/30/2018.....	VARIOUS.....			444,137	410,000	173
912828	TE	0	US TREASURY INFLATION INDEX.....			04/30/2018.....	UBSW Warburg.....			159,689	150,000	59
912828	UH	1	US TREASURY INFLATION INDEX.....			04/30/2018.....	Barclays Bank.....			163,236	155,000	61
912828	V4	9	US TREASURY INFLATION INDEX.....			04/30/2018.....	Deutsche Bank.....			144,721	145,000	164
912828	VM	9	US TREASURY INFLATION INDEX.....			04/23/2018.....	HSBC Securities.....			317,143	300,000	332
912828	WU	0	US TREASURY INFLATION INDEX.....			07/27/2018.....	VARIOUS.....			279,846	275,000	73
912828	X3	9	US TREASURY INFLATION INDEX.....			07/27/2018.....	VARIOUS.....			225,719	225,000	30
912828	XL	9	US TREASURY INFLATION INDEX.....			04/30/2018.....	Goldman Sachs.....			195,347	190,000	219
912828	Y3	8	US TREASURY INFLATION INDEX.....			11/30/2018.....	VARIOUS.....			1,956,562	1,980,000	2,972

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		
912828	2R	0	US TREASURY NOTES.....		01/31/2018.....	HSBC Securities.....		959,453	1,000,000	10,394		
912828	3Q	1	US TREASURY NOTES.....		01/31/2018.....	Barclays Bank.....		7,935,000	8,000,000	7,514		
912828	3W	8	US TREASURY NOTES.....		04/23/2018.....	Merrill-Lynch.....		1,962,813	2,000,000	10,483		
912828	3X	6	US TREASURY NOTES.....		02/28/2018.....	Barclays Bank.....		1,990,781	2,000,000	1,740		
912828	3Z	1	US TREASURY NOTES.....		03/28/2018.....	Bank of Montreal.....		6,510,918	6,500,000	14,086		
912828	4D	9	US TREASURY NOTES.....		04/23/2018.....	Merrill-Lynch.....		4,926,953	5,000,000	8,538		
912828	4G	2	US TREASURY NOTES.....		04/30/2018.....	Barclays Bank.....		17,871,563	18,000,000	14,016		
912828	4N	7	US TREASURY NOTES.....		07/31/2018.....	BNP Paribas Securities.....		4,497,188	4,500,000	20,391		
912828	4S	6	US TREASURY NOTES.....		05/31/2018.....	Barclays Bank.....		3,012,422	3,000,000	225		
912828	4V	9	US TREASURY NOTES.....		09/28/2018.....	BNP Paribas Securities.....		5,910,000	6,000,000	22,031		
912828	4X	5	US TREASURY NOTES.....		08/31/2018.....	Barclays De Zoete Wedd Inc.....		8,507,305	8,500,000	2,583		
912828	5F	3	US TREASURY NOTES.....		10/31/2018.....	Bank Of California.....		5,491,836	5,500,000	7,385		
912828	5L	0	US TREASURY NOTES.....		11/30/2018.....	Bank Of California.....		8,259,668	8,250,000	11,794		
912828	5N	6	US TREASURY NOTES.....		11/30/2018.....	Jefferies & Co Inc.....		2,990,625	3,000,000	711		
912828	5T	3	US TREASURY NOTES.....		12/31/2018.....	Merrill-Lynch.....		4,505,449	4,500,000	653		
912828	XZ	8	US TREASURY NOTES.....		06/29/2018.....	BNP Paribas Securities.....		1,494,375	1,500,000	224		
912828	YZ	0	US TREASURY NOTES.....		07/31/2018.....	Bank Of California.....		9,962,500	10,000,000	12,126		
0599999. Total - Bonds - U.S. Government.....								116,311,531	116,449,017	193,405		

Bonds - All Other Government

30216B	GK	2	EXPORT DEV CDA.....	A.....	04/30/2018.....	RBC Dean Rauscher.....			476,085	500,000	210
68323A	EQ	3	ONTARIO PROV CDA.....	A.....	04/30/2018.....	Wells Fargo Bank.....			480,160	500,000	886
00828E	DC	0	AFRICAN DEV BK GLOBAL MTN SR.....	C.....	09/13/2018.....	JP Morgan.....			199,622	200,000	
045167	EF	6	ASIAN DEV BK.....	C.....	04/30/2018.....	Deutsche Bank.....			404,535	410,000	2,639
298785	HM	1	EUROPEAN INVT BK.....	C.....	02/28/2018.....	Goldman Sachs.....			473,605	500,000	3,233
4581X0	DB	1	INTER AMERN DEV BK GLOBAL MTN.....	C.....	09/28/2018.....	HSBC Securities.....			992,120	1,000,000	11,885
459058	FY	4	INTERNATIONAL BK FOR RECON &.....	C.....	06/29/2018.....	CIBC World Markets.....			728,880	750,000	6,542
45950K	CP	3	INTERNATIONAL FIN CORP.....	C.....	07/24/2018.....	Bank Of America.....			63,696	64,000	
471048	BE	7	JAPAN BK INTL COOPERATION.....	C.....	04/30/2018.....	SMBC NIKKO CAPITAL MARKETS.....			486,890	500,000	6,030
500769	FW	9	KREDITANSTALT FUR WIEDERAUFBAU.....	C.....	08/31/2018.....	Bank Of America.....			1,499,085	1,500,000	17,646
500769	HS	6	KREDITANSTALT FUR WIEDERAUFBAU.....	C.....	01/31/2018.....	Wells Fargo Bank.....			250,318	250,000	40
91087B	AD	2	UNITED MEXICAN STATES.....	C.....	02/28/2018.....	Jefferies & Co Inc.....			235,563	250,000	703
1099999. Total - Bonds - All Other Government.....									6,290,558	6,424,000	49,813

Bonds - U.S. Special Revenue and Special Assessment

3137EA	EM	7	FHLMC.....			04/30/2018.....	JP Morgan.....		999,343	1,000,000	833
3132XU	SH	9	FHLMC GOLD POOL Q52319.....			05/29/2018.....	Nomura Securities International Inc.....		530,032	530,695	1,496
3132Y1	VU	9	FHLMC GOLD POOL Q57826.....			08/30/2018.....	National Financial Svcs.....		1,040,156	1,000,000	3,750
3132QV	JT	9	FHLMC PC GOLD POOL Q38373.....			01/30/2018.....	MLPF & S/Fixed Income.....		1,021,654	1,007,331	2,938
3132Y1	HK	7	FHLMC PC GOLD POOL Q57433.....			07/26/2018.....	Wells Fargo Bank.....		1,015,781	1,000,000	2,889
3137AU	PE	3	FHLMC REMIC SERIES K-021.....			07/26/2018.....	Wells Fargo Bank.....		97,664	100,000	200
3137FE	ZU	7	FHLMC REMIC SERIES K-076.....			05/22/2018.....	CitiGroup.....		102,549	100,000	325
3137FJ	XQ	7	FHLMC REMIC SERIES K-733.....			11/01/2018.....	Wells Fargo Bank.....		100,915	100,000	83
3135G0	S3	8	FNMA.....			04/30/2018.....	JP Morgan.....		486,577	500,000	3,222
3135G0	U2	7	FNMA.....			04/30/2018.....	JP Morgan.....		995,132	1,000,000	1,250
3140HM	N2	6	FNMA POOL BK7608.....			09/28/2018.....	Wells Fargo Bank.....		1,007,165	996,230	
3140J6	GQ	4	FNMA POOL BM2006.....			04/26/2018.....	CitiGroup.....		604,172	594,237	1,717
3140Q7	2X	4	FNMA POOL CA0789.....			05/29/2018.....	CitiGroup.....		521,497	513,000	1,446

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
3140Q8 CV 5	FNMA POOL CA0983.....				04/26/2018.....	Nomura Securities International Inc.....		409,394	393,116	1,278
31418C PE 8	FNMA POOL MA3120.....				02/26/2018.....	Nomura Securities International Inc.....		996,946	995,236	2,516
31418C PN 8	FNMA POOL MA3128.....				09/26/2018.....	Raymond James and Assoc.....		447,463	449,712	1,137
31418C ZJ 6	FNMA POOL MA3444.....				11/27/2018.....	CitiGroup.....		500,816	487,634	1,646
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							10,877,256	10,767,192	26,726

Bonds - Industrial and Miscellaneous

88579Y BB 6	3M CO.....				09/11/2018.....	CitiGroup.....		90,778	91,000	
002824 BD 1	ABBOTT LABS.....				10/31/2018.....	CitiGroup.....		294,882	300,000	3,673
00287Y BE 8	ABBVIE INC.....				09/13/2018.....	Morgan Stanley.....		199,656	200,000	
00287Y BF 5	ABBVIE INC.....				09/13/2018.....	JP Morgan.....		59,487	60,000	
00440E AS 6	ACE INA HLDG INC.....				05/11/2018.....	National Financial Svcs.....		97,056	100,000	525
00115A AH 2	AEP TRANSMISSION CO LLC.....				05/10/2018.....	Direct.....		49,880	50,000	
00817Y AV 0	AETNA INC NEW.....				09/12/2018.....	Hilltop Securities.....		124,972	130,000	900
00912X BE 3	AIR LEASE CORP.....				09/10/2018.....	Wells Fargo Bank.....		42,695	43,000	
02007E AF 5	ALLY AUTO RECV TR 2017-3.....				05/01/2018.....	Wells Fargo Bank.....		73,424	75,000	75
023135 BC 9	AMAZON COM INC.....				06/08/2018.....	Direct.....		89,839	90,000	
023135 BJ 4	AMAZON COM INC.....				06/08/2018.....	Direct.....		14,889	15,000	
023135 BM 7	AMAZON COM INC.....				06/08/2018.....	Direct.....		218,510	200,000	
02377B AB 2	AMER AIRLINES PT TR 2015-2.....				09/28/2018.....	Bank Of California.....		432,036	440,804	441
02361D AS 9	AMEREN ILL CO.....				11/30/2018.....	Keybanc Capital Markets.....		500,190	500,000	1,003
02665W CQ 2	AMERICAN HONDA FIN CORP MTN.....				10/03/2018.....	Merrill-Lynch.....		99,918	100,000	
026874 DK 0	AMERICAN INTL GROUP INC.....				04/30/2018.....	MLPF & S/Fixed Income.....		496,375	500,000	2,100
03027X AD 2	AMERICAN TOWER CORP NEW.....				09/13/2018.....	Pershing LLC.....		104,646	100,000	444
03027X AH 3	AMERICAN TOWER CORP NEW.....				03/14/2018.....	Hilltop Securities.....		149,969	150,000	426
03027X AK 6	AMERICAN TOWER CORP NEW.....				05/30/2018.....	Jefferies & Co Inc.....		93,597	100,000	431
03027X AM 2	AMERICAN TOWER CORP NEW.....				06/13/2018.....	Jefferies & Co Inc.....		67,883	75,000	977
03066H AD 9	AMERICREDIT AUTO RECV 2018-1.....				05/15/2018.....	BNP Paribas Securities.....		49,991	50,000	
032511 BG 1	ANADARKO PETE CORP.....				08/30/2018.....	Hilltop Securities.....		78,814	60,000	1,195
032654 AN 5	ANALOG DEVICES INC.....				04/30/2018.....	Wells Fargo Bank.....		478,830	500,000	7,146
035242 AJ 5	ANHEUSER BUSCH INBEV FIN INC.....				05/31/2018.....	HSBC Securities.....		297,201	300,000	2,716
03522A AD 2	ANHEUSER-BUSCH COS LLC / ANHEU.....				11/13/2018.....	Direct.....		588,668	555,000	
03522A AF 7	ANHEUSER-BUSCH COS LLC / ANHEU.....				11/13/2018.....	Direct.....		311,865	280,000	
035240 AJ 9	ANHEUSER-BUSCH INBEV WLDW INC.....				03/20/2018.....	Barclays Bank.....		64,680	65,000	
035240 AM 2	ANHEUSER-BUSCH INBEV WLDW INC.....				03/20/2018.....	Merrill-Lynch.....		49,278	50,000	
036752 AB 9	ANTHEM INC.....				04/30/2018.....	CitiGroup.....		476,575	500,000	8,162
037833 AK 6	APPLE INC.....				08/09/2018.....	Goldman Sachs.....		14,539	15,000	100
037833 BY 5	APPLE INC.....				08/09/2018.....	Goldman Sachs.....		118,122	120,000	1,842
037833 CG 3	APPLE INC.....				05/17/2018.....	VARIOUS.....		146,000	145,000	1,773
037833 CU 2	APPLE INC.....				10/29/2018.....	Barclays Bank.....		9,641	10,000	135
037833 CX 6	APPLE INC.....				09/26/2018.....	Morgan Stanley.....		113,848	120,000	980
037833 DB 3	APPLE INC.....				01/22/2018.....	Goldman Sachs.....		154,739	160,000	1,701
037833 DD 9	APPLE INC.....				02/16/2018.....	Morgan Stanley.....		153,339	160,000	2,650
037833 DF 4	APPLE INC.....				07/18/2018.....	Goldman Sachs.....		230,993	240,000	128
03939C AA 1	ARCH CAPITAL FINANCE LLC.....				04/30/2018.....	Pershing LLC.....		497,925	500,000	7,632
00206R BK 7	AT&T INC.....				11/30/2018.....	VARIOUS.....		17,306	20,000	278
00206R CN 0	AT&T INC.....				02/20/2018.....	Pershing LLC.....		139,542	145,000	1,328

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
00206R	CQ	3	AT&T INC.....			05/17/2018.....	Goldman Sachs.....		9,107	10,000	8
00206R	CT	7	AT&T INC.....			02/01/2018.....	First Tennessee Bank.....		65,753	65,000	1,251
00206R	CU	4	AT&T INC.....			12/18/2018.....	Barclays Bank.....		5,088	5,000	98
00206R	DD	1	AT&T INC.....			05/24/2018.....	Goldman Sachs.....		103,402	105,000	1,544
00206R	DF	6	AT&T INC.....			03/23/2018.....	CitiGroup.....		5,505	5,000	35
00206R	GH	9	AT&T INC.....			11/26/2018.....	Direct.....		74,381	60,000	
00206R	GL	0	AT&T INC.....			11/26/2018.....	Direct.....		188,934	197,000	
00206R	GQ	9	AT&T INC.....			11/26/2018.....	Direct.....		738,410	780,000	
00206R	HA	3	AT&T INC.....			11/26/2018.....	Direct.....		43,133	45,000	
052769	AE	6	AUTODESK INC.....			08/09/2018.....	Robert W Baird & Co.....		94,236	100,000	331
06051G	GZ	6	BANK AMER CORP.....			01/18/2018.....	Merrill-Lynch.....		100,000	100,000	
06051G	HC	6	BANK AMER CORP.....			05/23/2018.....	Direct.....		560,144	560,000	
06406Y	AA	0	BANK NEW YORK MELLON CORP.....			04/30/2018.....	JP Morgan.....		463,645	500,000	3,163
05526D	AV	7	BAT CAP CORP.....			11/23/2018.....	Direct.....		75,000	75,000	
05526D	BB	0	BAT CAP CORP.....			11/23/2018.....	Direct.....		95,000	95,000	
05526D	BF	1	BAT CAP CORP.....			11/23/2018.....	Direct.....		30,000	30,000	
08162P	AX	9	BENCHMARK MTG TR 2018-B1.....			01/19/2018.....	Deutsche Bank.....		102,993	100,000	306
08161H	AB	6	BENCHMARK MTG TR 2018-B4.....			07/01/2018.....	Deutsche Bank.....		102,998	100,000	133
08160B	AD	6	BENCHMARK MTG TR 2018-B5.....			08/16/2018.....	Deutsche Bank.....		103,996	100,000	234
10373Q	AT	7	BP CAP MKTS AMER INC.....			12/14/2018.....	Direct.....		371,846	390,000	
10373Q	AV	2	BP CAP MKTS AMER INC.....			12/14/2018.....	Direct.....		66,116	70,000	
10373Q	AW	0	BP CAP MKTS AMER INC.....			12/14/2018.....	Direct.....		162,185	160,000	
10373Q	AY	6	BP CAP MKTS AMER INC.....			12/14/2018.....	Direct.....		14,781	15,000	
11134L	AD	1	BROADCOM CORP/BROADCOM CAYMAN.....			07/11/2018.....	VARIOUS.....		546,071	550,000	4,005
11134L	AH	2	BROADCOM CORP/BROADCOM CAYMAN.....			09/27/2018.....	VARIOUS.....		80,740	85,000	1,074
11134L	AP	4	BROADCOM CORP/BROADCOM CAYMAN.....			08/03/2018.....	Morgan Stanley.....		83,304	90,000	172
134429	BE	8	CAMPBELL SOUP CO.....			03/12/2018.....	CS First Boston Corp.....		199,702	200,000	
134429	BH	1	CAMPBELL SOUP CO.....			03/12/2018.....	CS First Boston Corp.....		99,527	100,000	
14314X	AD	1	CARMAX AUTO OWNER TR 2018-2.....			05/01/2018.....	Barclays Bank.....		99,910	100,000	70
151020	BB	9	CELGENE CORP.....			04/30/2018.....	JP Morgan.....		482,370	500,000	3,900
161175	AY	0	CHARTER COMMUNICATIONS OPER.....			06/27/2018.....	National Financial Svcs.....		60,760	60,000	1,276
161175	BJ	2	CHARTER COMMUNICATIONS OPER.....			07/02/2018.....	Goldman Sachs.....		196,059	215,000	1,815
161175	BK	9	CHARTER COMMUNICATIONS OPER.....			10/17/2018.....	Wells Fargo Bank.....		32,958	35,000	139
166764	AB	6	CHEVRON CORP NEW.....			06/06/2018.....	Goldman Sachs.....		207,097	215,000	42
166764	BL	3	CHEVRON CORP NEW.....			10/15/2018.....	VARIOUS.....		295,397	310,000	3,263
171798	AD	3	CIMAREX ENERGY CO.....			07/26/2018.....	First Tennessee Bank.....		96,878	100,000	813
17275R	AH	5	CISCO SYS INC.....			04/10/2018.....	Barclays Bank.....		15,486	15,000	161
17275R	BJ	0	CISCO SYS INC.....			11/28/2018.....	JP Morgan.....		96,053	100,000	360
17305E	GK	5	CITIBANK CCIT 2018-A1.....			01/25/2018.....	CitiGroup.....		49,993	50,000	
17327F	AD	8	CITIGROUP COML MTG TR 2018-B2.....			03/08/2018.....	CitiGroup.....		102,997	100,000	212
172967	KB	6	CITIGROUP INC.....			05/31/2018.....	Goldman Sachs.....		494,825	500,000	1,399
177376	AE	0	CITRIX SYS INC.....			01/04/2018.....	Barclays Bank.....		50,817	50,000	331
12572Q	AJ	4	CME GROUP INC.....			06/14/2018.....	Barclays Bank.....		59,990	60,000	
20030N	BS	9	COMCAST CORP NEW.....			10/03/2018.....	Goldman Sachs.....		94,781	100,000	298
20030N	CG	4	COMCAST CORP NEW.....			07/17/2018.....	CitiGroup.....		31,288	35,000	297
20030N	CN	9	COMCAST CORP NEW.....			11/09/2018.....	VARIOUS.....		206,934	207,000	80

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
20030N CT 6	COMCAST CORP NEW.....			11/09/2018.....	VARIOUS.....		244,074	245,000	629
12595V AD 9	COMM MTG TR 2018-COR3.....			05/04/2018.....	Deutsche Bank.....		102,994	100,000	246
205887 BZ 4	CONAGRA BRANDS INC.....			10/15/2018.....	Goldman Sachs.....		79,908	80,000	
205887 CD 2	CONAGRA BRANDS INC.....			10/15/2018.....	Goldman Sachs.....		49,792	50,000	
208251 AE 8	CONOCO INC.....			09/25/2018.....	Hilltop Securities.....		43,575	35,000	1,095
21036P AW 8	CONSTELLATION BRANDS INC.....			06/29/2018.....	Barclays Bank.....		480,165	500,000	2,061
126650 CX 6	CVS HEALTH CORP.....			03/06/2018.....	Merrill-Lynch.....		83,805	85,000	
126650 CZ 1	CVS HEALTH CORP.....			03/28/2018.....	VARIOUS.....		522,138	505,000	1,291
126650 DC 1	CVS HEALTH CORP.....			03/06/2018.....	JP Morgan.....		169,913	170,000	
24422E UB 3	DEERE JOHN CAP CORP MTNS BE.....			01/03/2018.....	HSBC Securities.....		99,838	100,000	
24422E UK 3	DEERE JOHN CAP CORP MTNS BE.....			09/05/2018.....	Goldman Sachs.....		99,969	100,000	
25272K AG 8	DIAMOND 1 FIN CORP/DIAMOND 2.....			10/16/2018.....	Goldman Sachs.....		234,812	225,000	4,190
25272K AK 9	DIAMOND 1 FIN CORP/DIAMOND 2.....			07/23/2018.....	JP Morgan.....		121,134	115,000	769
25470D AV 1	DISCOVERY COMMUNICATIONS LLC.....			04/03/2018.....	Direct.....		100,608	100,000	
25468P DB 9	DISNEY WALT CO MTNS BE.....			07/25/2018.....	Goldman Sachs.....		88,896	90,000	578
25468P DQ 6	DISNEY WALT CO MTNS BE.....			06/21/2018.....	Goldman Sachs.....		228,559	235,000	1,775
256746 AF 5	DOLLAR TREE INC.....			04/05/2018.....	Merrill-Lynch.....		64,879	65,000	
26078J AB 6	DOWDUPONT INC.....			11/14/2018.....	CS First Boston Corp.....		90,000	90,000	
26078J AE 0	DOWDUPONT INC.....			11/14/2018.....	CS First Boston Corp.....		83,000	83,000	
278865 BD 1	ECOLAB INC.....			04/18/2018.....	Direct.....		24,924	25,000	
29273R AJ 8	ENERGY TRANSFER PRTNRS L P.....			03/09/2018.....	Hilltop Securities.....		23,969	20,000	300
29273R AN 9	ENERGY TRANSFER PRTNRS L P.....			06/29/2018.....	JP Morgan.....		513,860	500,000	2,067
29364W AW 8	ENTERGY LA LLC.....			04/30/2018.....	Deutsche Bank.....		477,850	500,000	1,399
29379V BE 2	ENTERPRISE PRODS OPER LLC.....			07/26/2018.....	Goldman Sachs.....		39,912	40,000	688
29379V BT 9	ENTERPRISE PRODS OPER LLC.....			10/09/2018.....	Barclays Bank.....		118,595	120,000	
30040W AE 8	EVERSOURCE ENERGY.....			01/03/2018.....	Wells Fargo Bank.....		64,956	65,000	
31428X BQ 8	FEDEX CORP.....			02/28/2018.....	Morgan Stanley.....		140,921	150,000	540
337738 AP 3	FISERV INC.....			06/07/2018.....	Robert W Baird & Co.....		19,886	20,000	21
34528Q GH 1	FORD CREDIT FLRPLN TR 2018-3.....			11/06/2018.....	Merrill-Lynch.....		49,989	50,000	
345397 YZ 0	FORD MOTOR CREDIT CO LLC.....			02/28/2018.....	JP Morgan.....		199,976	200,000	
369604 BD 4	GENERAL ELECTRIC CO.....			05/31/2018.....	Morgan Stanley.....		194,176	200,000	825
38141G GM 0	GOLDMAN SACHS GROUP INC.....			03/28/2018.....	Goldman Sachs.....		315,170	250,000	2,648
38141G WC 4	GOLDMAN SACHS GROUP INC.....			10/31/2018.....	Goldman Sachs.....		487,030	500,000	250
40573L AG 1	HALFMOON PARENT INC.....			09/06/2018.....	Morgan Stanley.....		65,000	65,000	
40573L AS 5	HALFMOON PARENT INC.....			09/06/2018.....	Morgan Stanley.....		84,887	85,000	
40573L AW 6	HALFMOON PARENT INC.....			09/06/2018.....	Morgan Stanley.....		19,955	20,000	
406216 AW 1	HALLIBURTON CO.....			05/02/2018.....	Morgan Stanley.....		12,531	10,000	91
406216 BE 0	HALLIBURTON CO.....			06/14/2018.....	Morgan Stanley.....		5,129	5,000	90
44933A AC 1	HYUNDAI AUTO REC V TR 2018-B.....			12/04/2018.....	Bank Of California.....		49,999	50,000	
458140 AX 8	INTEL CORP.....			04/30/2018.....	Jefferies & Co Inc.....		482,230	500,000	7,481
45866F AF 1	INTERCONTINENTAL EXCHANGE INC.....			02/28/2018.....	First Tennessee Bank.....		143,955	150,000	2,519
459200 JC 6	INTERNATIONAL BUSINESS MACHS.....			03/16/2018.....	Morgan Stanley.....		49,340	50,000	523
459506 AJ 0	INTERNATIONAL FLAVORS&FRAGRANC.....			09/24/2018.....	Morgan Stanley.....		32,989	33,000	
46647P AF 3	JP MORGAN CHASE BANK NA.....			01/31/2018.....	Merrill-Lynch.....		500,725	500,000	4,474
494550 AL 0	KINDER MORGAN ENERGY PARTNERS.....			07/18/2018.....	Pershing LLC.....		6,124	5,000	135
50077L AS 5	KRAFT HEINZ FOODS CO.....			06/04/2018.....	Barclays Bank.....		99,803	100,000	
565122 AB 4	MAPLE ESCROW SUBSIDIARY INC.....			05/31/2018.....	CitiGroup.....		251,353	250,000	287

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
571748	AZ	5	MARSH & MCLENNAN COS INC.....		02/15/2018.....	First Tennessee Bank.....		25,181	25,000	406
59156R	BM	9	METLIFE INC.....		05/11/2018.....	Pershing LLC.....		61,835	65,000	401
594918	AJ	3	MICROSOFT CORP.....		07/09/2018.....	CitiGroup.....		11,004	10,000	125
594918	BE	3	MICROSOFT CORP.....		06/15/2018.....	Morgan Stanley.....		4,988	5,000	71
594918	BX	1	MICROSOFT CORP.....		07/31/2018.....	Bank Of California.....		24,554	25,000	351
61744Y	AH	1	MORGAN STANLEY.....		04/30/2018.....	CitiGroup.....		485,480	500,000	6,226
61746B	DZ	6	MORGAN STANLEY.....		09/17/2018.....	First Tennessee Bank.....		29,594	30,000	168
55336V	AE	0	MPLX LP.....		07/25/2018.....	Goldman Sachs.....		25,597	25,000	38
55336V	AR	1	MPLX LP.....		04/30/2018.....	Wells Fargo Bank.....		481,820	500,000	4,667
63946B	AE	0	NBCUNIVERSAL MEDIA LLC.....		11/01/2018.....	JP Morgan.....		117,464	115,000	475
63946B	AJ	9	NBCUNIVERSAL MEDIA LLC.....		07/23/2018.....	Morgan Stanley.....		4,760	5,000	6
64110D	AF	1	NETAPP INC.....		05/11/2018.....	Robert W Baird & Co.....		52,628	55,000	232
655844	BQ	0	NORFOLK SOUTHERN CORP.....		07/25/2018.....	Jefferies & Co Inc.....		30,316	30,000	156
655844	BX	5	NORFOLK SOUTHERN CORP.....		05/24/2018.....	Direct.....		74,210	88,000	
665772	CQ	0	NORTHN STS PWR CO MINN.....		02/28/2018.....	Deutsche Bank.....		142,349	150,000	2,535
666807	BP	6	NORTHROP GRUMMAN CORP.....		02/28/2018.....	BNP Paribas Securities.....		144,660	150,000	2,334
674599	CH	6	OCCIDENTAL PETE CORP DEL.....		08/15/2018.....	Morgan Stanley.....		49,374	50,000	576
68389X	AP	0	ORACLE CORP.....		08/02/2018.....	Goldman Sachs.....		97,146	100,000	771
68389X	AU	9	ORACLE CORP.....		09/17/2018.....	Goldman Sachs.....		89,757	90,000	604
68389X	BB	0	ORACLE CORP.....		09/11/2018.....	Bank Of California.....		9,759	10,000	82
68389X	BC	8	ORACLE CORP.....		12/19/2018.....	Bank Of California.....		28,811	30,000	89
68389X	BE	4	ORACLE CORP.....		04/12/2018.....	Morgan Stanley.....		50,151	50,000	818
68389X	BM	6	ORACLE CORP.....		06/08/2018.....	Goldman Sachs.....		259,728	280,000	3,030
713448	DD	7	PEPSICO INC.....		05/31/2018.....	Barclays Bank.....		317,979	300,000	1,854
747525	AK	9	QUALCOMM INC.....		06/07/2018.....	Morgan Stanley.....		29,833	30,000	84
747525	AU	7	QUALCOMM INC.....		07/20/2018.....	Goldman Sachs.....		37,241	40,000	231
756109	AN	4	REALTY INCOME CORP.....		05/31/2018.....	MUFG SECURITIES AMERICAS INC.....		197,604	200,000	885
776743	AC	0	ROPER TECHNOLOGIES INC.....		06/29/2018.....	Wells Fargo Bank.....		489,045	500,000	700
785592	AS	5	SABINE PASS LIQUEFACTION LLC.....		11/26/2018.....	VARIOUS.....		220,641	215,000	3,490
80286A	AE	4	SANTANDER DRIVE AUTO 2018-5.....		10/16/2018.....	RBC Dean Rauscher.....		49,998	50,000	
80282K	AU	0	SANTANDER HLDGS USA INC.....		11/28/2018.....	JP Morgan.....		119,788	120,000	
808513	AU	9	SCHWAB CHARLES CORP NEW.....		02/28/2018.....	CitiGroup.....		145,139	150,000	1,133
828807	CW	5	SIMON PPTY GROUP LP.....		11/08/2018.....	National Financial Svcs.....		66,368	70,000	757
845437	BR	2	SOUTHWESTERN ELEC PWR CO.....		09/11/2018.....	JP Morgan.....		100,000	100,000	
86765B	AT	6	SUNOCO LOGISTICS PARTNERS.....		09/14/2018.....	Goldman Sachs.....		42,700	45,000	72
87165L	CC	3	SYNCHRONY CR CARD NT TR 2018-2.....		08/15/2018.....	VENDOR CODE JPMO NOT IN TABLE.....		100,629	100,000	19
872287	AF	4	TCI COMMUNICATIONS INC.....		07/17/2018.....	JP Morgan.....		265,787	215,000	7,243
887317	AR	6	TIME WARNER INC.....		01/09/2018.....	CS First Boston Corp.....		156,444	150,000	439
887317	BB	0	TIME WARNER INC.....		10/01/2018.....	VARIOUS.....		239,775	250,000	2,217
89236T	EL	5	TOYOTA MOTOR CREDIT CORP.....		01/08/2018.....	Merrill-Lynch.....		84,952	85,000	
902494	BF	9	TYSON FOODS INC.....		05/31/2018.....	Morgan Stanley.....		144,938	150,000	947
907818	DZ	8	UNION PAC CORP.....		05/11/2018.....	Hilltop Securities.....		4,949	5,000	69
907818	EY	0	UNION PAC CORP.....		11/30/2018.....	CitiGroup.....		492,630	500,000	9,656
913017	CG	2	UNITED TECHNOLOGIES CORP.....		05/31/2018.....	Marketaxess Europe Limited.....		192,430	200,000	358
91324P	CP	5	UNITEDHEALTH GROUP INC.....		04/06/2018.....	Goldman Sachs.....		91,550	90,000	797
91324P	DP	4	UNITEDHEALTH GROUP INC.....		12/13/2018.....	JP Morgan.....		54,811	55,000	

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
000000 00 0	US Bank 0268354091/2.....				11/29/2018.....	Direct.....		1,000,000	1,000,000	
92343V CZ 5	VERIZON COMMUNICATIONS INC.....				07/09/2018.....	Goldman Sachs.....		37,020	40,000	602
92343V DD 3	VERIZON COMMUNICATIONS INC.....				07/18/2018.....	VARIOUS.....		505,158	560,000	5,453
92343V DU 5	VERIZON COMMUNICATIONS INC.....				05/02/2018.....	Morgan Stanley.....		5,174	5,000	35
92343V DV 3	VERIZON COMMUNICATIONS INC.....				04/03/2018.....	CitiGroup.....		60,337	55,000	160
92343V EN 0	VERIZON COMMUNICATIONS INC.....				01/24/2018.....	Direct.....		581,826	576,000	
92343V ER 1	VERIZON COMMUNICATIONS INC.....				10/29/2018.....	VENDOR CODE JPMO NOT IN TABLE.....		248,773	250,000	3,908
92553P AU 6	VIACOM INC NEW.....				03/07/2018.....	Barclays Bank.....		5,407	5,000	7
931142 EJ 8	WALMART INC.....				06/29/2018.....	Deutsche Bank.....		703,402	700,000	365
94988J 5N 3	WELLS FARGO BANK NATL ASSN.....				08/31/2018.....	Goldman Sachs.....		493,340	500,000	1,806
95709T AH 3	WESTAR ENERGY INC.....				11/26/2018.....	Pershing LLC.....		19,169	20,000	199
981464 GL 8	WORLD FIN NETWORK CCMT 2018-A.....				05/23/2018.....	MUFG SECURITIES AMERICAS INC.....		99,723	100,000	85
98161V AC 4	WORLD OMNI AUTO TR 2018-A.....				01/30/2018.....	Wells Fargo Bank.....		49,987	50,000	
06367T G3 8	BANK OF MONTREAL.....	A.....			04/30/2018.....	Scotia Capital USA Inc.....		477,890	500,000	1,665
136385 AX 9	CANADIAN NAT RES LTD.....	A.....			07/31/2018.....	Hilltop Securities.....		48,869	50,000	326
67077M AA 6	NUTRIEN LTD.....	A.....			04/10/2018.....	Direct.....		44,962	45,000	
67077M AC 2	NUTRIEN LTD.....	A.....			04/10/2018.....	Direct.....		99,011	100,000	
67077M AJ 7	NUTRIEN LTD.....	A.....			04/11/2018.....	Direct.....		49,852	50,000	
67077M AS 7	NUTRIEN LTD.....	A.....			04/10/2018.....	Direct.....		172,032	150,000	
89114Q BC 1	TORONTO DOMINION BANK.....	A.....			10/31/2018.....	Marketaxess Europe Limited.....		295,410	300,000	2,875
893526 DJ 9	TRANSCANADA CORP.....	A.....			04/25/2018.....	Pershing LLC.....		42,275	35,000	743
89352H AE 9	TRANSCANADA PIPELINES LTD.....	A.....			03/07/2018.....	Barclays Bank.....		61,495	45,000	218
00507U AS 0	ACTAVIS FUNDING SCS.....	C.....			08/10/2018.....	CitiGroup.....		14,707	15,000	236
05964H AE 5	BANCO SANTANDER SA.....	C.....			04/30/2018.....	Nomura Securities International Inc.....		577,446	600,000	3,594
055451 AL 2	BHP BILLITON FIN USA LTD.....	C.....			10/31/2018.....	Goldman Sachs.....		298,890	300,000	4,360
25156P AC 7	DEUTSCHE TELEKOM INTL FIN B V.....	C.....			11/07/2018.....	Pershing LLC.....		194,631	145,000	5,054
29446M AB 8	EQUINOR ASA.....	C.....			10/03/2018.....	Goldman Sachs.....		123,416	125,000	315
606822 AW 4	MITSUBISHI UFJ FINL GROUP INC.....	C.....			07/17/2018.....	Mischler Financial Group.....		200,000	200,000	
60687Y AR 0	MIZUHO FINL GROUP INC.....	C.....			03/28/2018.....	SMBC NIKKO CAPITAL MARKETS.....		200,044	200,000	603
71654Q CG 5	PETROLEOS MEXICANOS.....	C.....			07/10/2018.....	VARIOUS.....		285,031	275,000	3,438
780097 BD 2	ROYAL BK SCOTLAND GROUP PLC.....	C.....			08/31/2018.....	MUFG SECURITIES AMERICAS INC.....		488,135	500,000	9,311
806854 AH 8	SCHLUMBERGER INVT SA.....	C.....			01/25/2018.....	CS First Boston Corp.....		103,985	100,000	588
822582 AN 2	SHELL INTERNATIONAL FIN BV.....	C.....			05/22/2018.....	VENDOR CODE DIRE NOT IN TABLE.....		35,233	30,000	270
822582 BT 8	SHELL INTERNATIONAL FIN BV.....	C.....			08/08/2018.....	Goldman Sachs.....		201,012	210,000	1,354
822582 BX 9	SHELL INTERNATIONAL FIN BV.....	C.....			07/09/2018.....	Goldman Sachs.....		51,098	55,000	455
89153V AL 3	TOTAL CAPITAL.....	C.....			09/10/2018.....	Goldman Sachs.....		269,415	265,000	4,196
92857W BD 1	VODAFONE GROUP PLC NEW.....	C.....			01/31/2018.....	HSBC Securities.....		5,025	5,000	99
92857W BJ 8	VODAFONE GROUP PLC NEW.....	C.....			10/01/2018.....	Goldman Sachs.....		164,025	165,000	2,325
961214 DW 0	WESTPAC BKG CORP.....	C.....			01/31/2018.....	Deutsche Bank.....		494,195	500,000	331
3899999.	Total - Bonds - Industrial and Miscellaneous.....							36,770,254	37,028,804	222,621
8399997.	Total - Bonds - Part 3.....							170,249,599	170,669,013	492,565
8399998.	Total - Bonds - Summary Item from Part 5.....							8,722,184	8,865,000	34,583
8399999.	Total - Bonds.....							178,971,782	179,534,013	527,149

Common Stocks - Industrial and Miscellaneous

88579Y 10 1	3M Co.....			09/17/2018.....	VARIOUS.....		17,000	3,690	XXX	
002824 10 0	Abbott Laboratories.....			12/21/2018.....	VARIOUS.....		139,000	8,988	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
00287Y 10 9	ABBVIE INC.....			09/21/2018.....	VARIOUS.....	50.000	5,228	XXX	
003654 10 0	ABIOMED INC.....			09/21/2018.....	VARIOUS.....	95.000	37,002	XXX	
00401C 10 8	ACACIA COMMUNICATIONS INC.....			08/16/2018.....	VARIOUS.....	530.000	18,437	XXX	
00507V 10 9	ACTIVISION BLIZZARD INC.....			09/17/2018.....	VARIOUS.....	50.000	3,818	XXX	
00508X 20 3	ACTUANT CORP.....			12/18/2018.....	VARIOUS.....	1,551.000	39,053	XXX	
00724F 10 1	Adobe Systems Inc.....			09/17/2018.....	VARIOUS.....	20.000	4,888	XXX	
00751Y 10 6	ADVANCE AUTO PARTS INC.....			12/20/2018.....	VARIOUS.....	275.000	47,199	XXX	
007903 10 7	Advanced Micro Devices.....			12/21/2018.....	VARIOUS.....	298.000	6,290	XXX	
007800 10 5	AEROJET ROCKETDYNE HLDGS INC.....			10/10/2018.....	VARIOUS.....	208.000	5,907	XXX	
008073 10 8	AEROVIRONMENT INC.....			08/22/2018.....	VARIOUS.....	526.000	36,627	XXX	
008252 10 8	AFFILIATED MANAGERS GROUP.....			06/15/2018.....	Goldman Sachs.....	6.000	935	XXX	
001055 10 2	Aflac Inc.....			02/26/2018.....	Investment Technology Gro.....	14.000	1,257	XXX	
00846U 10 1	Agilent Technologies Inc.....			12/21/2018.....	VARIOUS.....	2,253.000	150,229	XXX	
009158 10 6	Air Products & Chemicals Inc.....			12/21/2018.....	VARIOUS.....	16.000	2,537	XXX	
00922R 10 5	AIR TRANSPORT SERVICES GRP INC.....			12/11/2018.....	VARIOUS.....	886.000	16,160	XXX	
00971T 10 1	Akamai Technologies.....			09/13/2018.....	VARIOUS.....	795.000	64,112	XXX	
013872 10 6	ALCOA CORP.....			09/13/2018.....	VARIOUS.....	1,005.000	44,358	XXX	
015271 10 9	ALEXANDRIA REAL ESTATE EQ INC.....			09/21/2018.....	VARIOUS.....	20.000	2,522	XXX	
015351 10 9	ALEXION PHARMACEUTICALS INC.....			12/21/2018.....	VARIOUS.....	853.000	108,040	XXX	
016255 10 1	ALIGN TECHNOLOGY INC.....			09/21/2018.....	JP Morgan.....	3.000	1,142	XXX	
01741R 10 2	Allegheny Technologies Inc.....			03/29/2018.....	Weeden & Co.....	37.000	880	XXX	
018802 10 8	ALLIANT ENERGY CORP.....			12/21/2018.....	Merrill-Lynch.....	34.000	1,477	XXX	
02079K 10 7	ALPHABET INC.....			12/21/2018.....	VARIOUS.....	31.000	35,065	XXX	
02079K 30 5	ALPHABET INC.....			12/21/2018.....	VARIOUS.....	22.000	24,583	XXX	
02156K 10 3	ALTICE USA INC.....			11/21/2018.....	VARIOUS.....	4,450.000	88,929	XXX	
02209S 10 3	Altria Group Inc.....			09/21/2018.....	VARIOUS.....	54.000	3,347	XXX	
023135 10 6	AMAZON COM INC.....			12/21/2018.....	VARIOUS.....	48.000	83,062	XXX	
023608 10 2	Ameren Corporation.....			12/21/2018.....	Merrill-Lynch.....	22.000	1,473	XXX	
024061 10 3	AMERICAN AXLE & MFG HLDGS INC.....			11/16/2018.....	VARIOUS.....	2,630.000	37,603	XXX	
025537 10 1	American Electric Power.....			12/21/2018.....	VARIOUS.....	35.000	2,493	XXX	
025816 10 9	American Express Co.....			09/17/2018.....	Investment Technology Gro.....	26.000	2,703	XXX	
026874 78 4	American International Group.....			06/15/2018.....	VARIOUS.....	39.000	2,239	XXX	
03027X 10 0	AMERICAN TOWER CORP NEW.....			12/21/2018.....	VARIOUS.....	54.000	7,967	XXX	
030420 10 3	AMERICAN WTR WKS CO INC NEW.....			09/21/2018.....	JP Morgan.....	12.000	1,063	XXX	
03073E 10 5	Amerisourcebergen Corp.....			03/16/2018.....	Goldman Sachs.....	12.000	1,159	XXX	
031100 10 0	AMETEK INC NEW.....			10/31/2018.....	VARIOUS.....	179.000	13,110	XXX	
031162 10 0	Amgen Inc.....			09/17/2018.....	VARIOUS.....	20.000	3,854	XXX	
032095 10 1	AMPHENOL CORP NEW.....			11/29/2018.....	VARIOUS.....	281.000	24,821	XXX	
032511 10 7	Anadarko Petroleum Corp.....			06/15/2018.....	VARIOUS.....	35.000	2,229	XXX	
032654 10 5	Analog Devices.....			09/21/2018.....	VARIOUS.....	21.000	2,055	XXX	
036752 10 3	ANTHEM INC.....			09/21/2018.....	VARIOUS.....	22.000	5,704	XXX	
037612 30 6	APOLLO GLOBAL MGMT LLC.....			12/18/2018.....	VARIOUS.....	900.000	27,349	XXX	
037833 10 0	Apple Computer Inc.....			09/17/2018.....	Investment Technology Gro.....	73.000	14,678	XXX	
039483 10 2	Archer Daniels Midland Co.....			09/17/2018.....	VARIOUS.....	54.000	2,513	XXX	
03965L 10 0	ARCONIC INC.....			09/21/2018.....	JP Morgan.....	45.000	1,029	XXX	
040413 10 6	ARISTA NETWORKS INC.....			09/21/2018.....	VARIOUS.....	110.000	33,168	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
00206R	10	2	AT&T INC.....		12/21/2018.....	VARIOUS.....	2,814,310	67,956	XXX	
046513	10	7	ATARA BIOTHERAPEUTICS INC.....		07/13/2018.....	VARIOUS.....	543,000	21,570	XXX	
052769	10	6	Autodesk Inc.....		12/21/2018.....	VARIOUS.....	31,000	3,949	XXX	
053015	10	3	Automatic Data Processing.....		12/21/2018.....	VARIOUS.....	32,000	4,129	XXX	
053332	10	2	Autozone Inc.....		11/06/2018.....	VARIOUS.....	90,000	70,136	XXX	
053484	10	1	AVALONBAY CMNTYS INC.....		06/15/2018.....	Goldman Sachs.....	14,000	2,338	XXX	
05463X	10	6	AXOGEN INC.....		01/23/2018.....	VARIOUS.....	678,000	18,808	XXX	
05722G	10	0	BAKER HUGHES A GE CO.....		11/14/2018.....	Goldman Sachs.....	207,000	4,792	XXX	
060505	10	4	Bank of America Corp.....		09/17/2018.....	Investment Technology Gro.....	145,000	4,529	XXX	
064058	10	0	BANK OF NEW YORK MELLON CORP.....		06/15/2018.....	VARIOUS.....	45,000	2,570	XXX	
067806	10	9	BARNES GROUP INC.....		03/29/2018.....	Weeden & Co.....	9,000	543	XXX	
071813	10	9	Baxter International Inc.....		09/21/2018.....	VARIOUS.....	37,000	2,703	XXX	
054937	10	7	BB&T Corporation.....		06/15/2018.....	Goldman Sachs.....	21,000	1,099	XXX	
075887	10	9	Becton Dickinson & Co.....		12/21/2018.....	VARIOUS.....	102,680	22,538	XXX	
084670	70	2	BERKSHIRE HATHAWAY INC DEL.....		12/21/2018.....	VARIOUS.....	166,000	34,741	XXX	
090572	20	7	BIO RAD LABS INC.....		11/28/2018.....	VARIOUS.....	150,000	40,763	XXX	
09062X	10	3	BIOGEN IDEC INC.....		12/21/2018.....	VARIOUS.....	12,000	3,469	XXX	
05550J	10	1	BJS WHSL CLUB HLDGS INC.....		11/21/2018.....	VARIOUS.....	5,850,000	155,333	XXX	
09247X	10	1	BLACKROCK INC.....		06/15/2018.....	Goldman Sachs.....	4,000	2,176	XXX	
093712	10	7	BLOOM ENERGY CORP.....		08/16/2018.....	VARIOUS.....	1,162,000	28,673	XXX	
09627Y	10	9	BLUEPRINT MEDICINES CORP.....		06/27/2018.....	VARIOUS.....	410,000	26,044	XXX	
097023	10	5	Boeing Co.....		09/17/2018.....	Investment Technology Gro.....	8,000	2,874	XXX	
09857L	10	8	BOOKING HLDGS INC.....		09/17/2018.....	VARIOUS.....	105,000	48,037	XXX	
099502	10	6	BOOZ ALLEN HAMILTON HLDG CORP.....		10/08/2018.....	Wells Fargo Bank.....	50,000	2,459	XXX	
099724	10	6	BORGWARNER INC.....		09/21/2018.....	JP Morgan.....	28,000	1,267	XXX	
101121	10	1	BOSTON PROPERTIES INC.....		09/21/2018.....	VARIOUS.....	18,000	2,286	XXX	
101137	10	7	Boston Scientific Corp.....		12/21/2018.....	VARIOUS.....	111,000	3,792	XXX	
10922N	10	3	BRIGHTHOUSE FINL INC.....		06/22/2018.....	CitiGroup.....	50,000	2,225	XXX	
109696	10	4	BRINKS CO.....		10/29/2018.....	VARIOUS.....	283,000	19,283	XXX	
110122	10	8	Bristol Myers Squibb Co.....		12/21/2018.....	VARIOUS.....	100,000	5,696	XXX	
11135F	10	1	BROADCOM INC.....		09/21/2018.....	VARIOUS.....	954,000	117,434	XXX	
11133T	10	3	BROADRIDGE FINL SOLUTIONS INC.....		06/15/2018.....	Goldman Sachs.....	249,000	28,478	XXX	
114340	10	2	BROOKS AUTOMATION INC.....		03/29/2018.....	Weeden & Co.....	41,000	1,112	XXX	
115637	20	9	Brown Forman Corp CL B.....		03/16/2018.....	Goldman Sachs.....	46,000	2,532	XXX	
117043	10	9	Brunswick Corp.....		12/03/2018.....	VARIOUS.....	1,535,000	96,873	XXX	
122017	10	6	BURLINGTON STORES INC.....		12/28/2018.....	VARIOUS.....	550,000	87,802	XXX	
05605H	10	0	BWX TECHNOLOGIES INC.....		11/26/2018.....	VARIOUS.....	1,933,000	107,816	XXX	
12709P	10	3	CABOT MICROELECTRONICS CORP.....		08/15/2018.....	Jefferies & Co Inc.....	80,000	9,148	XXX	
12739A	10	0	CADENCE BANCORPORATION.....		12/31/2018.....	VARIOUS.....	4,926,000	124,135	XXX	
127387	10	8	CADENCE DESIGN SYSTEM INC.....		09/21/2018.....	VARIOUS.....	55,000	2,282	XXX	
13123X	10	2	CALLON PETE CO DEL.....		12/14/2018.....	VARIOUS.....	1,983,000	15,698	XXX	
14040H	10	5	Capital One Financial Corp.....		06/15/2018.....	Goldman Sachs.....	23,000	2,264	XXX	
147528	10	3	CASEYS GEN STORES INC.....		08/16/2018.....	VARIOUS.....	228,000	23,552	XXX	
149123	10	1	Caterpillar Inc.....		09/17/2018.....	VARIOUS.....	31,000	4,705	XXX	
12504L	10	9	CBRE GROUP INC.....		12/31/2018.....	VARIOUS.....	743,000	31,467	XXX	
150870	10	3	CELANESE CORP DEL.....		12/21/2018.....	Merrill-Lynch.....	286,000	24,850	XXX	
15135B	10	1	CENTENE CORP DEL.....		12/21/2018.....	VARIOUS.....	769,000	96,542	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
15189T	10	7	Centerpoint Energy Inc.....		09/26/2018.....	Merrill-Lynch.....	.....137.000	.....3,733	XXX	.....
156700	10	6	Centurytel Inc.....		12/07/2018.....	VARIOUS.....	.....5,364.000	.....109,636	XXX	.....
156782	10	4	CERNER CORP.....		09/21/2018.....	VARIOUS.....	.....60.000	.....3,777	XXX	.....
159864	10	7	Charles River Laboratories.....		12/20/2018.....	VARIOUS.....	.....275.000	.....32,240	XXX	.....
808513	10	5	Charles Schwab Corp.....		09/17/2018.....	VARIOUS.....	.....79.000	.....4,281	XXX	.....
16115Q	30	8	CHART INDS INC.....		02/13/2018.....	VARIOUS.....	.....203.000	.....9,801	XXX	.....
16119P	10	8	CHARTER COMMUNICATIONS INC NEW.....		09/17/2018.....	Investment Technology Gro.....	.....4.000	.....1,280	XXX	.....
166764	10	0	Chevron Texaco Corp.....		12/21/2018.....	VARIOUS.....	.....141.000	.....16,557	XXX	.....
169656	10	5	CHIPOTLE MEXICAN GRILL INC.....		06/15/2018.....	Goldman Sachs.....	.....2.000	.....924	XXX	.....
171340	10	2	CHURCH & DWIGHT INC.....		06/15/2018.....	Goldman Sachs.....	.....20.000	.....1,005	XXX	.....
171779	30	9	CIENA CORP.....		10/19/2018.....	VARIOUS.....	.....3,466.000	.....95,046	XXX	.....
125523	10	0	CIGNA CORP NEW.....		12/24/2018.....	Direct.....	.....809.620	.....49,723	XXX	.....
172062	10	1	Cincinnati Financial Corp.....		09/21/2018.....	JP Morgan.....	.....13.000	.....1,027	XXX	.....
172908	10	5	Cintas Corp.....		12/28/2018.....	VARIOUS.....	.....488.000	.....85,615	XXX	.....
17275R	10	2	Cisco Systems Inc.....		09/17/2018.....	Investment Technology Gro.....	.....71.000	.....3,274	XXX	.....
172967	42	4	CITIGROUP INC.....		09/17/2018.....	Investment Technology Gro.....	.....41.000	.....3,022	XXX	.....
177376	10	0	Citrix Systems Inc.....		06/15/2018.....	Goldman Sachs.....	.....9.000	.....962	XXX	.....
12572Q	10	5	CME GROUP INC COM STK.....		12/21/2018.....	VARIOUS.....	.....53.000	.....9,635	XXX	.....
126117	10	0	CNA FINL CORP.....		11/05/2018.....	VARIOUS.....	.....1,235.000	.....65,598	XXX	.....
191216	10	0	Coca Cola Co/The.....		12/21/2018.....	VARIOUS.....	.....233.000	.....10,597	XXX	.....
192446	10	2	COGNIZANT TECHNOLOGY SOLUTIONS.....		09/17/2018.....	Investment Technology Gro.....	.....32.000	.....2,541	XXX	.....
192576	10	6	COHU INC.....		12/04/2018.....	VARIOUS.....	.....3,694.910	.....74,289	XXX	.....
194014	10	6	COLFAX CORP.....		07/30/2018.....	VARIOUS.....	.....1,030.000	.....32,070	XXX	.....
194162	10	3	Colgate Palmolive Co.....		12/21/2018.....	VARIOUS.....	.....40.000	.....2,473	XXX	.....
20030N	10	1	Comcast Corp CL A.....		09/17/2018.....	Investment Technology Gro.....	.....83.000	.....3,200	XXX	.....
200340	10	7	Comerica Inc.....		08/01/2018.....	VARIOUS.....	.....480.000	.....46,341	XXX	.....
201723	10	3	COMMERCIAL METALS CO.....		03/09/2018.....	VARIOUS.....	.....4,000.000	.....99,311	XXX	.....
205887	10	2	Conagra Foods Inc.....		12/21/2018.....	Merrill-Lynch.....	.....207.000	.....6,775	XXX	.....
20605P	10	1	CONCHO RES INC.....		12/31/2018.....	VARIOUS.....	.....497.000	.....66,481	XXX	.....
20825C	10	4	Conoco Phillips.....		06/15/2018.....	Goldman Sachs.....	.....14.000	.....915	XXX	.....
209115	10	4	Consolidated Edison Inc.....		06/15/2018.....	Goldman Sachs.....	.....31.000	.....2,349	XXX	.....
21036P	10	8	CONSTELLATION BRANDS INC.....		09/21/2018.....	JP Morgan.....	.....5.000	.....1,085	XXX	.....
217204	10	6	COPART INC.....		12/21/2018.....	VARIOUS.....	.....1,091.000	.....56,968	XXX	.....
219350	10	5	Corning Inc.....		12/20/2018.....	VARIOUS.....	.....2,590.000	.....86,962	XXX	.....
22160N	10	9	COSTAR GROUP INC.....		10/03/2018.....	VARIOUS.....	.....50.000	.....19,830	XXX	.....
22160K	10	5	CostCo Wholesale Corp.....		12/21/2018.....	VARIOUS.....	.....35.000	.....7,124	XXX	.....
22822V	10	1	CROWN CASTLE INTL CORP NEW.....		09/21/2018.....	VARIOUS.....	.....37.000	.....3,979	XXX	.....
126408	10	3	CSX Corp.....		09/17/2018.....	Investment Technology Gro.....	.....18.000	.....1,324	XXX	.....
126650	10	0	CVS Corp.....		12/21/2018.....	VARIOUS.....	.....665.110	.....52,813	XXX	.....
23257D	10	3	CYMABAY THERAPEUTICS INC.....		05/24/2018.....	VARIOUS.....	.....1,548.000	.....19,400	XXX	.....
23331A	10	9	D R HORTON INC.....		06/15/2018.....	Goldman Sachs.....	.....50.000	.....2,167	XXX	.....
235851	10	2	Danaher Corp.....		12/21/2018.....	VARIOUS.....	.....56.000	.....5,715	XXX	.....
237194	10	5	Darden Restaurants Inc.....		10/09/2018.....	VARIOUS.....	.....616.000	.....62,030	XXX	.....
237266	10	1	DARLING INGREDIENTS INC.....		03/29/2018.....	Weeden & Co.....	.....45.000	.....782	XXX	.....
238337	10	9	DAVE & BUSTERS ENTMT INC.....		08/10/2018.....	VARIOUS.....	.....344.000	.....17,237	XXX	.....
23918K	10	8	DAVITA INC.....		11/05/2018.....	VARIOUS.....	.....875.000	.....60,724	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
244199	10	5	Deere & Co.....		06/15/2018.....	Goldman Sachs.....	16.000	2,516	XXX	
24665A	10	3	DELEK US HLDGS INC NEW.....		08/23/2018.....	VARIOUS.....	1,575.000	82,799	XXX	
25179M	10	3	Devon Energy Corporation.....		03/16/2018.....	Goldman Sachs.....	38.000	1,214	XXX	
252131	10	7	DEXCOM INC.....		12/20/2018.....	VARIOUS.....	600.000	81,005	XXX	
25278X	10	9	DIAMONDBACK ENERGY INC.....		12/21/2018.....	VARIOUS.....	864.020	79,880	XXX	
253393	10	2	DICKS SPORTING GOODS INC.....		11/29/2018.....	VARIOUS.....	3,020.000	111,183	XXX	
253868	10	3	DIGITAL RLTY TR INC.....		10/26/2018.....	VARIOUS.....	239.000	25,891	XXX	
254543	10	1	DIODES INC.....		03/29/2018.....	Weeden & Co.....	28.000	856	XXX	
25470F	10	4	DISCOVERY COMMUNICATNS NEW.....		09/21/2018.....	VARIOUS.....	85.000	2,303	XXX	
25470F	30	2	DISCOVERY COMMUNICATNS NEW.....		09/21/2018.....	VARIOUS.....	336.800	8,040	XXX	
25659T	10	7	DOLBY LABORATORIES INC.....		06/14/2018.....	VARIOUS.....	275.000	17,189	XXX	
256677	10	5	DOLLAR GEN CORP NEW.....		09/21/2018.....	VARIOUS.....	40.000	4,196	XXX	
256746	10	8	DOLLAR TREE INC.....		06/15/2018.....	Goldman Sachs.....	12.000	1,056	XXX	
25746U	10	9	Dominion Resources Inc/VA.....		12/21/2018.....	VARIOUS.....	72.000	5,108	XXX	
25754A	20	1	DOMINOS PIZZA INC.....		11/05/2018.....	VARIOUS.....	100.000	27,047	XXX	
260003	10	8	Dover Corp.....		06/15/2018.....	Goldman Sachs.....	13.000	999	XXX	
26078J	10	0	DOWDUPONT INC.....		09/17/2018.....	VARIOUS.....	54.000	3,786	XXX	
233331	10	7	DTE Energy Company.....		09/21/2018.....	JP Morgan.....	14.000	1,527	XXX	
26441C	20	4	DUKE ENERGY CORP NEW.....		12/21/2018.....	VARIOUS.....	69.000	5,593	XXX	
23355L	10	6	DXC TECHNOLOGY CO.....		09/17/2018.....	Investment Technology Gro.....	14.000	1,299	XXX	
268158	20	1	DYNAVAX TECHNOLOGIES CORP.....		06/28/2018.....	VARIOUS.....	1,267.000	19,852	XXX	
278642	10	3	E Bay Inc.....		09/17/2018.....	Investment Technology Gro.....	38.000	1,301	XXX	
277432	10	0	Eastman Chemical Company.....		06/15/2018.....	Goldman Sachs.....	9.000	980	XXX	
278865	10	0	Ecolab Inc.....		06/22/2018.....	VARIOUS.....	117.000	16,527	XXX	
281020	10	7	Edison International.....		11/21/2018.....	VARIOUS.....	2,139.000	135,142	XXX	
28176E	10	8	EDWARDS LIFESCIENCES CORP.....		06/15/2018.....	VARIOUS.....	16.000	2,294	XXX	
285512	10	9	Electronic Arts Inc.....		06/15/2018.....	VARIOUS.....	17.000	2,308	XXX	
28849P	10	0	ELLIE MAE INC.....		12/06/2018.....	VARIOUS.....	80.000	5,151	XXX	
29084Q	10	0	EMCOR GROUP INC.....		07/03/2018.....	VARIOUS.....	830.000	63,819	XXX	
291011	10	4	Emerson Electric Co.....		09/17/2018.....	Investment Technology Gro.....	17.000	1,325	XXX	
29261A	10	0	ENCOMPASS HEALTH CORP.....		10/31/2018.....	VARIOUS.....	3,034.000	90,153	XXX	
292562	10	5	ENCORE WIRE CORP.....		04/02/2018.....	VARIOUS.....	12.000	677	XXX	
29362U	10	4	ENTEGRIS INC.....		11/27/2018.....	VARIOUS.....	4,142.000	132,073	XXX	
29364G	10	3	Entergy Corp.....		09/28/2018.....	VARIOUS.....	737.000	57,793	XXX	
26875P	10	1	EOG Resourced Inc.....		12/21/2018.....	VARIOUS.....	35.000	3,604	XXX	
29444U	70	0	EQUINIX INC.....		12/21/2018.....	VARIOUS.....	12.000	4,802	XXX	
29476L	10	7	Equity Residential.....		06/15/2018.....	Goldman Sachs.....	37.000	2,280	XXX	
297178	10	5	ESSEX PPTY TR INC.....		09/21/2018.....	VARIOUS.....	9.000	2,207	XXX	
29786A	10	6	ETSY INC.....		08/22/2018.....	VARIOUS.....	715.000	33,226	XXX	
30034W	10	6	EVERGY INC.....		09/21/2018.....	VARIOUS.....	584.000	31,569	XXX	
26927E	10	4	EVO PMTS INC.....		08/14/2018.....	VARIOUS.....	1,211.000	24,012	XXX	
30161N	10	1	Exelon Corp.....		09/21/2018.....	VARIOUS.....	49.000	2,084	XXX	
30212P	30	3	EXPEDIA INC DEL.....		02/26/2018.....	Investment Technology Gro.....	12.000	1,271	XXX	
30231G	10	2	Exxon Mobil Corp.....		12/21/2018.....	VARIOUS.....	251.000	19,661	XXX	
30303M	10	2	FACEBOOK INC.....		12/21/2018.....	VARIOUS.....	190.000	33,085	XXX	
311642	10	2	FARO TECHNOLOGIES INC.....		03/29/2018.....	Weeden & Co.....	13.000	764	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
313747	20	6	FEDERAL RLTY INVT TR SH BEN INT N.....		09/21/2018.....	JP Morgan.....	8.000	1,023	XXX	
31428X	10	6	Fedex Corp.....		06/15/2018.....	Goldman Sachs.....	4.000	1,058	XXX	
31572Q	80	8	FIBROGEN INC.....		04/12/2018.....	VARIOUS.....	155.000	7,472	XXX	
31620M	10	6	FIDELITY NATL INFORMATION SVCS.....		11/29/2018.....	VARIOUS.....	109.000	11,145	XXX	
32008D	10	6	FIRST DATA CORP NEW.....		07/09/2018.....	VARIOUS.....	2,640.000	56,855	XXX	
33616C	10	0	FIRST REP BK SAN FRAN CALI NEW.....		12/31/2018.....	Goldman Sachs.....	350.000	30,414	XXX	
33767D	10	5	FIRSTCASH INC.....		08/06/2018.....	Stifel Nicolaus & Co Inc.....	36.000	2,851	XXX	
337932	10	7	Firstenergy Corp.....		09/21/2018.....	VARIOUS.....	141.000	5,084	XXX	
339041	10	5	FLEETCOR TECHNOLOGIES INC.....		11/13/2018.....	VARIOUS.....	413.000	86,799	XXX	
302491	30	3	FMC Corp.....		06/12/2018.....	VARIOUS.....	915.000	81,005	XXX	
345370	86	0	Ford Motor Co.....		09/21/2018.....	VARIOUS.....	308.000	3,305	XXX	
34959E	10	9	FORTINET INC.....		10/10/2018.....	Merrill-Lynch.....	305.000	24,269	XXX	
34959J	10	8	FORTIVE CORP.....		09/17/2018.....	Investment Technology Gro.....	31.000	2,554	XXX	
35671D	85	7	Freeport Mcmoran Copper B.....		09/21/2018.....	VARIOUS.....	330.000	5,125	XXX	
363576	10	9	GALLAGHER ARTHUR J & CO.....		09/21/2018.....	VARIOUS.....	32.000	2,341	XXX	
36467J	10	8	GAMING & LEISURE PPTYS INC.....		12/10/2018.....	VARIOUS.....	945.000	32,397	XXX	
366651	10	7	GARTNER INC.....		08/03/2018.....	RBC Dean Rauscher.....	75.000	10,158	XXX	
369550	10	8	General Dynamics Corp.....		09/21/2018.....	VARIOUS.....	14.000	2,821	XXX	
369604	10	3	General Electric Co.....		12/21/2018.....	VARIOUS.....	710.000	8,183	XXX	
370334	10	4	General Mills Inc.....		09/21/2018.....	VARIOUS.....	86.000	3,883	XXX	
37045V	10	0	GENERAL MTRS CO.....		12/21/2018.....	VARIOUS.....	188.000	6,793	XXX	
374689	10	7	GIBRALTAR INDS INC.....		12/10/2018.....	VARIOUS.....	738.000	29,719	XXX	
375558	10	3	Gilead Sciences Inc.....		09/17/2018.....	VARIOUS.....	42.000	3,227	XXX	
37637Q	10	5	GLACIER BANCORP INC NEW.....		07/20/2018.....	VARIOUS.....	1,203.000	48,544	XXX	
37940X	10	2	GLOBAL PMTS INC.....		12/20/2018.....	VARIOUS.....	533.000	58,737	XXX	
38141G	10	4	Goldman Sachs Group Inc.....		09/17/2018.....	VARIOUS.....	15.000	3,777	XXX	
39304D	10	2	GREEN DOT CORP.....		12/26/2018.....	VARIOUS.....	123.000	8,906	XXX	
400110	10	2	GRUBHUB INC.....		11/26/2018.....	VARIOUS.....	700.000	76,032	XXX	
40171V	10	0	GUIDEWIRE SOFTWARE INC.....		08/06/2018.....	Stifel Nicolaus & Co Inc.....	46.000	4,143	XXX	
405024	10	0	HAEMONETICS CORP.....		10/11/2018.....	Pershing LLC.....	276.000	29,522	XXX	
406216	10	1	Halliburton Co.....		09/21/2018.....	VARIOUS.....	49.000	2,124	XXX	
413875	10	5	HARRIS CORP DEL.....		06/15/2018.....	Goldman Sachs.....	7.000	1,045	XXX	
416515	10	4	Hartford Financial Svcs Grp.....		06/15/2018.....	Goldman Sachs.....	19.000	1,021	XXX	
418056	10	7	Hasbro Inc.....		09/21/2018.....	JP Morgan.....	10.000	1,074	XXX	
40412C	10	1	HCA HOLDINGS INC.....		09/17/2018.....	Investment Technology Gro.....	10.000	1,326	XXX	
40414L	10	9	HCP INC.....		12/21/2018.....	Merrill-Lynch.....	52.000	1,470	XXX	
426281	10	1	HENRY JACK & ASSOC INC.....		11/12/2018.....	Merrill-Lynch.....	164.000	23,175	XXX	
427746	10	2	HERON THERAPEUTICS INC.....		02/16/2018.....	VARIOUS.....	829.000	18,801	XXX	
427866	10	8	Hershey Foods Corp.....		11/28/2018.....	VARIOUS.....	675.000	69,732	XXX	
428291	10	8	HEXCEL CORP NEW.....		11/28/2018.....	VARIOUS.....	675.000	44,298	XXX	
43300A	20	3	HILTON WORLDWIDE HLDGS INC.....		09/21/2018.....	VARIOUS.....	216.000	17,251	XXX	
436106	10	8	HOLLYFRONTIER CORP.....		06/15/2018.....	Goldman Sachs.....	371.000	26,820	XXX	
436440	10	1	HOLOGIC INC COM.....		09/21/2018.....	JP Morgan.....	26.000	1,072	XXX	
437076	10	2	Home Depot Inc.....		09/17/2018.....	VARIOUS.....	23.000	4,407	XXX	
438516	10	6	Honeywell International Inc.....		09/17/2018.....	Investment Technology Gro.....	16.000	2,569	XXX	
440452	10	0	HORMEL FOODS CORP.....		12/21/2018.....	Merrill-Lynch.....	35.000	1,489	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
44107P	10	4		06/15/2018.....	Goldman Sachs.....	46.000	979	XXX	
40434L	10	5		06/15/2018.....	Goldman Sachs.....	42.000	990	XXX	
444859	10	2		09/21/2018.....	VARIOUS.....	36.000	9,404	XXX	
445658	10	7		10/16/2018.....	VARIOUS.....	183.000	21,739	XXX	
446150	10	4		09/21/2018.....	VARIOUS.....	149.000	2,384	XXX	
446413	10	6		01/02/2018.....	Merrill-Lynch.....	96.000	21,889	XXX	
447011	10	7		02/09/2018.....	Liquidnet Inc.....	235.000	7,113	XXX	
44919P	50	8		11/28/2018.....	VARIOUS.....	350.000	70,307	XXX	
902104	10	8		11/09/2018.....	VARIOUS.....	1,336.000	54,669	XXX	
452308	10	9		09/21/2018.....	VARIOUS.....	20.000	3,126	XXX	
452327	10	9		09/21/2018.....	VARIOUS.....	6.000	1,941	XXX	
45688C	10	7		10/12/2018.....	VARIOUS.....	355.000	35,278	XXX	
45784P	10	1		08/03/2018.....	VARIOUS.....	345.000	27,570	XXX	
458140	10	0		09/17/2018.....	VARIOUS.....	131.000	6,544	XXX	
45845P	10	8		12/12/2018.....	VARIOUS.....	179.000	19,345	XXX	
45866F	10	4		09/17/2018.....	Investment Technology Gro.....	34.000	2,554	XXX	
460146	10	3		06/15/2018.....	VARIOUS.....	38.000	2,199	XXX	
460690	10	0		06/15/2018.....	Goldman Sachs.....	42.000	990	XXX	
459200	10	1		09/21/2018.....	VARIOUS.....	156.000	23,575	XXX	
459506	10	1		12/20/2018.....	VARIOUS.....	824.000	112,495	XXX	
461202	10	3		12/21/2018.....	VARIOUS.....	55.000	11,444	XXX	
46120E	60	2		12/21/2018.....	VARIOUS.....	10.000	4,970	XXX	
461203	10	1		03/29/2018.....	Weeden & Co.....	21.000	367	XXX	
44980X	10	9		03/06/2018.....	Merrill-Lynch.....	79.000	19,074	XXX	
46266C	10	5		09/21/2018.....	VARIOUS.....	50.000	5,382	XXX	
450056	10	6		01/18/2018.....	VARIOUS.....	296.000	18,366	XXX	
464287	20	0		12/03/2018.....	VARIOUS.....	1,135.000	325,592	XXX	
47233W	10	9		05/24/2018.....	Direct.....	665.000	18,093	XXX	
478160	10	4		12/21/2018.....	VARIOUS.....	160.000	21,128	XXX	
46625H	10	0		09/17/2018.....	Investment Technology Gro.....	57.000	6,589	XXX	
48203R	10	4		06/15/2018.....	Goldman Sachs.....	39.000	1,064	XXX	
487836	10	8		09/17/2018.....	VARIOUS.....	35.000	2,467	XXX	
488360	20	7		10/30/2018.....	VARIOUS.....	1,310.000	26,389	XXX	
489170	10	0		07/20/2018.....	VARIOUS.....	340.000	14,278	XXX	
493267	10	8		05/07/2018.....	Raymond James and Assoc.....	505.000	9,947	XXX	
49338L	10	3		11/05/2018.....	Merrill-Lynch.....	398.000	23,219	XXX	
494368	10	3		12/21/2018.....	VARIOUS.....	35.000	4,049	XXX	
49456B	10	1		08/22/2018.....	VARIOUS.....	4,377.000	76,619	XXX	
499049	10	4		10/31/2018.....	VARIOUS.....	3,200.000	145,597	XXX	
500754	10	6		09/21/2018.....	VARIOUS.....	74.000	4,302	XXX	
501044	10	1		06/29/2018.....	VARIOUS.....	1,769.000	51,112	XXX	
50127T	10	9		05/29/2018.....	VARIOUS.....	1,137.000	19,392	XXX	
502413	10	7		11/26/2018.....	VARIOUS.....	575.000	112,502	XXX	
50540R	40	9		09/17/2018.....	VARIOUS.....	15.000	2,593	XXX	
512807	10	8		12/26/2018.....	VARIOUS.....	537.000	79,765	XXX	
513272	10	4		12/19/2018.....	VARIOUS.....	1,286.000	93,042	XXX	
518439	10	4		09/21/2018.....	VARIOUS.....	16.000	2,289	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
526057	10	4	LENNAR CORP.....		09/21/2018.....	VARIOUS.....	196.000	11,188	XXX	
531229	85	4	LIBERTY MEDIA CORP DELAWARE.....		10/18/2018.....	VARIOUS.....	1,295.000	44,462	XXX	
531172	10	4	LIBERTY PPTY TR SH BEN INT.....		03/01/2018.....	VARIOUS.....	1,275.000	50,366	XXX	
53220K	50	4	LIGAND PHARMACEUTICALS INC.....		10/29/2018.....	VARIOUS.....	97.000	17,330	XXX	
532457	10	8	Lilly Eli Co.....		09/21/2018.....	JP Morgan.....	17.000	1,807	XXX	
534187	10	9	Lincoln National Corp.....		10/04/2018.....	VARIOUS.....	1,649.000	115,431	XXX	
53814L	10	8	LIVENT CORP.....		12/13/2018.....	Liquidnet Inc.....	1,525.000	24,808	XXX	
501889	20	8	LKQ CORP.....		09/21/2018.....	JP Morgan.....	32.000	1,036	XXX	
539830	10	9	Lockheed Martin Corp.....		09/21/2018.....	VARIOUS.....	11.000	3,640	XXX	
540424	10	8	Loews Corp.....		09/21/2018.....	JP Morgan.....	48.000	2,484	XXX	
548661	10	7	Lowe's Cos Inc.....		09/17/2018.....	Investment Technology Gro.....	24.000	2,518	XXX	
548862	10	1	LOXO ONCOLOGY INC.....		10/29/2018.....	VARIOUS.....	254.000	42,676	XXX	
55024U	10	9	LUMENTUM HLDGS INC.....		10/12/2018.....	VARIOUS.....	158.000	9,441	XXX	
556269	10	8	MADDEN STEVEN LTD.....		02/02/2018.....	Cowen & Co.....	143.000	6,529	XXX	
565849	10	6	Marathon Oil Corp.....		09/21/2018.....	VARIOUS.....	6,088.000	128,955	XXX	
56585A	10	2	MARATHON PETE CORP.....		12/21/2018.....	VARIOUS.....	519.550	19,385	XXX	
571903	20	2	Marriott International CL A.....		09/17/2018.....	Investment Technology Gro.....	10.000	1,300	XXX	
571748	10	2	Marsh & McLennan Cos.....		06/15/2018.....	VARIOUS.....	27.000	2,250	XXX	
573284	10	6	MARTIN MARIETTA MATLS INC.....		12/20/2018.....	VARIOUS.....	300.000	59,019	XXX	
574795	10	0	MASIMO CORP.....		01/31/2018.....	VARIOUS.....	297.000	28,012	XXX	
57636Q	10	4	MASTERCARD INC.....		12/21/2018.....	VARIOUS.....	22.000	4,132	XXX	
57772K	10	1	MAXIM INTEGRATED PRODS INC.....		11/30/2018.....	Goldman Sachs.....	590.000	32,987	XXX	
579780	20	6	McCormick & Co Non VTG Shrs.....		09/21/2018.....	VARIOUS.....	194.000	20,609	XXX	
580135	10	1	McDonald's Corp.....		09/17/2018.....	VARIOUS.....	25.000	4,033	XXX	
58933Y	10	5	MERCK & CO INC NEW.....		09/17/2018.....	VARIOUS.....	75.000	4,666	XXX	
552848	10	3	Mgic Investment Corp.....		07/31/2018.....	VARIOUS.....	8,879.000	110,006	XXX	
552953	10	1	MGM RESORTS INTERNATIONAL.....		09/21/2018.....	JP Morgan.....	38.000	1,082	XXX	
595017	10	4	Microchip Technology Inc.....		06/15/2018.....	Goldman Sachs.....	10.000	1,020	XXX	
595112	10	3	Micron Technology Inc.....		09/21/2018.....	VARIOUS.....	76.000	4,180	XXX	
594918	10	4	Microsoft Corp.....		12/21/2018.....	VARIOUS.....	514.000	52,045	XXX	
60740F	10	5	MOBILE MINI INC.....		08/10/2018.....	VARIOUS.....	680.000	30,009	XXX	
60871R	20	9	MOLSON COORS BREWING CO.....		09/21/2018.....	JP Morgan.....	16.000	1,036	XXX	
609839	10	5	MONOLITHIC PWR SYS INC.....		12/26/2018.....	VARIOUS.....	625.000	75,780	XXX	
615369	10	5	Moody's Corp.....		06/15/2018.....	Goldman Sachs.....	6.000	1,061	XXX	
617446	44	8	Morgan Stanley.....		09/17/2018.....	Investment Technology Gro.....	49.000	2,540	XXX	
61945C	10	3	MOSAIC CO NEW.....		10/31/2018.....	VARIOUS.....	1,755.000	50,283	XXX	
620076	30	7	MOTOROLA SOLUTIONS INC.....		12/21/2018.....	VARIOUS.....	767.000	93,773	XXX	
553498	10	6	MSA SAFETY INC.....		09/05/2018.....	VARIOUS.....	137.000	12,231	XXX	
55354G	10	0	MSCI INC.....		09/21/2018.....	VARIOUS.....	197.000	28,888	XXX	
553777	10	3	MTS SYS CORP.....		03/29/2018.....	Weeden & Co.....	13.000	673	XXX	
637071	10	1	National Oilwell Inc.....		09/21/2018.....	JP Morgan.....	23.000	992	XXX	
640268	10	8	NEKTAR THERAPEUTICS.....		09/21/2018.....	VARIOUS.....	377.000	37,376	XXX	
640491	10	6	NEOGEN CORP.....		10/16/2018.....	VARIOUS.....	452.000	29,723	XXX	
64110D	10	4	NETAPP INC.....		06/15/2018.....	Goldman Sachs.....	13.000	1,010	XXX	
64110L	10	6	NETFLIX COM INC.....		12/21/2018.....	VARIOUS.....	34.000	11,173	XXX	
64125C	10	9	NEUROCRINE BIOSCIENCES INC.....		12/12/2018.....	VARIOUS.....	300.000	25,039	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
651229	10	6	Newell Rubbermaid Inc.....		06/15/2018.....	Goldman Sachs.....	38.000	990	XXX	
651639	10	6	Newmont Mining Corp.....		12/21/2018.....	VARIOUS.....	77.000	2,709	XXX	
65339F	10	1	NEXTERA ENERGY INC COM.....		12/21/2018.....	VARIOUS.....	44.000	7,378	XXX	
654106	10	3	Nike Inc CL B.....		09/21/2018.....	VARIOUS.....	28.000	2,366	XXX	
65473P	10	5	Nisource Inc.....		09/21/2018.....	VARIOUS.....	95.000	2,372	XXX	
655044	10	5	Noble Energy Inc.....		02/26/2018.....	Investment Technology Gro.....	41.000	1,287	XXX	
655663	10	2	NORDSON CORP.....		12/21/2018.....	VARIOUS.....	225.000	27,684	XXX	
655844	10	8	Norfolk Southern Corp.....		09/17/2018.....	Investment Technology Gro.....	7.000	1,261	XXX	
665859	10	4	Northern Trust Corp.....		09/21/2018.....	JP Morgan.....	31.000	3,297	XXX	
666807	10	2	Northrop Grumman Corp.....		09/21/2018.....	VARIOUS.....	7.000	2,206	XXX	
629377	50	8	NRG ENERGY INC.....		12/31/2018.....	VARIOUS.....	1,175.000	49,081	XXX	
670346	10	5	Nucor Corp.....		06/15/2018.....	Goldman Sachs.....	16.000	1,069	XXX	
670704	10	5	NUVASIVE INC.....		09/21/2018.....	VARIOUS.....	331.000	22,886	XXX	
67066G	10	4	Nvidia Corp.....		12/21/2018.....	VARIOUS.....	45.000	10,249	XXX	
67103H	10	7	O REILLY AUTOMOTIVE INC NEW.....		11/12/2018.....	VARIOUS.....	125.000	36,731	XXX	
674599	10	5	Occidental Petroleum Corp.....		09/17/2018.....	VARIOUS.....	29.000	2,323	XXX	
679295	10	5	OKTA INC.....		08/14/2018.....	VARIOUS.....	467.000	16,738	XXX	
680223	10	4	OLD REP INTL CORP.....		02/12/2018.....	VARIOUS.....	3,430.000	72,916	XXX	
682680	10	3	ONEOK INC NEW.....		12/21/2018.....	VARIOUS.....	87.000	5,087	XXX	
68389X	10	5	Oracle Corp.....		09/17/2018.....	Investment Technology Gro.....	51.000	2,557	XXX	
688239	20	1	OSHKOSH CORP.....		12/31/2018.....	VARIOUS.....	1,325.000	88,515	XXX	
69331C	10	8	P G & E Corp.....		09/17/2018.....	Investment Technology Gro.....	28.000	1,312	XXX	
693718	10	8	Paccar Inc.....		09/17/2018.....	Investment Technology Gro.....	19.000	1,349	XXX	
700416	20	9	PARK ELECTROCHEMICAL CORP.....		03/29/2018.....	Weeden & Co.....	16.000	271	XXX	
701094	10	4	Parker Hannifin Corp.....		09/21/2018.....	VARIOUS.....	12.000	2,244	XXX	
704326	10	7	Paychex Inc.....		09/21/2018.....	VARIOUS.....	33.000	2,310	XXX	
70450Y	10	3	PAYPAL HLDGS INC.....		09/21/2018.....	VARIOUS.....	184.000	16,519	XXX	
712704	10	5	PEOPLES UNITED FINANCIAL INC.....		10/01/2018.....	Merrill-Lynch.....	68.000	1,146	XXX	
713448	10	8	Pepsico Inc.....		12/21/2018.....	VARIOUS.....	70.000	7,787	XXX	
715347	10	0	PERSPECTA INC.....		09/28/2018.....	VARIOUS.....	1,698.000	38,974	XXX	
717081	10	3	Pfizer Inc.....		09/21/2018.....	VARIOUS.....	208.000	8,585	XXX	
718172	10	9	PHILIP MORRIS INTL INC.....		12/21/2018.....	VARIOUS.....	106.000	8,934	XXX	
718546	10	4	PHILLIPS 66.....		09/21/2018.....	VARIOUS.....	44.000	4,730	XXX	
719405	10	2	PHOTRONICS INC.....		03/29/2018.....	Weeden & Co.....	47.000	391	XXX	
723787	10	7	PIONEER NAT RES CO.....		06/15/2018.....	VARIOUS.....	12.000	2,174	XXX	
72582H	10	7	PIVOTAL SOFTWARE INC.....		12/10/2018.....	VARIOUS.....	2,950.000	65,121	XXX	
69343T	10	7	PJT PARTNERS INC.....		07/20/2018.....	VARIOUS.....	920.000	49,382	XXX	
693475	10	5	PNC Financial Services Group.....		09/17/2018.....	Investment Technology Gro.....	17.000	2,538	XXX	
73179P	10	6	Polyone Corp.....		03/29/2018.....	Weeden & Co.....	20.000	855	XXX	
73278L	10	5	POOL CORPORATION.....		10/23/2018.....	VARIOUS.....	125.000	17,038	XXX	
737446	10	4	POST HLDGS INC.....		03/01/2018.....	Liquidnet Inc.....	235.000	17,957	XXX	
693506	10	7	PPG Industries Inc.....		09/17/2018.....	Investment Technology Gro.....	12.000	1,355	XXX	
69351T	10	6	PPL Corporation.....		12/21/2018.....	VARIOUS.....	133.000	3,793	XXX	
69354N	10	6	PRA GROUP INC.....		03/29/2018.....	VARIOUS.....	1,334.000	47,695	XXX	
74164F	10	3	PRIMORIS SVCS CORP.....		03/29/2018.....	Jones Trading Inst Serv.....	30.000	752	XXX	
742718	10	9	Procter & Gamble Co.....		12/21/2018.....	VARIOUS.....	91.000	7,654	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
743315	10	3	Progressive Corp.....		12/21/2018.....	VARIOUS.....	838.000	49,640	XXX	
74340W	10	3	Prologis Inc Com.....		09/21/2018.....	VARIOUS.....	227.000	14,925	XXX	
743424	10	3	PROOFPOINT INC.....		02/02/2018.....	Cowen & Co.....	61.000	6,183	XXX	
743606	10	5	PROSPERITY BANCSHARES INC.....		03/29/2018.....	Weeden & Co.....	17.000	1,231	XXX	
744320	10	2	Prudential Financial Inc.....		09/17/2018.....	Investment Technology Gro.....	13.000	1,294	XXX	
69370C	10	0	PTC INC.....		11/29/2018.....	VARIOUS.....	750.000	72,866	XXX	
744573	10	6	Public Service Enterprise GP.....		06/15/2018.....	VARIOUS.....	44.000	2,262	XXX	
74460D	10	9	PUBLIC STORAGE INC.....		12/21/2018.....	VARIOUS.....	12.000	2,493	XXX	
747316	10	7	QUAKER CHEM CORP.....		02/02/2018.....	Cowen & Co.....	57.000	8,559	XXX	
747525	10	3	Qualcomm Inc.....		12/21/2018.....	VARIOUS.....	114.000	7,162	XXX	
74838J	10	1	QUIDEL CORP.....		03/26/2018.....	VARIOUS.....	582.000	29,461	XXX	
751212	10	1	RALPH LAUREN CORP CL A.....		12/12/2018.....	Liquidnet Inc.....	150.000	16,136	XXX	
754730	10	9	RAYMOND JAMES FINANCIAL INC.....		09/21/2018.....	VARIOUS.....	24.000	2,315	XXX	
755111	50	7	Raytheon Company.....		09/17/2018.....	Investment Technology Gro.....	12.000	2,549	XXX	
756577	10	2	RED HAT INC.....		12/21/2018.....	VARIOUS.....	339.000	45,576	XXX	
758849	10	3	REGENCY CTRS CORP.....		09/21/2018.....	JP Morgan.....	53.000	3,464	XXX	
75886F	10	7	REGENERON PHARMACEUTICALS.....		12/21/2018.....	VARIOUS.....	11.000	3,610	XXX	
7591EP	10	0	REGIONS FINANCIAL CORP NEW.....		06/15/2018.....	Goldman Sachs.....	53.000	985	XXX	
761152	10	7	RESMED INC.....		09/21/2018.....	VARIOUS.....	22.000	2,301	XXX	
76680R	20	6	RINGCENTRAL INC.....		02/02/2018.....	Cowen & Co.....	101.000	5,419	XXX	
756109	10	4	RLTY INC CORP COM.....		12/21/2018.....	VARIOUS.....	44.000	2,664	XXX	
775711	10	4	ROLLINS INC.....		09/28/2018.....	Merrill-Lynch.....	208.000	12,624	XXX	
776696	10	6	ROPER INDS INC NEW.....		12/21/2018.....	VARIOUS.....	15.000	4,099	XXX	
778296	10	3	Ross Stores Inc.....		09/17/2018.....	Investment Technology Gro.....	13.000	1,250	XXX	
78409V	10	4	S&P GLOBAL INC.....		09/21/2018.....	JP Morgan.....	5.000	1,057	XXX	
78781P	10	5	SAILPOINT TECHNLGIES HLDGS INC.....		11/08/2018.....	VARIOUS.....	1,310.000	39,471	XXX	
79466L	30	2	SALESFORCE COM INC.....		12/21/2018.....	VARIOUS.....	214.000	30,827	XXX	
803607	10	0	SAREPTA THERAPEUTICS INC.....		10/29/2018.....	VARIOUS.....	824.000	110,885	XXX	
78410G	10	4	SBA COMMUNICATIONS CORP NEW.....		10/26/2018.....	VARIOUS.....	258.000	40,197	XXX	
806407	10	2	SCHEIN HENRY INC.....		12/31/2018.....	VARIOUS.....	1,116.000	85,190	XXX	
816851	10	9	Sempra Energy.....		09/21/2018.....	VARIOUS.....	71.000	8,018	XXX	
81725T	10	0	SENSIENT TECHNOLOGIES CORP.....		07/19/2018.....	VARIOUS.....	544.000	37,592	XXX	
824348	10	6	Sherwin Williams Co/The.....		12/21/2018.....	VARIOUS.....	7.000	2,906	XXX	
826919	10	2	SILICON LABORATORIES INC.....		04/26/2018.....	VARIOUS.....	307.000	27,964	XXX	
828806	10	9	Simon Property Group Inc.....		12/21/2018.....	VARIOUS.....	16.000	2,767	XXX	
82900L	10	2	SIMPLY GOOD FOODS CO.....		07/02/2018.....	VARIOUS.....	3,216.000	42,265	XXX	
829073	10	5	SIMPSON MANUFACTURING CO INC.....		03/29/2018.....	Weeden & Co.....	13.000	751	XXX	
83088M	10	2	SKYWORKS SOLUTIONS INC.....		06/15/2018.....	Goldman Sachs.....	10.000	1,027	XXX	
842587	10	7	Southern Co.....		12/21/2018.....	VARIOUS.....	117.000	5,207	XXX	
844741	10	8	Southwest Airlines.....		09/17/2018.....	Investment Technology Gro.....	21.000	1,328	XXX	
854502	10	1	STANLEY BLACK & DECKER INC.....		06/15/2018.....	Goldman Sachs.....	7.000	994	XXX	
855244	10	9	Starbucks Corp.....		12/21/2018.....	VARIOUS.....	47.000	2,720	XXX	
857477	10	3	State Street Corp.....		09/21/2018.....	VARIOUS.....	50.000	4,638	XXX	
860630	10	2	STIFEL FINL CORP.....		05/15/2018.....	VARIOUS.....	1,220.000	78,916	XXX	
863667	10	1	Stryker Corp.....		06/15/2018.....	Goldman Sachs.....	6.000	1,010	XXX	
86614U	10	0	SUMMIT MATLS INC.....		06/21/2018.....	RBC Dean Rauscher.....	212.000	5,810	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
78486Q	10	1	SVB FINL GROUP.....		12/11/2018.....	VARIOUS.....	566.000	136,848	XXX	
871503	10	8	Symantec Corp.....		09/21/2018.....	JP Morgan.....	50.000	1,044	XXX	
871607	10	7	SYNOPSYS INC.....		10/23/2018.....	VARIOUS.....	1,260.000	111,094	XXX	
871829	10	7	Sysco Corp.....		09/17/2018.....	Investment Technology Gro.....	18.000	1,320	XXX	
74144T	10	8	T Rowe Price Group Inc.....		09/17/2018.....	Investment Technology Gro.....	12.000	1,314	XXX	
87336U	10	5	TABLEAU SOFTWARE INC.....		10/17/2018.....	VARIOUS.....	725.000	77,497	XXX	
873379	10	1	TABULA RASA HEALTHCARE INC.....		09/11/2018.....	VARIOUS.....	253.000	22,468	XXX	
874054	10	9	TAKE-TWO INTERACTIVE SOFTWARE.....		06/15/2018.....	Goldman Sachs.....	254.000	27,378	XXX	
875372	20	3	TANDEM DIABETES CARE INC.....		11/02/2018.....	VARIOUS.....	726.000	27,840	XXX	
876030	10	7	TAPESTRY INC.....		06/15/2018.....	VARIOUS.....	47.000	2,296	XXX	
87612E	10	6	Target Corp.....		02/26/2018.....	Investment Technology Gro.....	17.000	1,294	XXX	
87236Y	10	8	TD AMERITRADE HLDG CORP.....		12/17/2018.....	VARIOUS.....	1,000.000	55,564	XXX	
87918A	10	5	TELADOC INC.....		06/21/2018.....	RBC Dean Rauscher.....	77.000	4,752	XXX	
879433	82	9	TELEPHONE & DATA SYS INC.....		12/14/2018.....	VARIOUS.....	1,170.000	40,953	XXX	
880779	10	3	Terex Corp.....		12/18/2018.....	VARIOUS.....	931.000	26,570	XXX	
88224Q	10	7	TEXAS CAPITAL BANCSHARES INC.....		11/29/2018.....	VARIOUS.....	341.000	22,424	XXX	
882508	10	4	Texas Instruments Inc.....		09/17/2018.....	Investment Technology Gro.....	24.000	2,568	XXX	
883556	10	2	Thermo Electron Corp.....		12/21/2018.....	VARIOUS.....	32.000	7,077	XXX	
886547	10	8	Tiffany & Co.....		09/21/2018.....	JP Morgan.....	17.000	2,152	XXX	
887389	10	4	TIMKEN CO.....		07/03/2018.....	VARIOUS.....	1,990.000	92,415	XXX	
88870R	10	2	TIVITY HEALTH INC.....		01/25/2018.....	VARIOUS.....	748.000	28,647	XXX	
872540	10	9	TJX Companies Inc.....		09/17/2018.....	Investment Technology Gro.....	12.000	1,295	XXX	
891906	10	9	TOTAL SYS SVCS INC.....		12/21/2018.....	VARIOUS.....	1,161.000	110,526	XXX	
892356	10	6	TRACTOR SUPPLY CO.....		12/21/2018.....	Merrill-Lynch.....	17.000	1,366	XXX	
893641	10	0	TRANSDIGM GROUP INC.....		11/09/2018.....	VARIOUS.....	75.000	23,130	XXX	
89400J	10	7	TRANSUNION.....		10/30/2018.....	VARIOUS.....	625.000	38,606	XXX	
89417E	10	9	Travelers Cos Inc.....		09/17/2018.....	Investment Technology Gro.....	10.000	1,302	XXX	
896522	10	9	TRINITY INDS INC.....		10/22/2018.....	VARIOUS.....	3,195.000	113,082	XXX	
898202	10	6	TRUPANION INC.....		09/27/2018.....	VARIOUS.....	1,612.000	59,765	XXX	
90130A	10	1	TWENTY FIRST CENTY FOX INC.....		09/21/2018.....	VARIOUS.....	48.000	2,136	XXX	
90130A	20	0	TWENTY FIRST CENTY FOX INC.....		09/21/2018.....	JP Morgan.....	109.000	4,784	XXX	
90184L	10	2	TWITTER INC.....		09/21/2018.....	VARIOUS.....	1,530.000	59,751	XXX	
902494	10	3	TYSON FOODS INC.....		06/15/2018.....	Goldman Sachs.....	14.000	1,005	XXX	
902653	10	4	UDR INC.....		12/21/2018.....	Merrill-Lynch.....	36.000	1,462	XXX	
90384S	30	3	ULTA SALON COSMETCS & FRAG INC.....		10/08/2018.....	VARIOUS.....	255.000	63,313	XXX	
90385D	10	7	ULTIMATE SOFTWARE GROUP INC.....		10/31/2018.....	VARIOUS.....	275.000	78,015	XXX	
902788	10	8	UMB FINL CORP.....		03/29/2018.....	Weeden & Co.....	15.000	1,091	XXX	
904311	20	6	UNDER ARMOUR INC.....		06/15/2018.....	Goldman Sachs.....	45.000	966	XXX	
907818	10	8	Union Pacific Corp.....		09/17/2018.....	Investment Technology Gro.....	17.000	2,483	XXX	
910047	10	9	UNITED CONTL HLDGS INC.....		10/11/2018.....	VARIOUS.....	1,080.000	89,268	XXX	
911312	10	6	United Parcel Service CL B.....		12/21/2018.....	VARIOUS.....	73.000	8,039	XXX	
913017	10	9	United Technologies Corp.....		12/21/2018.....	VARIOUS.....	200.340	25,913	XXX	
91324P	10	2	Unitedhealth Group Inc.....		12/21/2018.....	VARIOUS.....	46.000	11,463	XXX	
913903	10	0	UNIVERSAL HLTH SVCS INC.....		06/15/2018.....	Goldman Sachs.....	9.000	1,039	XXX	
902973	30	4	US Bancorp.....		09/17/2018.....	Investment Technology Gro.....	46.000	2,510	XXX	
91913Y	10	0	VALERO ENERGY CORP NEW.....		09/17/2018.....	Investment Technology Gro.....	11.000	1,273	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
922042	78	3	VANGUARD INTL EQUITY INDEX FD.....		12/21/2018.....	Direct.....	8,560,360	837,384	XXX	
92276F	10	0	VENTAS INC.....		06/15/2018.....	Goldman Sachs.....	43,000	2,230	XXX	
92343X	10	0	VERINT SYS INC.....		05/07/2018.....	VARIOUS.....	735,000	30,689	XXX	
92343E	10	2	VERISIGN INC.....		09/21/2018.....	VARIOUS.....	56,000	8,081	XXX	
92345Y	10	6	VERISK ANALYTICS INC.....		09/21/2018.....	VARIOUS.....	348,000	34,477	XXX	
92343V	10	4	Verizon Communications Inc.....		12/21/2018.....	VARIOUS.....	366,000	18,558	XXX	
92532F	10	0	VERTEX PHARMACEUTICALS INC.....		12/19/2018.....	VARIOUS.....	438,000	71,796	XXX	
918204	10	8	VF Corp.....		09/21/2018.....	JP Morgan.....	11,000	1,015	XXX	
92763M	10	5	VIPER ENERGY PARTNERS LP.....		12/27/2018.....	VARIOUS.....	1,340,000	45,391	XXX	
92826C	83	9	VISA INC.....		09/17/2018.....	Investment Technology Gro.....	22,000	2,927	XXX	
928298	10	8	VISHAY INTERTECHNOLOGY INC.....		03/29/2018.....	Weeden & Co.....	52,000	966	XXX	
92839U	20	6	VISTEON CORP.....		09/25/2018.....	VARIOUS.....	167,000	19,068	XXX	
929160	10	9	Vulcan Materials Co.....		09/21/2018.....	VARIOUS.....	19,000	2,211	XXX	
92927K	10	2	WABCO HLDGS INC.....		10/17/2018.....	VARIOUS.....	250,000	31,639	XXX	
930427	10	9	WAGEWORKS INC.....		11/07/2018.....	VARIOUS.....	244,000	11,577	XXX	
931142	10	3	Wal Mart Stores Inc.....		09/17/2018.....	VARIOUS.....	40,000	3,628	XXX	
931427	10	8	WALGREENS BOOTS ALLIANCE INC.....		06/15/2018.....	Goldman Sachs.....	16,000	1,053	XXX	
254687	10	6	Walt Disney Co The.....		12/21/2018.....	VARIOUS.....	69,000	7,401	XXX	
94106L	10	9	Waste Management Inc.....		09/17/2018.....	Investment Technology Gro.....	14,000	1,291	XXX	
92939U	10	6	WEC ENERGY GROUP INC.....		12/21/2018.....	Merrill-Lynch.....	21,000	1,500	XXX	
94946T	10	6	WELLCARE HEALTH PLANS INC.....		12/18/2018.....	VARIOUS.....	581,000	153,223	XXX	
949746	10	1	Wells Fargo & Company.....		09/17/2018.....	VARIOUS.....	132,000	7,379	XXX	
95040Q	10	4	WELLTOWER INC.....		12/21/2018.....	VARIOUS.....	38,000	2,456	XXX	
958102	10	5	WESTERN DIGITAL CORP.....		06/15/2018.....	VARIOUS.....	26,000	2,213	XXX	
96145D	10	5	WESTROCK CO.....		06/15/2018.....	VARIOUS.....	335,000	20,777	XXX	
962166	10	4	Weyerhaeuser Co.....		06/15/2018.....	Goldman Sachs.....	26,000	960	XXX	
963320	10	6	Whirlpool Corp.....		12/17/2018.....	VARIOUS.....	519,000	60,422	XXX	
969457	10	0	Williams Cos Inc.....		11/01/2018.....	VARIOUS.....	2,180,000	60,416	XXX	
980745	10	3	WOODWARD INC.....		05/17/2018.....	VARIOUS.....	179,000	13,382	XXX	
981558	10	9	WORLDPAY INC.....		12/03/2018.....	VARIOUS.....	1,450,000	92,279	XXX	
98212B	10	3	WPX ENERGY INC.....		08/15/2018.....	Cowen & Co.....	815,000	14,070	XXX	
983134	10	7	WYNN RESORTS LTD.....		09/21/2018.....	VARIOUS.....	45,000	6,917	XXX	
98389B	10	0	Xcel Energy Inc.....		12/21/2018.....	VARIOUS.....	82,000	3,796	XXX	
984121	60	8	XEROX CORP.....		09/21/2018.....	JP Morgan.....	37,000	1,036	XXX	
983919	10	1	Xilinx Inc.....		12/21/2018.....	VARIOUS.....	34,000	2,694	XXX	
989207	10	5	ZEBRA TECHNOLOGIES CORP.....		10/10/2018.....	VARIOUS.....	490,000	74,203	XXX	
98936J	10	1	ZENDESK INC.....		12/21/2018.....	VARIOUS.....	1,100,000	60,536	XXX	
98956P	10	2	Zimmer Holdings Inc.....		09/17/2018.....	Investment Technology Gro.....	21,000	2,608	XXX	
989701	10	7	Zions Bancorporation.....		06/15/2018.....	Goldman Sachs.....	18,000	995	XXX	
98978V	10	3	ZOETIS INC.....		12/21/2018.....	Merrill-Lynch.....	18,000	1,470	XXX	
98983V	10	6	ZUORA INC.....		10/15/2018.....	VARIOUS.....	1,280,000	28,027	XXX	
74022D	30	8	PRECISION DRILLING CORP.....	A.....	02/12/2018.....	VARIOUS.....	4,485,000	15,643	XXX	
767744	10	5	RITCHIE BROS AUCTIONEERS.....	A.....	09/20/2018.....	VARIOUS.....	736,000	25,144	XXX	
8676EP	10	8	SUNOPTA INC.....	A.....	12/19/2018.....	VARIOUS.....	10,523,000	66,276	XXX	
94106B	10	1	WASTE CONNECTIONS INC.....	A.....	11/06/2018.....	VARIOUS.....	300,000	21,994	XXX	
G1151C	10	1	ACCENTURE PLC IRELAND.....	C.....	09/17/2018.....	VARIOUS.....	82,000	13,471	XXX	
N00985	10	6	AERCAP HOLDINGS NV.....	C.....	10/30/2018.....	VARIOUS.....	175,000	8,871	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
G0177J	10	8	ALLERGAN PLC.....	C.....	06/15/2018.....	VARIOUS.....	33.000	5,627	XXX
G02602	10	3	AMDOCS LTD.....	C.....	11/28/2018.....	VARIOUS.....	150.000	9,751	XXX
G0408V	10	2	AON PLC.....	C.....	09/17/2018.....	Investment Technology Gro.....	18.000	2,650	XXX
G6095L	10	9	APTIV PLC.....	C.....	06/15/2018.....	VARIOUS.....	340.000	30,378	XXX
G0585R	10	6	ASSURED GUARANTY LTD COMMON STK.....	C.....	12/10/2018.....	VARIOUS.....	450.000	17,902	XXX
G0684D	10	7	ATHENE HLDG LTD.....	C.....	09/21/2018.....	VARIOUS.....	1,355.000	68,378	XXX
G06242	10	4	ATLASSIAN CORP PLC.....	C.....	10/22/2018.....	VARIOUS.....	125.000	8,903	XXX
143658	30	0	Carnival Corp.....	C.....	06/15/2018.....	VARIOUS.....	34.000	2,283	XXX
H1467J	10	4	CHUBB LIMITED.....	C.....	09/17/2018.....	VARIOUS.....	21.000	2,816	XXX
G2717B	10	8	CUSHMAN WAKEFIELD PLC.....	C.....	11/21/2018.....	VARIOUS.....	4,845.000	83,399	XXX
N14506	10	4	ELASTIC N V.....	C.....	11/20/2018.....	VARIOUS.....	325.000	21,024	XXX
G33856	10	8	FERROGLOBE PLC.....	C.....	12/26/2018.....	VARIOUS.....	429.000	1,292	XXX
H2906T	10	9	GARMIN LTD.....	C.....	09/21/2018.....	JP Morgan.....	25.000	1,751	XXX
G4412G	10	1	HERBALIFE LTD.....	C.....	12/21/2018.....	VARIOUS.....	850.000	48,601	XXX
G4617B	10	5	HORIZON PHARMA PLC.....	C.....	07/05/2018.....	VARIOUS.....	2,415.000	39,907	XXX
G47567	10	5	IHS MARKIT LTD.....	C.....	09/21/2018.....	JP Morgan.....	19.000	1,049	XXX
G47791	10	1	INGERSOLL-RAND PLC.....	C.....	10/24/2018.....	VARIOUS.....	725.000	66,203	XXX
G4863A	10	8	INTERNATIONAL GAME TECHNOLOGY.....	C.....	12/13/2018.....	VARIOUS.....	1,550.000	33,643	XXX
G491BT	10	8	INVESCO LTD.....	C.....	09/21/2018.....	VARIOUS.....	81.000	2,297	XXX
G50871	10	5	JAZZ PHARMACEUTICALS PLC.....	C.....	10/09/2018.....	VARIOUS.....	785.000	121,109	XXX
G51502	10	5	JOHNSON CTLS INTL PLC.....	C.....	12/21/2018.....	VARIOUS.....	107.000	3,540	XXX
G5494J	10	3	LINDE PLC.....	C.....	12/21/2018.....	VARIOUS.....	1,179.000	132,954	XXX
N53745	10	0	LYONDELLBASELL INDUSTRIES N V.....	C.....	02/26/2018.....	Investment Technology Gro.....	11.000	1,213	XXX
G5876H	10	5	MARVELL TECHNOLOGY GROUP LTD.....	C.....	12/19/2018.....	VARIOUS.....	2,100.000	42,938	XXX
G5960L	10	3	MEDTRONIC PLC.....	C.....	09/17/2018.....	VARIOUS.....	65.000	5,594	XXX
G60754	10	1	MICHAEL KORS HLDGS LTD.....	C.....	06/05/2018.....	VARIOUS.....	1,785.000	112,070	XXX
N59465	10	9	MYLAN N V.....	C.....	09/17/2018.....	Investment Technology Gro.....	35.000	1,313	XXX
G6518L	10	8	NIELSEN HLDGS PLC.....	C.....	09/21/2018.....	JP Morgan.....	51.000	1,389	XXX
G6564A	10	5	NOMAD HLDGS LTD.....	C.....	12/31/2018.....	VARIOUS.....	1,390.000	25,758	XXX
G66721	10	4	NORWEGIAN CRUISE LINE HLDGS LT.....	C.....	11/29/2018.....	VARIOUS.....	91.000	5,023	XXX
N72482	12	3	QIAGEN NV.....	C.....	12/31/2018.....	Liquidnet Inc.....	1,160.000	41,457	XXX
G7496G	10	3	RENAISSANCERE HOLDINGS LTD.....	C.....	12/31/2018.....	VARIOUS.....	300.000	39,554	XXX
V7780T	10	3	ROYAL CARIBBEAN CRUISES LTD.....	C.....	09/21/2018.....	VARIOUS.....	850.000	101,733	XXX
783513	20	3	RYANAIR HLDGS PLC.....	C.....	09/18/2018.....	VARIOUS.....	275.000	28,094	XXX
806857	10	8	Schlumberger Ltd.....	C.....	12/21/2018.....	VARIOUS.....	104.000	5,573	XXX
G7945M	10	7	SEAGATE TECHNOLOGY PLC.....	C.....	06/15/2018.....	VARIOUS.....	40.000	2,213	XXX
G96629	10	3	WILLIS TOWERS WATSON PUB LTD.....	C.....	12/20/2018.....	Investment Technology Gro.....	510.000	78,970	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						14,400,787	XXX	0
9799997.	Total - Common Stocks - Part 3.....						14,400,787	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....						3,432,645	XXX	
9799999.	Total - Common Stocks.....						17,833,433	XXX	0
9899999.	Total - Preferred and Common Stocks.....						17,833,433	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....						196,805,215	XXX	527,149

SCHEDULE D - PART 4

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

1		2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21		
												11	12	13	14	15								
CUSIP Identification		Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date		
Bonds - U.S. Government																								
36208J	AJ	1	GNMA I POOL 451909X.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	2,993	2,993	3,129	3,086	.....	.....	(93)	.....	(93)	.....	2,993	.....	.....	.....	0	92	08/15/2027.
36200M	P3	1	GNMA I POOL 604442X.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	16,277	16,277	15,822	15,893	.....	.....	384	.....	384	.....	16,277	.....	.....	.....	0	345	07/15/2033.
36290U	HQ	2	GNMA I POOL 617739X.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	3,753	3,753	3,767	3,764	.....	.....	(11)	.....	(11)	.....	3,753	.....	.....	.....	0	94	10/15/2037.
36291N	Z5	3	GNMA I POOL 633564X.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	599	599	597	597	.....	.....	2	.....	2	.....	599	.....	.....	.....	0	17	08/15/2034.
36292D	TS	1	GNMA I POOL 645961X.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	227	227	232	232	.....	.....	(5)	.....	(5)	.....	227	.....	.....	.....	0	7	08/15/2036.
36295N	M9	5	GNMA I POOL 685484X.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	1,835	1,835	1,867	1,859	.....	.....	(24)	.....	(24)	.....	1,835	.....	.....	.....	0	49	06/15/2038.
36296D	D5	4	GNMA I POOL 687824X.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	2,063	2,063	2,099	2,089	.....	.....	(27)	.....	(27)	.....	2,063	.....	.....	.....	0	42	08/15/2038.
36296Q	Y9	4	GNMA I POOL 698336X.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	4,294	4,294	4,304	4,303	.....	.....	(9)	.....	(9)	.....	4,294	.....	.....	.....	0	92	05/15/2039.
36296T	W9	0	GNMA I POOL 700972X.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	4,132	4,132	4,141	4,138	.....	.....	(6)	.....	(6)	.....	4,132	.....	.....	.....	0	135	11/15/2038.
3620A9	TU	5	GNMA I POOL 723363X.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	14,382	14,382	14,830	14,709	.....	.....	(326)	.....	(326)	.....	14,382	.....	.....	.....	0	332	10/15/2039.
3620AM	B8	4	GNMA I POOL 733663X.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	34,685	34,685	35,931	35,629	.....	.....	(945)	.....	(945)	.....	34,685	.....	.....	.....	0	678	05/15/2040.
3620C3	S8	6	GNMA I POOL 747643X.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	26,662	26,662	29,319	29,205	.....	.....	(2,544)	.....	(2,544)	.....	26,662	.....	.....	.....	0	599	08/15/2040.
36241K	Z6	8	GNMA I POOL 782565X.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	10,452	10,452	11,076	11,026	.....	.....	(574)	.....	(574)	.....	10,452	.....	.....	.....	0	224	02/15/2039.
36241L	Q5	8	GNMA I POOL 783176X.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	10,465	10,465	11,234	11,204	.....	.....	(739)	.....	(739)	.....	10,465	.....	.....	.....	0	170	11/15/2040.
36178D	XS	5	GNMA I POOL AA6089X.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	27,243	27,243	26,954	26,996	.....	.....	247	.....	247	.....	27,243	.....	.....	.....	0	369	02/15/2043.
36181L	UA	4	GNMA I POOL AF5077X.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	6,713	6,713	6,896	6,871	.....	.....	(159)	.....	(159)	.....	6,713	.....	.....	.....	0	103	08/15/2043.
36202D	RG	8	GNMA II POOL 003187M.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	2,176	2,176	2,208	2,199	.....	.....	(23)	.....	(23)	.....	2,176	.....	.....	.....	0	53	01/20/2032.
36202D	UU	3	GNMA II POOL 003295M.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	2,918	2,918	2,990	2,973	.....	.....	(54)	.....	(54)	.....	2,918	.....	.....	.....	0	71	10/20/2032.
36202D	YA	3	GNMA II POOL 003405M.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	735	735	788	782	.....	.....	(47)	.....	(47)	.....	735	.....	.....	.....	0	17	06/20/2033.
36202D	5Q	0	GNMA II POOL 003555M.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	6,509	6,509	6,348	6,384	.....	.....	125	.....	125	.....	6,509	.....	.....	.....	0	146	05/20/2034.
36202E	BV	0	GNMA II POOL 003652M.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	12,670	12,670	12,766	12,750	.....	.....	(80)	.....	(80)	.....	12,670	.....	.....	.....	0	318	12/20/2034.
36202E	CB	3	GNMA II POOL 003666M.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	7,002	7,002	7,098	7,086	.....	.....	(84)	.....	(84)	.....	7,002	.....	.....	.....	0	212	01/20/2035.
36202E	GN	3	GNMA II POOL 003805M.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	11,736	11,736	11,501	11,545	.....	.....	191	.....	191	.....	11,736	.....	.....	.....	0	243	01/20/2036.
36202E	H5	1	GNMA II POOL 003852M.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	1,803	1,803	1,798	1,799	.....	.....	5	.....	5	.....	1,803	.....	.....	.....	0	42	05/20/2036.
36202E	MP	1	GNMA II POOL 003966M.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	4,531	4,531	4,564	4,558	.....	.....	(27)	.....	(27)	.....	4,531	.....	.....	.....	0	122	03/20/2037.
36202E	UT	4	GNMA II POOL 004194M.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	4,480	4,480	4,543	4,527	.....	.....	(47)	.....	(47)	.....	4,480	.....	.....	.....	0	109	07/20/2038.
36202E	W6	2	GNMA II POOL 004269M.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	4,490	4,490	4,544	4,526	.....	.....	(35)	.....	(35)	.....	4,490	.....	.....	.....	0	127	10/20/2038.
36202E	ZH	5	GNMA II POOL 004344M.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	1,419	1,419	1,476	1,457	.....	.....	(38)	.....	(38)	.....	1,419	.....	.....	.....	0	38	01/20/2039.
36202F	DW	3	GNMA II POOL 004617M.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	16,630	16,630	16,774	16,742	.....	.....	(111)	.....	(111)	.....	16,630	.....	.....	.....	0	327	01/20/2040.
36202F	PG	5	GNMA II POOL 004923M.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	11,298	11,298	11,787	11,679	.....	.....	(381)	.....	(381)	.....	11,298	.....	.....	.....	0	221	01/20/2041.
36202F	SD	9	GNMA II POOL 005016M.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	11,041	11,041	11,813	11,666	.....	.....	(625)	.....	(625)	.....	11,041	.....	.....	.....	0	199	04/20/2041.
36202F	TF	3	GNMA II POOL 005050M.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	15,094	15,094	15,887	15,633	.....	.....	(539)	.....	(539)	.....	15,094	.....	.....	.....	0	279	05/20/2026.
36202F	UE	4	GNMA II POOL 005081M.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	6,615	6,615	7,032	6,952	.....	.....	(336)	.....	(336)	.....	6,615	.....	.....	.....	0	118	06/20/2041.
36202F	UG	9	GNMA II POOL 005083M.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	21,771	21,771	24,044	23,848	.....	.....	(2,077)	.....	(2,077)	.....	21,771	.....	.....	.....	0	474	06/20/2041.
36202F	VF	0	GNMA II POOL 005114M.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	7,639	7,639	8,110	8,005	.....	.....	(367)	.....	(367)	.....	7,639	.....	.....	.....	0	135	07/20/2041.
36202F	V9	4	GNMA II POOL 005140M.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	10,479	10,479	11,345	11,115	.....	.....	(636)	.....	(636)	.....	10,479	.....	.....	.....	0	207	08/20/2041.
36202F	XD	3	GNMA II POOL 005176M.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	12,408	12,408	13,711	13,565	.....	.....	(1,157)	.....	(1,157)	.....	12,408	.....	.....	.....	0	284	09/20/2041.
36202F	Y5	9	GNMA II POOL 005232M.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	10,263	10,263	10,599	10,542	.....	.....	(279)	.....	(279)	.....	10,263	.....	.....	.....	0	163	11/20/2041.
3620AR	NT	4	GNMA II POOL 737602C.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	24,568	24,568	24,706	24,678	.....	.....	(111)	.....	(111)	.....	24,568	.....	.....	.....	0	405	11/20/2040.
36230M	B2	2	GNMA II POOL 752757C.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	33,653	33,653	35,557	35,190	.....	.....	(1,536)	.....	(1,536)	.....	33,653	.....	.....	.....	0	652	11/20/2040.
36178D	T3	5	GNMA II POOL AA5970.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	41,630	41,630	43,510	43,244	.....	.....	(1,614)	.....	(1,614)	.....	41,630	.....	.....	.....	0	579	01/20/2043.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification	Description											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
36178D ZN 4	GNMA II POOL AA6149.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	39,528	39,528	41,381	41,115	.....	(1,587)	.....	(1,587)	.....	39,528	.....	.....	0	517	03/20/2043.
36178D 5C 1	GNMA II POOL AA6243.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	24,010	24,010	24,557	24,504	.....	(494)	.....	(494)	.....	24,010	.....	.....	0	411	04/20/2043.
36178W 7C 7	GNMA II POOL AB9891.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	75,649	75,649	78,273	78,089	.....	(2,440)	.....	(2,440)	.....	75,649	.....	.....	0	1,257	04/20/2043.
36180C 5Q 8	GNMA II POOL AD1755.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	33,623	33,623	36,140	35,767	.....	(2,143)	.....	(2,143)	.....	33,623	.....	.....	0	539	02/20/2043.
36181L UW 6	GNMA II POOL AF5097.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	35,165	35,165	36,714	36,524	.....	(1,359)	.....	(1,359)	.....	35,165	.....	.....	0	704	08/20/2043.
36182Y BL 2	GNMA II POOL AJ3643C.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	46,248	46,248	50,129	49,802	.....	(3,553)	.....	(3,553)	.....	46,248	.....	.....	0	549	10/20/2044.
36184Q 2N 3	GNMA II POOL AM4381C.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	106,982	106,982	111,629	111,254	.....	(4,272)	.....	(4,272)	.....	106,982	.....	.....	0	1,534	05/20/2045.
36179M CZ 1	GNMA II POOL MA0088M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	44,396	44,396	47,372	46,889	.....	(2,492)	.....	(2,492)	.....	44,396	.....	.....	0	677	05/20/2042.
36179M E4 8	GNMA II POOL MA0155M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	44,815	44,815	48,826	48,209	.....	(3,394)	.....	(3,394)	.....	44,815	.....	.....	0	766	06/20/2042.
36179M K7 4	GNMA II POOL MA0318M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	12,420	12,420	13,410	13,253	.....	(833)	.....	(833)	.....	12,420	.....	.....	0	194	08/20/2042.
36179M LA 6	GNMA II POOL MA0321M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	5,849	5,849	6,459	6,339	.....	(491)	.....	(491)	.....	5,849	.....	.....	0	155	08/20/2042.
36179M NH 9	GNMA II POOL MA0392M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	31,727	31,727	34,469	33,950	.....	(2,223)	.....	(2,223)	.....	31,727	.....	.....	0	484	09/20/2042.
36179M 5M 8	GNMA II POOL MA0852M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	21,116	21,116	21,617	21,579	.....	(463)	.....	(463)	.....	21,116	.....	.....	0	321	03/20/2043.
36179N BA 5	GNMA II POOL MA0933M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	81,142	81,142	80,888	80,908	.....	233	.....	233	.....	81,142	.....	.....	0	1,068	04/20/2043.
36179N DQ 8	GNMA II POOL MA1011M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	30,596	30,596	31,137	31,047	.....	(451)	.....	(451)	.....	30,596	.....	.....	0	408	05/20/2043.
36179N FD 5	GNMA II POOL MA1064M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	18,621	18,621	18,574	18,588	.....	32	.....	32	.....	18,621	.....	.....	0	215	06/20/2028.
36179N JA 7	GNMA II POOL MA1157M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	35,372	35,372	36,024	35,921	.....	(549)	.....	(549)	.....	35,372	.....	.....	0	550	07/20/2043.
36179N TF 5	GNMA II POOL MA1450M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	10,799	10,799	11,545	11,416	.....	(617)	.....	(617)	.....	10,799	.....	.....	0	203	11/20/2043.
36179N 5W 4	GNMA II POOL MA1761M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	59,105	59,105	63,413	62,696	.....	(3,591)	.....	(3,591)	.....	59,105	.....	.....	0	1,023	03/20/2044.
36179R F8 7	GNMA II POOL MA2891M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	53,310	53,310	53,877	53,826	.....	(516)	.....	(516)	.....	53,310	.....	.....	0	716	06/20/2045.
36179R Q2 8	GNMA II POOL MA3173M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	104,125	104,125	109,112	108,580	.....	(4,455)	.....	(4,455)	.....	104,125	.....	.....	0	1,605	10/20/2045.
36179R VB 2	GNMA II POOL MA3310M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	106,179	106,179	112,417	111,820	.....	(5,641)	.....	(5,641)	.....	106,179	.....	.....	0	1,633	12/20/2045.
36179S EH 6	GNMA II POOL MA3736M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	125,420	125,420	130,829	130,650	.....	(5,230)	.....	(5,230)	.....	125,420	.....	.....	0	2,015	06/20/2046.
36179S GK 7	GNMA II POOL MA3802M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	113,738	113,738	119,265	118,889	.....	(5,151)	.....	(5,151)	.....	113,738	.....	.....	0	1,586	07/20/2046.
36179S NU 7	GNMA II POOL MA4003M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	114,652	114,652	119,561	119,253	.....	(4,601)	.....	(4,601)	.....	114,652	.....	.....	0	1,614	10/20/2046.
36179S SP 3	GNMA II POOL MA4126M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	83,272	83,272	83,845	83,817	.....	(544)	.....	(544)	.....	83,272	.....	.....	0	1,168	12/20/2046.
36179S 2P 1	GNMA II POOL MA4382M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	112,949	112,949	117,220	117,131	.....	(4,183)	.....	(4,183)	.....	112,949	.....	.....	0	1,702	04/20/2047.
36179S 2Q 9	GNMA II POOL MA4383M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	163,866	163,866	172,648	172,467	.....	(8,601)	.....	(8,601)	.....	163,866	.....	.....	0	2,175	04/20/2047.
36179S 5L 7	GNMA II POOL MA4451M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	74,884	74,884	75,012	.....	(129)	.....	(129)	.....	74,884	.....	.....	0	759	05/20/2047.	
36179T AM 7	GNMA II POOL MA4512M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	289,680	289,680	309,686	309,448	.....	(19,768)	.....	(19,768)	.....	289,680	.....	.....	0	3,377	06/20/2047.
36179T CX 1	GNMA II POOL MA4586M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	99,343	99,343	102,796	102,802	.....	(3,459)	.....	(3,459)	.....	99,343	.....	.....	0	1,520	07/20/2047.
36179T EY 7	GNMA II POOL MA4651M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	67,163	67,163	65,415	.....	1,747	.....	1,747	.....	67,163	.....	.....	0	606	08/20/2047.	
36179T G4 1	GNMA II POOL MA4719M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	41,807	41,807	43,326	43,320	.....	(1,513)	.....	(1,513)	.....	41,807	.....	.....	0	728	09/20/2047.
36179T NS 0	GNMA II POOL MA4901M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	95,745	95,745	98,528	.....	(2,783)	.....	(2,783)	.....	95,745	.....	.....	0	1,359	12/20/2047.	
36179T 7L 3	GNMA II POOL MA5399M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	1,838	1,838	1,892	.....	(54)	.....	(54)	.....	1,838	.....	.....	0	.....	.....	08/20/2048.
36179U CB 6	GNMA II POOL MA5466M.....			..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	5,306	5,306	5,351	.....	(45)	.....	(45)	.....	5,306	.....	.....	0	9	09/20/2048.	
912810 FD 5	US TREASURY INFLATION INDEX.....			..	08/31/2018.	Merrill-Lynch.....	.....	9,832	5,000	7,086	8,275	(1,837)	(37)	.....	(1,874)	.....	6,401	.....	3,431	3,431	249	04/15/2028.
912810 FH 6	US TREASURY INFLATION INDEX.....			..	08/31/2018.	UBSW Warburg.....	.....	20,089	10,000	15,861	17,258	(3,429)	(119)	.....	(3,548)	.....	13,711	.....	6,379	6,379	523	04/15/2029.
912810 FQ 6	US TREASURY INFLATION INDEX.....			..	08/31/2018.	UBSW Warburg.....	.....	9,424	5,000	8,291	8,401	(681)	(61)	.....	(741)	.....	7,659	.....	1,765	1,765	211	04/15/2032.
912810 FR 4	US TREASURY INFLATION INDEX.....			..	12/31/2018.	VARIOUS.....	.....	153,020	105,000	113,695	139,674	(29,299)	(218)	.....	(29,518)	.....	110,156	.....	42,864	42,864	4,006	01/15/2025.
912810 FS 2	US TREASURY INFLATION INDEX.....			..	12/31/2018.	VARIOUS.....	.....	123,085	90,000	89,333	111,729	(22,248)	11	.....	(22,237)	.....	89,491	.....	33,594	33,594	2,788	01/15/2026.
912810 PS 1	US TREASURY INFLATION INDEX.....			..	12/31/2018.	VARIOUS.....	.....	125,246	90,000	89,097	109,747	(20,246)	35	.....	(20,211)	.....	89,536	.....	35,710	35,710	3,395	01/15/2027.

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
912810	PV	4		08/31/2018.	VARIOUS.....		39,067	30,000	29,685	35,076	(5,225)	11		(5,214)		29,862		9,205	9,205	600	01/15/2028.
912810	PZ	5		12/31/2018.	VARIOUS.....		367,139	270,000	271,434	313,025	(43,349)	(119)		(43,468)		269,557		97,582	97,582	7,772	01/15/2029.
912810	QF	8		12/31/2018.	VARIOUS.....		56,411	40,000	40,052	45,718	(5,684)	(2)		(5,686)		40,033		16,379	16,379	1,075	02/15/2040.
912810	QP	6		11/30/2018.	VARIOUS.....		48,922	35,000	46,491	47,837	(3,309)	(215)		(3,524)		44,314		4,609	4,609	885	02/15/2041.
912810	QV	3		12/31/2018.	VARIOUS.....		105,370	100,000	97,795	103,148	(4,578)	132		(4,446)		98,702		6,668	6,668	811	02/15/2042.
912810	RA	8		10/31/2018.	VARIOUS.....		54,180	55,000	46,276	50,561	(3,119)	178		(2,942)		47,620		6,560	6,560	374	02/15/2043.
912810	RF	7		11/30/2018.	VARIOUS.....		203,847	175,000	183,402	191,868	(9,244)	(177)		(9,421)		182,447		21,400	21,400	2,479	02/15/2044.
912810	RL	4		09/28/2018.	VARIOUS.....		121,691	120,000	122,371	128,191	(6,056)	(36)		(6,092)		122,099		(408)	(408)	769	02/15/2045.
912810	RR	1		12/31/2018.	VARIOUS.....		131,471	125,000	125,091	130,423	(5,349)	(7)		(5,356)		125,067		6,404	6,404	1,481	02/15/2046.
912810	RW	0		10/31/2018.	VARIOUS.....		98,889	100,000	100,547	102,701	(2,167)	(7)		(2,174)		100,527		(1,638)	(1,638)	739	02/15/2047.
912810	SB	5		12/31/2018.	VARIOUS.....		70,828	70,000	69,862			2		2		69,864		964	964	479	02/15/2048.
912828	2L	3		09/28/2018.	VARIOUS.....		228,582	230,000	228,059	229,958	(1,815)	116		(1,699)		228,259		323	323	914	07/15/2027.
912828	3R	9		10/31/2018.	VARIOUS.....		313,156	320,000	316,703			120		120		316,823		(3,666)	(3,666)	681	01/15/2028.
912828	4H	0		09/28/2018.	HSBC Securities.....		50,111	50,000	50,256			(2)		(2)		50,254		(143)	(143)	146	04/15/2023.
912828	B2	5		11/30/2018.	VARIOUS.....		181,352	170,000	178,527	183,713	(7,536)	(437)		(7,974)		175,740		5,613	5,613	1,285	01/15/2024.
912828	C9	9		04/30/2018.	VARIOUS.....		2,983,450	2,820,000	2,888,710	2,977,748	(108,229)	(2,342)		(110,571)		2,867,177		116,273	116,273	2,032	04/15/2019.
912828	H4	5		11/30/2018.	VARIOUS.....		153,392	150,000	152,983	158,656	(6,687)	(225)		(6,912)		151,744		1,648	1,648	440	01/15/2025.
912828	JX	9		01/31/2018.	Standford Group Co.....		833,053	710,000	840,404	836,041	(30,370)	(1,615)		(31,985)		804,056		28,997	28,997	9,481	01/15/2019.
912828	K3	3		11/30/2018.	VARIOUS.....		164,347	155,000	163,054	163,054	(5,312)	65		(5,246)		157,807		6,539	6,539	195	04/15/2020.
912828	LA	6		07/26/2018.	VARIOUS.....		977,582	820,000	909,010	964,220	(74,131)	(6,234)		(80,365)		883,854		93,728	93,728	18,263	07/15/2019.
912828	MF	4		12/31/2018.	VARIOUS.....		157,607	135,000	136,655	154,286	(18,680)	(114)		(18,794)		135,491		22,116	22,116	2,695	01/15/2020.
912828	N7	1		09/28/2018.	VARIOUS.....		192,971	185,000	188,407	195,080	(7,350)	(225)		(7,575)		187,505		5,466	5,466	1,149	01/15/2026.
912828	NM	8		09/28/2018.	VARIOUS.....		134,376	115,000	118,087	130,868	(14,883)	(183)		(15,067)		115,801		18,575	18,575	1,732	07/15/2020.
912828	PP	9		12/31/2018.	VARIOUS.....		156,129	135,000	142,768	153,796	(14,315)	(356)		(14,671)		139,125		17,004	17,004	2,009	01/15/2021.
912828	Q6	0		12/31/2018.	VARIOUS.....		285,126	275,000	280,907	290,035	(11,099)	(558)		(11,657)		278,378		6,749	6,749	251	04/15/2021.
912828	QV	5		12/31/2018.	VARIOUS.....		394,832	355,000	379,875	396,781	(31,144)	(1,059)		(32,203)		364,578		30,254	30,254	2,251	07/15/2021.
912828	S5	0		11/30/2018.	VARIOUS.....		203,032	205,000	208,166	213,015	(5,156)	(179)		(5,335)		207,680		(4,648)	(4,648)	323	07/15/2026.
912828	SA	9		12/31/2018.	VARIOUS.....		460,224	425,000	465,819	477,545	(31,678)	(1,559)		(33,237)		444,309		15,916	15,916	523	01/15/2022.
912828	TE	0		12/31/2018.	VARIOUS.....		181,650	170,000	185,702	189,251	(11,531)	(1,062)		(12,593)		176,658		4,992	4,992	265	07/15/2022.
912828	UH	1		12/31/2018.	VARIOUS.....		179,829	170,000	162,762	176,433	(9,646)	715		(8,930)		167,502		12,327	12,327	268	01/15/2023.
912828	V4	9		09/28/2018.	VARIOUS.....		114,998	115,000	114,660	117,210	(2,528)	12		(2,515)		114,694		303	303	434	01/15/2027.
912828	VM	9		12/31/2018.	VARIOUS.....		334,197	315,000	312,434	331,304	(17,010)	239		(16,771)		314,532		19,665	19,665	1,245	07/15/2023.
912828	WU	0		12/31/2018.	VARIOUS.....		423,057	415,000	409,365	426,862	(15,310)	324		(14,986)		411,875		11,182	11,182	521	07/15/2024.
912828	X3	9		12/31/2018.	VARIOUS.....		321,613	320,000	322,691	326,422	(4,026)	(215)		(4,240)		322,182		(569)	(569)	293	04/15/2022.
912828	XL	9		09/28/2018.	VARIOUS.....		278,732	270,000	268,763	279,253	(9,993)	82		(9,911)		269,342		9,390	9,390	917	07/15/2025.
912828	Y3	8		12/31/2018.	VARIOUS.....		44,542	45,000	44,688			14		14		44,702		(160)	(160)	133	07/15/2028.
912828	2B	5		08/31/2018.	JP Morgan.....		6,396,406	6,500,000	6,471,563	6,484,301		6,415		6,415		6,490,716		(94,310)	(94,310)	51,399	08/15/2019.
912828	2G	4		11/30/2018.	Morgan Stanley.....		9,318,217	9,450,000	9,417,885	9,431,308		9,973		9,973		9,441,281		(123,064)	(123,064)	100,733	09/15/2019.
912828	A3	4		02/28/2018.	Bank of Montreal.....		1,491,563	1,500,000	1,502,168	1,500,673		(117)		(117)		1,500,556		(8,994)	(8,994)	4,688	11/30/2018.
912828	B3	3		01/31/2018.	JP Morgan.....		5,475,293	5,500,000	5,501,719	5,500,389		(29)		(29)		5,500,359		(25,066)	(25,066)	41,478	01/31/2019.
912828	C6	5		05/31/2018.	Bank of Montreal.....		2,487,500	2,500,000	2,487,500	2,496,786		1,054		1,054		2,497,840		(10,340)	(10,340)	27,194	03/31/2019.
912828	HR	4		02/15/2018.	MATURITY.....		1,400,000	1,400,000	1,364,125	1,399,462		538		538		1,400,000				24,500	02/15/2018.

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
912828	KD	1		03/28/2018.	Bank of Montreal.....		3,066,441	3,050,000	2,807,907	3,015,536		7,109		7,109		3,022,645		43,796	43,796	51,669	02/15/2019.
912828	N6	3		01/31/2018.	JP Morgan.....		4,961,719	5,000,000	5,020,313	5,007,187		(567)		(567)		5,006,621		(44,902)	(44,902)	30,767	01/15/2019.
912828	P9	5		04/30/2018.	Jefferies & Co Inc.....		6,925,078	7,000,000	7,026,250	7,010,753		(2,912)		(2,912)		7,007,841		(82,763)	(82,763)	43,940	03/15/2019.
912828	R4	4		07/31/2018.	Bank of Montreal.....		9,885,156	10,000,000	9,957,813	9,980,288		8,300		8,300		9,988,588		(103,431)	(103,431)	62,296	05/15/2019.
912828	R8	5		06/29/2018.	JP Morgan.....		1,972,031	2,000,000	2,010,625	2,005,246		(1,768)		(1,768)		2,003,477		(31,446)	(31,446)	9,563	06/15/2019.
912828	RE	2		08/31/2018.	MATURITY.....		1,020,000	1,020,000	1,036,646	1,023,269		(3,269)		(3,269)		1,020,000				15,300	08/31/2018.
912828	S4	3		09/28/2018.	Bank One.....		5,423,301	5,500,000	5,499,570	5,499,776		108		108		5,499,884		(76,583)	(76,583)	49,993	07/15/2019.
912828	T5	9		10/31/2018.	JP Morgan.....		3,443,672	3,500,000	3,500,820	3,500,498		(231)		(231)		3,500,268		(56,596)	(56,596)	36,635	10/15/2019.
912828	U9	9		12/31/2018.	MATURITY.....		2,000,000	2,000,000	2,002,188	2,001,096		(1,096)		(1,096)		2,000,000				37,500	12/31/2018.
912828	VE	7		05/31/2018.	MATURITY.....		1,500,000	1,500,000	1,496,367	1,499,693		307		307		1,500,000				7,500	05/31/2018.
912828	W3	0		02/28/2018.	JP Morgan.....		2,971,406	3,000,000	2,991,211	2,994,673		732		732		2,995,405		(23,999)	(23,999)	16,967	02/28/2019.
0599999.	Total - Bonds - U.S. Government.....						84,085,012	83,780,773	83,996,004	83,990,991	(604,247)	(101,082)	0	(705,329)	0	84,013,369	0	71,642	71,642	732,244	XXX

Bonds - All Other Government

30216B	EJ	7		10/03/2018.	MATURITY.....		100,000	100,000	99,736	99,736		264		264		100,000			0	1,500	10/03/2018.
68323A	AU	8		07/16/2018.	MATURITY.....		300,000	300,000	299,793	299,982		18		18		300,000			0	9,000	07/16/2018.
00828E	AU	3		03/15/2018.	MATURITY.....		100,000	100,000	99,841	99,841		159		159		100,000			0	438	03/15/2018.
045167	CK	7		09/11/2018.	MATURITY.....		200,000	200,000	198,912	199,843		157		157		200,000			0	3,500	09/11/2018.
298785	GA	8		03/15/2018.	MATURITY.....		100,000	100,000	99,876	99,876		124		124		100,000			0	500	03/15/2018.
298785	GC	4		06/15/2018.	MATURITY.....		500,000	500,000	498,314	498,314		1,687		1,687		500,000			0	2,500	06/15/2018.
30254W	AD	1		11/20/2018.	MATURITY.....		500,000	500,000	498,761	498,761		1,240		1,240		500,000			0	8,125	11/20/2018.
4581X0	AZ	1		09/10/2018.	MATURITY.....		350,000	350,000	349,521	349,960		40		40		350,000			0	14,875	09/10/2018.
4581X0	BR	8		08/24/2018.	MATURITY.....		100,000	100,000	99,761	99,966		35		35		100,000			0	1,750	08/24/2018.
459058	DW	0		10/18/2018.	Wells Fargo Bank.....		495,495	500,000	498,914	498,914		484		484		499,398		(3,903)	(3,903)	9,693	10/07/2019.
459058	EJ	8		06/15/2018.	MATURITY.....		1,000,000	1,000,000	996,394	996,394		3,606		3,606		1,000,000			0	5,000	06/15/2018.
45950K	BX	7		06/15/2018.	MATURITY.....		200,000	200,000	193,103	199,271		729		729		200,000			0	875	06/15/2018.
45950K	CA	6		09/04/2018.	MATURITY.....		500,000	500,000	499,725	499,725		275		275		500,000			0	8,750	09/04/2018.
471048	AH	1		11/13/2018.	MATURITY.....		200,000	200,000	199,311	199,311		689		689		200,000			0	3,500	11/13/2018.
500769	CR	3		03/15/2018.	MATURITY.....		225,000	225,000	226,148	225,031		(31)		(31)		225,000			0	4,922	03/15/2018.
500769	GS	7		08/06/2018.	MATURITY.....		1,000,000	1,000,000	996,674	996,674		3,326		3,326		1,000,000			0	11,250	08/06/2018.
500769	Gy	4		04/19/2018.	MATURITY.....		500,000	500,000	499,000	499,000		1,000		1,000		500,000			0	2,188	04/19/2018.
500769	HS	6		08/31/2018.	Merrill-Lynch.....		99,414	100,000	100,127		(13)		(13)		100,114		(700)	(700)			04/03/2028.
515110	BF	0		09/17/2018.	MATURITY.....		50,000	50,000	49,646	49,960		40		40		50,000			0	938	09/17/2018.
71654Q	BB	7		07/10/2018.	Goldman Sachs.....		161,360	160,000	154,000	155,761		496		496		156,256		5,104	5,104	7,540	01/24/2022.
71656L	BQ	3		03/28/2018.	Direct.....		120,031	115,000	120,031	119,695		(94)		(94)		119,600		431	431	3,738	03/13/2027.
1099999.	Total - Bonds - All Other Government.....						6,801,300	6,800,000	6,777,587	6,686,013	0	14,229	0	14,229	0	6,800,369	0	931	931	102,297	XXX

Bonds - U.S. Special Revenue and Special Assessment

3130A9	EP	2		09/28/2018.	JP Morgan.....		245,938	250,000	246,170	246,170		1,621		1,621		247,791		(1,854)	(1,854)	2,535	09/26/2019.
3137EA	CA	5		04/30/2018.	JP Morgan.....		1,013,019	1,000,000	1,031,340	1,005,364		(1,410)		(1,410)		1,003,953		9,066	9,066	22,292	03/27/2019.
3137EA	DM	8		10/31/2018.	JP Morgan.....		986,538	1,000,000	988,091	988,091		5,612		5,612		993,703		(7,165)	(7,165)	13,507	10/02/2019.
3137EA	DP	1		03/07/2018.	MATURITY.....		750,000	750,000	749,351	749,351		649		649		750,000			0	3,281	03/07/2018.
3137EA	ED	7		04/30/2018.	JP Morgan.....		248,678	250,000	248,269	248,269		731		731		248,999		(322)	(322)	1,209	10/12/2018.

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
3128MJ EU 0	FHLMC GOLD POOL 08146.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	4,268	4,268	4,261	4,261	.....	.....7	.....	.....7	.....	4,268	.....	.....	.....0	.....129	08/01/2036.
31296L G2 1	FHLMC GOLD POOL A12017.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	7,748	7,748	7,891	7,868	.....	.....(120)	.....	.....(120)	.....	7,748	.....	.....	.....0	.....230	08/01/2033.
31296N V6 1	FHLMC GOLD POOL A14237.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	1,958	1,958	1,931	1,935	.....	.....23	.....	.....23	.....	1,958	.....	.....	.....0	.....39	10/01/2033.
31296R ZB 7	FHLMC GOLD POOL A17038.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	8,401	8,401	8,238	8,312	.....	.....89	.....	.....89	.....	8,401	.....	.....	.....0	.....311	01/01/2034.
31297A 4Y 7	FHLMC GOLD POOL A23539.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	1,296	1,296	1,223	1,238	.....	.....57	.....	.....57	.....	1,296	.....	.....	.....0	.....27	06/01/2034.
31297A 5T 7	FHLMC GOLD POOL A23558.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	3,464	3,464	3,328	3,357	.....	.....107	.....	.....107	.....	3,464	.....	.....	.....0	.....53	06/01/2034.
3128K5 DU 3	FHLMC GOLD POOL A44615.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	404	404	395	397	.....	.....8	.....	.....8	.....	404	.....	.....	.....0	.....9	04/01/2036.
3128KE H4 8	FHLMC GOLD POOL A52051.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	5,515	5,515	5,479	5,488	.....	.....27	.....	.....27	.....	5,515	.....	.....	.....0	.....82	09/01/2036.
3128KH W3 6	FHLMC GOLD POOL A55166.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	932	932	944	942	.....	.....(10)	.....	.....(10)	.....	932	.....	.....	.....0	.....27	12/01/2036.
3128KU YJ 0	FHLMC GOLD POOL A64313.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	339	339	325	328	.....	.....11	.....	.....11	.....	339	.....	.....	.....0	.....9	08/01/2037.
3128LB HR 2	FHLMC GOLD POOL A77440.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	1,101	1,101	1,046	1,057	.....	.....44	.....	.....44	.....	1,101	.....	.....	.....0	.....23	05/01/2038.
312942 CZ 6	FHLMC GOLD POOL A93688.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	11,963	11,963	12,814	12,660	.....	.....(697)	.....	.....(697)	.....	11,963	.....	.....	.....0	.....417	09/01/2040.
312945 AK 4	FHLMC GOLD POOL A96310.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	35,521	35,521	35,215	35,285	.....	.....235	.....	.....235	.....	35,521	.....	.....	.....0	.....529	01/01/2041.
312963 B5 9	FHLMC GOLD POOL B10960.....		..	11/15/2018.	VARIOUS.....	.....	3,053	3,053	3,184	3,058	.....	.....(4)	.....	.....(4)	.....	3,053	.....	.....0	.....0	.....140	11/01/2018.
312968 CN 8	FHLMC GOLD POOL B15477.....		..	10/15/2018.	VARIOUS.....	.....	3,328	3,328	3,332	3,332	.....	.....(5)	.....	.....(5)	.....	3,328	.....	.....(0)	.....(0)	.....113	07/01/2019.
31292G W3 6	FHLMC GOLD POOL C00666.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	1,735	1,735	1,792	1,778	.....	.....(42)	.....	.....(42)	.....	1,735	.....	.....	.....0	.....64	10/01/2028.
31292H RY 2	FHLMC GOLD POOL C01403.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	6,500	6,500	6,692	6,669	.....	.....(169)	.....	.....(169)	.....	6,500	.....	.....	.....0	.....177	09/01/2032.
31292H 4K 7	FHLMC GOLD POOL C01726.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	2,177	2,177	2,260	2,241	.....	.....(64)	.....	.....(64)	.....	2,177	.....	.....	.....0	.....53	12/01/2033.
31292K ZW 0	FHLMC GOLD POOL C03457.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	2,097	2,097	2,220	2,215	.....	.....(119)	.....	.....(119)	.....	2,097	.....	.....	.....0	.....40	02/01/2040.
31292L GN 9	FHLMC GOLD POOL C03805.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	26,863	26,863	26,699	26,709	.....	.....154	.....	.....154	.....	26,863	.....	.....	.....0	.....446	04/01/2042.
31292L W5 0	FHLMC GOLD POOL C04268.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	11,410	11,410	10,822	10,869	.....	.....541	.....	.....541	.....	11,410	.....	.....	.....0	.....163	10/01/2042.
31292S BY 5	FHLMC GOLD POOL C09055.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	11,025	11,025	11,333	11,284	.....	.....(258)	.....	.....(258)	.....	11,025	.....	.....	.....0	.....178	12/01/2043.
31293H M7 5	FHLMC GOLD POOL C20382.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	564	564	562	563	.....	.....1	.....	.....1	.....	564	.....	.....	.....0	.....16	01/01/2029.
31287X QR 0	FHLMC GOLD POOL C70464.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	10,869	10,869	11,222	10,869	.....	.....	.....	.....0	.....	10,869	.....	.....	.....0	.....347	08/01/2032.
31288J VD 5	FHLMC GOLD POOL C79612.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	2,330	2,330	2,321	2,326	.....	.....4	.....	.....4	.....	2,330	.....	.....	.....0	.....59	04/01/2033.
3128P7 UJ 0	FHLMC GOLD POOL C91485.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	32,485	32,485	33,108	33,023	.....	.....(538)	.....	.....(538)	.....	32,485	.....	.....	.....0	.....523	08/01/2032.
3128P7 ZN 6	FHLMC GOLD POOL C91649.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	15,367	15,367	15,178	15,208	.....	.....158	.....	.....158	.....	15,367	.....	.....	.....0	.....206	04/01/2033.
3128P7 4J 9	FHLMC GOLD POOL C91725.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	15,621	15,621	16,136	16,057	.....	.....(436)	.....	.....(436)	.....	15,621	.....	.....	.....0	.....234	09/01/2033.
3128P8 B3 4	FHLMC GOLD POOL C91858.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	13,390	13,390	13,574	13,562	.....	.....(172)	.....	.....(172)	.....	13,390	.....	.....	.....0	.....182	12/01/2035.
3128P8 E4 9	FHLMC GOLD POOL C91955.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	7,356	7,356	7,463	7,463	.....	.....(107)	.....	.....(107)	.....	7,356	.....	.....	.....0	.....109	10/01/2037.
3128P7 RJ 4	FHLMC GOLD POOL CP1389.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	8,147	8,147	8,528	8,411	.....	.....(264)	.....	.....(264)	.....	8,147	.....	.....	.....0	.....147	08/01/2031.
3128E5 RK 7	FHLMC GOLD POOL D98590.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	20,927	20,927	22,058	21,699	.....	.....(772)	.....	.....(772)	.....	20,927	.....	.....	.....0	.....282	04/01/2031.
31294M NN 7	FHLMC GOLD POOL E03097.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	37,070	37,070	36,769	36,844	.....	.....226	.....	.....226	.....	37,070	.....	.....	.....0	.....433	03/01/2027.
31294N P5 2	FHLMC GOLD POOL E04044.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	7,621	7,621	7,951	7,873	.....	.....(252)	.....	.....(252)	.....	7,621	.....	.....	.....0	.....111	08/01/2027.
31283H ZX 6	FHLMC GOLD POOL G01658.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	3,737	3,737	3,611	3,636	.....	.....101	.....	.....101	.....	3,737	.....	.....	.....0	.....97	02/01/2034.
31283H 6G 5	FHLMC GOLD POOL G01771.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	7,456	7,456	7,497	7,490	.....	.....(33)	.....	.....(33)	.....	7,456	.....	.....	.....0	.....170	02/01/2035.
3128LX FP 0	FHLMC GOLD POOL G01974.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	3,477	3,477	3,441	3,444	.....	.....33	.....	.....33	.....	3,477	.....	.....	.....0	.....78	12/01/2035.
3128LX JN 1	FHLMC GOLD POOL G02069.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	1,847	1,847	1,788	1,793	.....	.....54	.....	.....54	.....	1,847	.....	.....	.....0	.....48	03/01/2036.
3128LX TY 6	FHLMC GOLD POOL G02367.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	1,256	1,256	1,285	1,277	.....	.....(21)	.....	.....(21)	.....	1,256	.....	.....	.....0	.....46	09/01/2036.
3128LX UQ 1	FHLMC GOLD POOL G02391.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	1,337	1,337	1,325	1,327	.....	.....10	.....	.....10	.....	1,337	.....	.....	.....0	.....33	11/01/2036.
3128M4 TX 1	FHLMC GOLD POOL G02966.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	681	681	664	668	.....	.....13	.....	.....13	.....	681	.....	.....	.....0	.....16	04/01/2037.
3128M5 NP 1	FHLMC GOLD POOL G03698.....		..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	4,788	4,788	4,830	4,818	.....	.....(30)	.....	.....(30)	.....	4,788	.....	.....	.....0	.....125	12/01/2037.

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
3128M6	QB	7		12/03/2018.	PRINCIPAL RECEIPT.....		3,988	3,988	4,094	4,062			(74)	(74)	3,988				0	93	09/01/2038.
3128M7	ME	3		12/03/2018.	PRINCIPAL RECEIPT.....		7,957	7,957	8,450	8,429			(472)	(472)	7,957				0	133	05/01/2039.
3128M7	2B	1		12/03/2018.	PRINCIPAL RECEIPT.....		25,802	25,802	26,060	25,993			(191)	(191)	25,802				0	444	04/01/2040.
3128M7	2H	8		12/03/2018.	PRINCIPAL RECEIPT.....		4,372	4,372	4,516	4,480			(108)	(108)	4,372				0	92	04/01/2040.
3128M8	U7	7		12/03/2018.	PRINCIPAL RECEIPT.....		21,948	21,948	23,292	22,901			(953)	(953)	21,948				0	462	05/01/2041.
3128M8	Z8	0		12/03/2018.	PRINCIPAL RECEIPT.....		18,100	18,100	19,498	19,080			(980)	(980)	18,100				0	380	10/01/2041.
3128M9	EB	4		12/03/2018.	PRINCIPAL RECEIPT.....		27,805	27,805	28,657	28,603			(798)	(798)	27,805				0	525	06/01/2042.
3128M9	H5	4		12/03/2018.	PRINCIPAL RECEIPT.....		15,819	15,819	16,258	16,225			(406)	(406)	15,819				0	332	06/01/2042.
3128M9	JQ	6		12/03/2018.	PRINCIPAL RECEIPT.....		9,354	9,354	9,628	9,607			(254)	(254)	9,354				0	178	08/01/2042.
3128M9	K2	7		12/03/2018.	PRINCIPAL RECEIPT.....		32,349	32,349	32,151	32,166			182	182	32,349				0	498	11/01/2042.
3128M9	TA	0		12/03/2018.	PRINCIPAL RECEIPT.....		6,148	6,148	5,543	5,604			543	543	6,148				0	74	07/01/2043.
3128M9	XT	4		12/03/2018.	PRINCIPAL RECEIPT.....		90,528	90,528	91,037	90,978			(450)	(450)	90,528				0	1,539	12/01/2043.
3128MJ	GH	7		12/03/2018.	PRINCIPAL RECEIPT.....		2,317	2,317	2,255	2,267			50	50	2,317				0	56	05/01/2037.
3128MJ	Q7	8		12/03/2018.	PRINCIPAL RECEIPT.....		21,227	21,227	21,086	21,094			133	133	21,227				0	327	02/01/2042.
3128MJ	SS	0		12/03/2018.	PRINCIPAL RECEIPT.....		6,498	6,498	6,164	6,195			303	303	6,498				0	87	04/01/2043.
3128MJ	S4	3		12/03/2018.	PRINCIPAL RECEIPT.....		7,160	7,160	7,112	7,117			43	43	7,160				0	112	07/01/2043.
3128MJ	TL	4		12/03/2018.	PRINCIPAL RECEIPT.....		6,264	6,264	6,222	6,227			37	37	6,264				0	97	10/01/2043.
3128MJ	XE	5		12/03/2018.	PRINCIPAL RECEIPT.....		89,352	89,352	91,561	91,439			(2,087)	(2,087)	89,352				0	1,383	11/01/2045.
3128MJ	X8	8		12/03/2018.	PRINCIPAL RECEIPT.....		92,418	92,418	94,712	94,548			(2,130)	(2,130)	92,418				0	1,442	04/01/2046.
3128MJ	2H	2		12/03/2018.	PRINCIPAL RECEIPT.....		111,567	111,567	116,680	116,680			(5,113)	(5,113)	111,567				0	1,970	08/01/2047.
3128MJ	2W	9		12/03/2018.	PRINCIPAL RECEIPT.....		64,231	64,231	65,917	65,891			(1,660)	(1,660)	64,231				0	1,073	11/01/2047.
3128M1	RN	1		12/03/2018.	PRINCIPAL RECEIPT.....		10,829	10,829	10,787	10,815			13	13	10,829				0	266	10/01/2021.
3128MC	4Y	8		12/03/2018.	PRINCIPAL RECEIPT.....		18,231	18,231	19,162	18,784			(553)	(553)	18,231				0	340	09/01/2026.
3128MD	UQ	4		12/03/2018.	PRINCIPAL RECEIPT.....		30,920	30,920	31,546	31,546			(626)	(626)	30,920				0	398	10/01/2028.
3128MM	AA	1		12/03/2018.	PRINCIPAL RECEIPT.....		6,424	6,424	6,160	6,387			37	37	6,424				0	121	07/01/2019.
3128MM	BS	1		12/03/2018.	PRINCIPAL RECEIPT.....		9,408	9,408	9,517	9,433			(25)	(25)	9,408				0	219	04/01/2020.
3128MM	P4	9		12/03/2018.	PRINCIPAL RECEIPT.....		6,302	6,302	6,568	6,508			(206)	(206)	6,302				0	111	08/01/2027.
3128MM	TN	3		12/03/2018.	PRINCIPAL RECEIPT.....		74,133	74,133	74,045	74,045			88	88	74,133				0	846	06/01/2030.
3128MJ	YY	0		12/03/2018.	PRINCIPAL RECEIPT.....		77,479	77,479	77,016	77,057			422	422	77,479				0	1,097	10/01/2046.
3128PS	WB	9		12/03/2018.	PRINCIPAL RECEIPT.....		18,715	18,715	18,835	18,786			(71)	(71)	18,715				0	273	10/01/2025.
3128PX	A9	7		12/03/2018.	PRINCIPAL RECEIPT.....		13,649	13,649	13,997	13,845			(195)	(195)	13,649				0	187	11/01/2026.
3128PX	Y5	9		12/03/2018.	PRINCIPAL RECEIPT.....		47,428	47,428	48,406	48,168			(740)	(740)	47,428				0	515	03/01/2027.
31306X	4T	7		12/03/2018.	PRINCIPAL RECEIPT.....		42,221	42,221	41,892	41,976			245	245	42,221				0	466	10/01/2027.
31307B	J7	6		12/03/2018.	PRINCIPAL RECEIPT.....		19,150	19,150	19,005	19,042			107	107	19,150				0	218	03/01/2028.
31307C	GW	2		12/03/2018.	PRINCIPAL RECEIPT.....		28,817	28,817	28,212	28,212			605	605	28,817				0	261	05/01/2028.
3132GD	SE	3		12/03/2018.	PRINCIPAL RECEIPT.....		1,956	1,956	2,069	2,035			(79)	(79)	1,956				0	45	04/01/2041.
3132GF	3N	5		12/03/2018.	PRINCIPAL RECEIPT.....		7,375	7,375	7,809	7,809			(434)	(434)	7,375				0	150	08/01/2041.
3132GK	ZN	9		12/03/2018.	PRINCIPAL RECEIPT.....		7,172	7,172	7,125	7,127			45	45	7,172				0	114	11/01/2041.
3132GU	KW	3		12/03/2018.	PRINCIPAL RECEIPT.....		19,711	19,711	20,294	20,258			(547)	(547)	19,711				0	428	06/01/2042.
3132HL	PX	5		12/03/2018.	PRINCIPAL RECEIPT.....		6,957	6,957	6,909	6,912			44	44	6,957				0	97	08/01/2042.
3132HQ	YV	8		12/03/2018.	PRINCIPAL RECEIPT.....		29,388	29,388	27,876	28,002			1,385	1,385	29,388				0	352	01/01/2043.
3132J8	5J	5		12/03/2018.	PRINCIPAL RECEIPT.....		16,875	16,875	16,763	16,774			102	102	16,875				0	286	04/01/2043.

SCHEDULE D - PART 4

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

E14.6

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
3132J9	V9	6		12/03/2018.	PRINCIPAL RECEIPT.....		4,367	4,367	4,143	4,164		203		203		4,367			0	60	05/01/2043.
3132JB	N3	3		12/03/2018.	PRINCIPAL RECEIPT.....		36,334	36,334	34,465	34,657		1,678		1,678		36,334			0	520	07/01/2043.
3132M6	VL	1		12/03/2018.	PRINCIPAL RECEIPT.....		80,446	80,446	84,132	84,132		(3,685)		(3,685)		80,446			0	1,585	05/01/2044.
3132QR	FB	1		12/03/2018.	PRINCIPAL RECEIPT.....		46,079	46,079	45,803	45,812		266		266		46,079			0	669	07/01/2045.
3132XU	SH	9		12/03/2018.	PRINCIPAL RECEIPT.....		18,840	18,840	18,816		24			24		18,840			0	158	11/01/2047.
3132Y1	VU	9		12/03/2018.	PRINCIPAL RECEIPT.....		24,411	24,411	25,391		(980)			(980)		24,411			0	233	08/01/2048.
3132L5	AC	7		12/03/2018.	PRINCIPAL RECEIPT.....		25,769	25,769	24,448	24,573		1,196		1,196		25,769			0	365	04/01/2043.
3132L5	AD	5		12/03/2018.	PRINCIPAL RECEIPT.....		7,300	7,300	6,924	6,960		340		340		7,300			0	97	04/01/2043.
3132L5	AH	6		12/03/2018.	PRINCIPAL RECEIPT.....		16,146	16,146	16,356	16,337		(191)		(191)		16,146			0	272	04/01/2043.
3132L5	B3	6		12/03/2018.	PRINCIPAL RECEIPT.....		8,641	8,641	8,197	8,240		401		401		8,641			0	117	05/01/2043.
3128P8	DH	1		12/03/2018.	PRINCIPAL RECEIPT.....		2,204	2,204	2,157	2,160		44		44		2,204			0	26	11/01/2036.
3128P8	DM	0		12/03/2018.	PRINCIPAL RECEIPT.....		10,998	10,998	11,124	11,115		(117)		(117)		10,998			0	152	01/01/2037.
3132QV	JT	9		12/03/2018.	PRINCIPAL RECEIPT.....		106,106	106,106	107,614		(1,509)			(1,509)		106,106			0	1,532	01/01/2046.
3132WJ	FD	8		12/03/2018.	PRINCIPAL RECEIPT.....		94,096	94,096	93,552	93,578		518		518		94,096			0	1,339	11/01/2046.
3132Y1	HK	7		12/03/2018.	PRINCIPAL RECEIPT.....		26,346	26,346	26,762		(416)			(416)		26,346			0	172	07/01/2048.
3128KC	AA	5		12/03/2018.	PRINCIPAL RECEIPT.....		59,444	59,444	55,724	56,432		3,012		3,012		59,444			0	2,372	06/01/2036.
312935	MZ	9		12/03/2018.	PRINCIPAL RECEIPT.....		12,788	12,788	12,769	12,773		15		15		12,788			0	266	09/01/2039.
312936	FW	2		12/03/2018.	PRINCIPAL RECEIPT.....		9,307	9,307	9,294	9,297		11		11		9,307			0	101	10/01/2039.
312943	UG	6		12/03/2018.	PRINCIPAL RECEIPT.....		64,840	64,840	67,393	67,286		(2,446)		(2,446)		64,840			0	1,198	11/01/2040.
3128H4	SY	6		06/15/2018.	VARIOUS.....		8,790	8,790	9,086	8,799		(10)		(10)		8,790		(0)	(0)	99	06/01/2018.
3128MB	MS	3		12/03/2018.	PRINCIPAL RECEIPT.....		5,220	5,220	5,154	5,193		27		27		5,220			0	120	09/01/2022.
3128MB	X6	9		12/03/2018.	PRINCIPAL RECEIPT.....		4,220	4,220	4,114	4,167		53		53		4,220			0	86	07/01/2023.
3132HR	FR	6		12/03/2018.	PRINCIPAL RECEIPT.....		12,277	12,277	11,646	11,700		577		577		12,277			0	175	01/01/2043.
3132J6	SD	2		12/03/2018.	PRINCIPAL RECEIPT.....		7,177	7,177	6,808	6,841		337		337		7,177			0	92	02/01/2043.
3137AY	CD	1		12/03/2018.	PRINCIPAL RECEIPT.....		28,201	28,201	27,987	27,987		215		215		28,201			0	248	04/25/2022.
3137B1	AZ	5		06/25/2018.	VARIOUS.....		97,308	98,261	97,849	97,849		121		121		97,971		(663)	(663)	1,030	11/25/2019.
3135G0	WJ	8		04/30/2018.	JP Morgan.....		749,637	750,000	720,073	747,533		2,094		2,094		749,628		9	9	2,917	05/21/2018.
3135G0	ZG	1		09/28/2018.	JP Morgan.....		495,710	500,000	495,526	498,466		664		664		499,130		(3,420)	(3,420)	9,212	09/12/2019.
31371H	LT	3		12/03/2018.	PRINCIPAL RECEIPT.....		9,110	9,110	9,415	9,346		(236)		(236)		9,110			0	224	05/01/2029.
31371K	VF	5		12/03/2018.	PRINCIPAL RECEIPT.....		4,037	4,037	4,075	4,064		(28)		(28)		4,037			0	95	11/01/2032.
31371K	Y4	7		02/26/2018.	PRINCIPAL RECEIPT.....		207	207	215					0		207			0	1	02/01/2018.
31371M	HM	2		12/03/2018.	PRINCIPAL RECEIPT.....		15,207	15,207	15,062	15,168		39		39		15,207			0	266	12/31/2040.
31374T	MV	8		12/03/2018.	PRINCIPAL RECEIPT.....		748	748	774	761		(13)		(13)		748			0	20	01/01/2029.
31376K	GM	2		12/03/2018.	PRINCIPAL RECEIPT.....		2,634	2,634	2,731	2,711		(78)		(78)		2,634			0	71	08/01/2034.
31385H	3F	7		12/03/2018.	PRINCIPAL RECEIPT.....		1,830	1,830	1,885	1,857		(28)		(28)		1,830			0	51	12/01/2031.
31385J	JC	3		12/03/2018.	PRINCIPAL RECEIPT.....		2,779	2,779	2,892	2,873		(95)		(95)		2,779			0	82	07/01/2032.
31385W	ZT	9		12/03/2018.	PRINCIPAL RECEIPT.....		5,932	5,932	6,185	6,095		(163)		(163)		5,932			0	165	01/01/2033.
31404F	VD	2		12/03/2018.	PRINCIPAL RECEIPT.....		5,458	5,458	5,405	5,412		47		47		5,458			0	138	04/01/2034.
31400D	2W	1		03/26/2018.	PRINCIPAL RECEIPT.....		1,024	1,024	1,042	1,025		(0)		(0)		1,024			0	7	04/01/2018.
31400E	NV	8		12/03/2018.	PRINCIPAL RECEIPT.....		6,228	6,228	6,272	6,265		(37)		(37)		6,228			0	189	02/01/2033.
31400P	MU	6		12/03/2018.	PRINCIPAL RECEIPT.....		3,487	3,487	3,501	3,498		(11)		(11)		3,487			0	66	03/01/2033.
31400Q	QY	2		03/26/2018.	PRINCIPAL RECEIPT.....		1,004	1,004	1,041	1,005		(1)		(1)		1,004			0	7	03/01/2018.

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
31401A	K3	0		12/03/2018	PRINCIPAL RECEIPT.....		20,170	20,170	20,835	20,627		(456)		(456)		20,170			0	391	06/01/2033.
31401V	5J	6		12/03/2018	PRINCIPAL RECEIPT.....		2,023	2,023	1,959	1,966		57		57		2,023			0	60	07/01/2033.
31401X	H8	3		12/03/2018	PRINCIPAL RECEIPT.....		1,584	1,584	1,578	1,579		4		4		1,584			0	33	07/01/2033.
31402C	VQ	2		12/03/2018	PRINCIPAL RECEIPT.....		7,465	7,465	7,566	7,551		(86)		(86)		7,465			0	181	03/01/2034.
31402H	5E	7		12/03/2018	PRINCIPAL RECEIPT.....		8,794	8,794	9,088	9,034		(241)		(241)		8,794			0	223	11/01/2033.
31402R	DF	3		12/03/2018	PRINCIPAL RECEIPT.....		3,338	3,338	3,314	3,315		22		22		3,338			0	88	04/01/2035.
31403A	2N	4		12/03/2018	PRINCIPAL RECEIPT.....		777	777	819	797		(19)		(19)		777			0	25	08/01/2028.
31403D	DR	7		12/03/2018	PRINCIPAL RECEIPT.....		8,112	8,112	7,889	7,931		181		181		8,112			0	213	12/01/2035.
31403F	J4	7		12/03/2018	PRINCIPAL RECEIPT.....		2,004	2,004	1,942	1,949		55		55		2,004			0	51	10/01/2033.
31403K	KH	5		11/26/2018	VARIOUS.....		2,731	2,731	2,762	2,733		(2)		(2)		2,731		0	0	54	11/01/2018.
31404M	5N	4		12/03/2018	PRINCIPAL RECEIPT.....		3,958	3,958	3,870	3,947		11		11		3,958			0	73	06/01/2019.
31404U	Z9	4		12/03/2018	PRINCIPAL RECEIPT.....		8,491	8,491	8,296	8,465		27		27		8,491			0	170	06/01/2019.
31405C	U5	6		12/03/2018	PRINCIPAL RECEIPT.....		3,796	3,796	3,662	3,691		106		106		3,796			0	86	06/01/2034.
31406A	BY	7		12/03/2018	PRINCIPAL RECEIPT.....		4,518	4,518	4,413	4,426		92		92		4,518			0	106	12/01/2034.
31406E	3D	4		12/03/2018	PRINCIPAL RECEIPT.....		2,629	2,629	2,669	2,660		(31)		(31)		2,629			0	28	04/01/2035.
31409W	GN	5		12/03/2018	PRINCIPAL RECEIPT.....		2,151	2,151	2,177	2,162		(10)		(10)		2,151			0	65	08/01/2021.
31410D	BZ	2		12/03/2018	PRINCIPAL RECEIPT.....		23,328	23,328	22,074	22,305		1,023		1,023		23,328			0	479	07/01/2036.
31410E	AG	3		12/03/2018	PRINCIPAL RECEIPT.....		6,501	6,501	6,508	6,506		(5)		(5)		6,501			0	194	08/01/2036.
31410L	TT	9		12/03/2018	PRINCIPAL RECEIPT.....		123,632	123,632	123,522	123,522		110		110		123,632			0	1,308	10/01/2031.
31410P	BM	4		12/03/2018	PRINCIPAL RECEIPT.....		158	158	161	161		(3)		(3)		158			0	5	08/01/2036.
31410P	5F	6		12/03/2018	PRINCIPAL RECEIPT.....		2,634	2,634	2,631	2,632		3		3		2,634			0	73	07/01/2036.
31410V	DW	7		12/03/2018	PRINCIPAL RECEIPT.....		4,480	4,480	4,527	4,522		(42)		(42)		4,480			0	100	10/01/2036.
31411V	QX	0		12/03/2018	PRINCIPAL RECEIPT.....		2,032	2,032	2,092	2,083		(51)		(51)		2,032			0	59	04/01/2037.
31412A	M9	2		12/03/2018	PRINCIPAL RECEIPT.....		946	946	946	946		0		0		946			0	24	05/01/2037.
31412N	3P	9		12/03/2018	PRINCIPAL RECEIPT.....		18,769	18,769	18,139	18,219		550		550		18,769			0	341	02/01/2039.
31412R	HS	9		12/03/2018	PRINCIPAL RECEIPT.....		4,679	4,679	4,825	4,790		(111)		(111)		4,679			0	100	04/01/2040.
31412R	H5	9		12/03/2018	PRINCIPAL RECEIPT.....		28,034	28,034	30,255	30,255		(2,222)		(2,222)		28,034			0	602	04/01/2040.
31413B	PG	0		12/03/2018	PRINCIPAL RECEIPT.....		2,505	2,505	2,397	2,422		82		82		2,505			0	60	08/01/2037.
31413H	LK	2		12/03/2018	PRINCIPAL RECEIPT.....		6,914	6,914	6,620	6,692		223		223		6,914			0	232	08/01/2037.
31413R	G3	4		12/03/2018	PRINCIPAL RECEIPT.....		945	945	970	966		(21)		(21)		945			0	8	10/01/2037.
31413S	GT	5		12/03/2018	PRINCIPAL RECEIPT.....		3,808	3,808	3,851	3,838		(30)		(30)		3,808			0	85	11/01/2037.
31413U	JQ	3		12/03/2018	PRINCIPAL RECEIPT.....		667	667	685	682		(15)		(15)		667			0	7	10/01/2037.
31413Y	RZ	6		12/03/2018	PRINCIPAL RECEIPT.....		224	224	230	229		(5)		(5)		224			0	4	11/01/2037.
31413Y	2M	2		12/03/2018	PRINCIPAL RECEIPT.....		1,722	1,722	1,688	1,696		26		26		1,722			0	28	11/01/2037.
31414C	6Y	9		12/03/2018	PRINCIPAL RECEIPT.....		6,551	6,551	6,501	6,511		40		40		6,551			0	131	04/01/2038.
31414T	CA	7		12/03/2018	PRINCIPAL RECEIPT.....		5,121	5,121	5,066	5,095		26		26		5,121			0	113	06/01/2023.
31415R	E9	1		12/03/2018	PRINCIPAL RECEIPT.....		4,026	4,026	4,025	4,026		0		0		4,026			0	91	07/01/2038.
31415X	QZ	7		12/03/2018	PRINCIPAL RECEIPT.....		91	91	91	91		(0)		(0)		91			0	3	10/01/2038.
31416B	RY	6		12/03/2018	PRINCIPAL RECEIPT.....		8,390	8,390	9,119	9,073		(683)		(683)		8,390			0	182	07/01/2035.
31416H	WK	7		12/03/2018	PRINCIPAL RECEIPT.....		3,556	3,556	3,893	3,880		(324)		(324)		3,556			0	93	12/01/2038.
31416L	HR	0		12/03/2018	PRINCIPAL RECEIPT.....		9,634	9,634	9,626	9,627		7		7		9,634			0	223	04/01/2039.

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
31416M	X4	1		12/03/2018.	PRINCIPAL RECEIPT.....		9,020	9,020	9,142	9,112		(92)		(92)		9,020			0	200	03/01/2029.
31416M	6U	3		12/03/2018.	PRINCIPAL RECEIPT.....		5,736	5,736	5,543	5,570		166		166		5,736			0	108	04/01/2039.
31416N	DJ	8		12/03/2018.	PRINCIPAL RECEIPT.....		7,192	7,192	7,639	7,620		(428)		(428)		7,192			0	175	04/01/2039.
31416T	MF	3		12/03/2018.	PRINCIPAL RECEIPT.....		8,257	8,257	8,250	8,252		6		6		8,257			0	156	08/01/2039.
31416X	JM	3		12/03/2018.	PRINCIPAL RECEIPT.....		26,978	26,978	25,511	25,756		1,222		1,222		26,978			0	463	01/01/2041.
31416X	Q2	9		12/03/2018.	PRINCIPAL RECEIPT.....		29,752	29,752	30,142	30,036		(285)		(285)		29,752			0	619	02/01/2041.
31416X	7F	1		12/03/2018.	PRINCIPAL RECEIPT.....		4,493	4,493	4,659	4,614		(120)		(120)		4,493			0	116	04/01/2041.
31416Y	XS	2		12/03/2018.	PRINCIPAL RECEIPT.....		38,110	38,110	39,255	39,207		(1,098)		(1,098)		38,110			0	736	08/01/2041.
31417A	EP	0		12/03/2018.	PRINCIPAL RECEIPT.....		42,803	42,803	43,904	43,889		(1,086)		(1,086)		42,803			0	742	10/01/2041.
31417C	VJ	1		12/03/2018.	PRINCIPAL RECEIPT.....		13,045	13,045	12,972	12,977		68		68		13,045			0	224	08/01/2042.
31417C	7F	6		12/03/2018.	PRINCIPAL RECEIPT.....		13,641	13,641	14,091	14,091		(451)		(451)		13,641			0	215	09/01/2027.
31417D	2J	1		12/03/2018.	PRINCIPAL RECEIPT.....		34,062	34,062	32,373	32,511		1,552		1,552		34,062			0	479	11/01/2042.
31417E	SX	0		12/03/2018.	PRINCIPAL RECEIPT.....		14,139	14,139	13,438	13,496		643		643		14,139			0	192	01/01/2043.
31417F	YV	4		12/03/2018.	PRINCIPAL RECEIPT.....		30,818	30,818	29,291	29,426		1,393		1,393		30,818			0	403	03/01/2043.
31417G	MM	5		12/03/2018.	PRINCIPAL RECEIPT.....		12,838	12,838	12,765	12,771		67		67		12,838			0	213	05/01/2043.
31417G	TL	0		12/03/2018.	PRINCIPAL RECEIPT.....		79,487	79,487	79,464	79,464		22		22		79,487			0	1,099	06/01/2043.
31417M	JP	9		12/03/2018.	PRINCIPAL RECEIPT.....		3,899	3,899	4,006	3,979		(79)		(79)		3,899			0	71	09/01/2039.
31417M	VE	0		12/03/2018.	PRINCIPAL RECEIPT.....		12,997	12,997	12,986	12,988		9		9		12,997			0	225	10/01/2039.
31417V	PC	1		12/03/2018.	PRINCIPAL RECEIPT.....		9,341	9,341	10,079	10,079		(737)		(737)		9,341			0	181	12/01/2039.
31418M	UK	6		12/03/2018.	PRINCIPAL RECEIPT.....		23,284	23,284	23,394	23,370		(86)		(86)		23,284			0	464	12/01/2039.
31418N	CF	5		12/03/2018.	PRINCIPAL RECEIPT.....		13,533	13,533	14,806	14,721		(1,188)		(1,188)		13,533			0	325	08/01/2037.
31418T	3T	2		12/03/2018.	PRINCIPAL RECEIPT.....		12,606	12,606	13,031	12,849		(243)		(243)		12,606			0	229	06/01/2025.
31419A	GY	7		12/03/2018.	PRINCIPAL RECEIPT.....		39,785	39,785	41,030	40,966		(1,181)		(1,181)		39,785			0	649	02/01/2040.
31419C	AH	6		12/03/2018.	PRINCIPAL RECEIPT.....		26,731	26,731	26,142	26,250		481		481		26,731			0	434	10/01/2040.
31419E	JT	7		12/03/2018.	PRINCIPAL RECEIPT.....		2,278	2,278	2,303	2,298		(19)		(19)		2,278			0	48	10/01/2040.
3138A1	SP	7		12/03/2018.	PRINCIPAL RECEIPT.....		18,598	18,598	18,197	18,284		314		314		18,598			0	320	12/01/2040.
3138A2	NM	7		12/03/2018.	PRINCIPAL RECEIPT.....		26,433	26,433	26,594	26,525		(93)		(93)		26,433			0	460	01/01/2026.
3138A5	TQ	5		12/03/2018.	PRINCIPAL RECEIPT.....		16,184	16,184	15,972	16,019		165		165		16,184			0	229	01/01/2041.
3138A7	FP	8		12/03/2018.	PRINCIPAL RECEIPT.....		21,302	21,302	21,974	21,944		(642)		(642)		21,302			0	388	02/01/2041.
3138AG	2C	1		12/03/2018.	PRINCIPAL RECEIPT.....		21,878	21,878	22,660	22,422		(544)		(544)		21,878			0	292	06/01/2041.
3138AP	TM	0		12/03/2018.	PRINCIPAL RECEIPT.....		10,010	10,010	10,313	10,300		(290)		(290)		10,010			0	185	09/01/2041.
3138E2	E2	7		12/03/2018.	PRINCIPAL RECEIPT.....		13,753	13,753	14,200	14,200		(446)		(446)		13,753			0	192	12/01/2026.
3138E9	A2	6		12/03/2018.	PRINCIPAL RECEIPT.....		18,999	18,999	20,187	20,131		(1,132)		(1,132)		18,999			0	394	03/01/2042.
3138E9	P7	9		12/03/2018.	PRINCIPAL RECEIPT.....		27,191	27,191	27,039	27,048		143		143		27,191			0	369	02/01/2042.
3138EA	Y4	3		12/03/2018.	PRINCIPAL RECEIPT.....		15,629	15,629	15,966	15,883		(255)		(255)		15,629			0	230	03/01/2027.
3138EG	WV	2		12/03/2018.	PRINCIPAL RECEIPT.....		11,008	11,008	11,667	11,643		(634)		(634)		11,008			0	228	07/01/2041.
3138EJ	RZ	3		12/03/2018.	PRINCIPAL RECEIPT.....		17,187	17,187	17,802	17,802		(615)		(615)		17,187			0	354	06/01/2026.
3138EJ	SQ	2		12/03/2018.	PRINCIPAL RECEIPT.....		25,213	25,213	26,792	26,687		(1,473)		(1,473)		25,213			0	473	04/01/2042.
3138EK	X2	6		12/03/2018.	PRINCIPAL RECEIPT.....		38,272	38,272	38,008	38,079		194		194		38,272			0	455	03/01/2028.
3138EL	VR	1		12/03/2018.	PRINCIPAL RECEIPT.....		28,726	28,726	29,660	29,526		(801)		(801)		28,726			0	573	05/01/2043.
3138LT	JT	6		12/03/2018.	PRINCIPAL RECEIPT.....		90,262	90,262	89,898	89,922		340		340		90,262			0	1,379	05/01/2042.
3138LU	R5	6		12/03/2018.	PRINCIPAL RECEIPT.....		6,700	6,700	7,122	7,098		(397)		(397)		6,700			0	128	06/01/2042.

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
3138LW	NY	3		12/03/2018.	PRINCIPAL RECEIPT.....		1,790	1,790	1,781	1,782		8		8		1,790			0	22	06/01/2042.
3138LY	2C	0		12/03/2018.	PRINCIPAL RECEIPT.....		76,034	76,034	76,267	76,248		(214)		(214)		76,034			0	850	06/01/2027.
3138LY	4R	5		12/03/2018.	PRINCIPAL RECEIPT.....		7,426	7,426	7,387	7,389		37		37		7,426			0	130	07/01/2042.
3138W1	GA	9		12/03/2018.	PRINCIPAL RECEIPT.....		10,701	10,701	10,170	10,215		486		486		10,701			0	136	02/01/2043.
3138M9	6K	2		12/03/2018.	PRINCIPAL RECEIPT.....		50,210	50,210	47,723	47,920		2,290		2,290		50,210			0	720	10/01/2042.
3138MC	4P	6		12/03/2018.	PRINCIPAL RECEIPT.....		30,862	30,862	31,532	31,532		(669)		(669)		30,862			0	421	10/01/2027.
3138MK	QZ	2		12/03/2018.	PRINCIPAL RECEIPT.....		9,570	9,570	9,483	9,505		65		65		9,570			0	112	04/01/2028.
3138MN	RE	2		12/03/2018.	PRINCIPAL RECEIPT.....		3,041	3,041	3,029	3,030		11		11		3,041			0	44	12/01/2042.
3138MR	BF	7		12/03/2018.	PRINCIPAL RECEIPT.....		99,404	99,404	99,710	99,687		(283)		(283)		99,404			0	1,271	01/01/2028.
3138W6	BV	7		12/03/2018.	PRINCIPAL RECEIPT.....		18,655	18,655	17,729	17,814		841		841		18,655			0	272	03/01/2043.
3138W7	UG	7		12/03/2018.	PRINCIPAL RECEIPT.....		5,426	5,426	5,160	5,183		243		243		5,426			0	82	03/01/2043.
3138W9	JV	3		12/03/2018.	PRINCIPAL RECEIPT.....		7,316	7,316	7,208	7,226		90		90		7,316			0	104	08/01/2033.
3138WA	GR	2		12/03/2018.	PRINCIPAL RECEIPT.....		35,001	35,001	36,055	35,902		(901)		(901)		35,001			0	581	11/01/2043.
3138WF	2S	4		12/03/2018.	PRINCIPAL RECEIPT.....		86,557	86,557	89,202	89,067		(2,510)		(2,510)		86,557			0	1,323	11/01/2045.
3138WG	CY	8		12/03/2018.	PRINCIPAL RECEIPT.....		102,024	102,024	101,339	101,358		666		666		102,024			0	1,377	12/01/2045.
3138WH	BS	0		12/03/2018.	PRINCIPAL RECEIPT.....		195,115	195,115	204,124	204,124		(9,009)		(9,009)		195,115			0	3,629	05/01/2046.
3138WH	ER	9		12/03/2018.	PRINCIPAL RECEIPT.....		125,047	125,047	124,361	124,414		633		633		125,047			0	1,716	06/01/2046.
3138WH	J2	9		12/03/2018.	PRINCIPAL RECEIPT.....		12,104	12,104	11,793	11,793		311		311		12,104			0	107	07/01/2031.
3138WM	XC	0		12/03/2018.	PRINCIPAL RECEIPT.....		12,821	12,821	12,757	12,763		58		58		12,821			0	212	04/01/2043.
3138WP	MY	7		12/03/2018.	PRINCIPAL RECEIPT.....		7,705	7,705	7,667	7,671		35		35		7,705			0	166	05/01/2043.
3138WQ	AY	8		12/03/2018.	PRINCIPAL RECEIPT.....		21,948	21,948	21,217	21,278		670		670		21,948			0	302	05/01/2043.
3138WQ	QS	4		12/03/2018.	PRINCIPAL RECEIPT.....		15,351	15,351	14,590	14,662		689		689		15,351			0	206	04/01/2043.
3138WQ	RA	2		12/03/2018.	PRINCIPAL RECEIPT.....		28,956	28,956	27,518	27,656		1,300		1,300		28,956			0	387	05/01/2043.
3138WS	SQ	2		12/03/2018.	PRINCIPAL RECEIPT.....		20,966	20,966	19,927	20,024		942		942		20,966			0	233	05/01/2043.
3138WT	ZN	9		12/03/2018.	PRINCIPAL RECEIPT.....		5,515	5,515	5,684	5,665		(150)		(150)		5,515			0	109	06/01/2042.
3138X0	PV	4		12/03/2018.	PRINCIPAL RECEIPT.....		6,780	6,780	6,870	6,861		(82)		(82)		6,780			0	113	07/01/2043.
3138X2	QS	6		12/03/2018.	PRINCIPAL RECEIPT.....		16,413	16,413	16,233	16,262		151		151		16,413			0	212	08/01/2033.
3138X3	F7	2		12/03/2018.	PRINCIPAL RECEIPT.....		20,154	20,154	19,970	20,017		137		137		20,154			0	227	08/01/2028.
3138X3	XS	6		12/03/2018.	PRINCIPAL RECEIPT.....		32,884	32,884	34,277	34,111		(1,226)		(1,226)		32,884			0	586	09/01/2043.
3138X5	SG	3		12/03/2018.	PRINCIPAL RECEIPT.....		26,088	26,088	24,796	24,932		1,156		1,156		26,088			0	370	09/01/2043.
3138X5	SH	1		12/03/2018.	PRINCIPAL RECEIPT.....		20,668	20,668	20,553	20,566		103		103		20,668			0	313	09/01/2043.
3138X6	WX	9		12/03/2018.	PRINCIPAL RECEIPT.....		97,864	97,864	99,888	99,888		(2,024)		(2,024)		97,864			0	1,298	10/01/2028.
3138X7	DK	6		12/03/2018.	PRINCIPAL RECEIPT.....		106,711	106,711	112,526	112,526		(5,815)		(5,815)		106,711			0	1,784	08/01/2043.
3138X9	SH	3		12/03/2018.	PRINCIPAL RECEIPT.....		4,911	4,911	4,884	4,887		24		24		4,911			0	72	10/01/2043.
3138XB	XS	8		12/03/2018.	PRINCIPAL RECEIPT.....		16,370	16,370	16,496	16,482		(112)		(112)		16,370			0	245	12/01/2043.
3138XB	XV	1		12/03/2018.	PRINCIPAL RECEIPT.....		35,828	35,828	37,642	37,360		(1,532)		(1,532)		35,828			0	647	12/01/2043.
3138Y4	MW	6		12/03/2018.	PRINCIPAL RECEIPT.....		161,741	161,741	166,288	166,241		(4,500)		(4,500)		161,741			0	2,953	10/01/2044.
3138YH	U6	5		12/03/2018.	PRINCIPAL RECEIPT.....		98,767	98,767	101,543	101,464		(2,696)		(2,696)		98,767			0	1,730	05/01/2045.
3140EU	LG	2		12/03/2018.	PRINCIPAL RECEIPT.....		12,770	12,770	13,098	13,079		(308)		(308)		12,770			0	196	12/01/2045.
3140FP	DG	1		12/03/2018.	PRINCIPAL RECEIPT.....		84,254	84,254	88,098	88,108		(3,854)		(3,854)		84,254			0	1,341	06/01/2047.
3140HM	N2	6		12/03/2018.	PRINCIPAL RECEIPT.....		10,501	10,501	10,617			(115)		(115)		10,501			0	17	09/01/2048.
3140J6	GQ	4		12/03/2018.	PRINCIPAL RECEIPT.....		46,564	46,564	47,343			(778)		(778)		46,564			0	534	01/01/2048.

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
3140Q7	2X	4	FNMA POOL CA0789.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	49,633	49,633	50,455	.....	.....	(822)	.....	(822)	.....	49,633	.....	.....	0	421	11/01/2032.
3140Q8	CV	5	FNMA POOL CA0983.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	37,251	37,251	38,794	.....	.....	(1,542)	.....	(1,542)	.....	37,251	.....	.....	0	527	01/01/2048.
31417Y	W5	2	FNMA POOL MA0667.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	14,408	14,408	14,656	14,583	.....	(174)	.....	(174)	.....	14,408	.....	.....	0	257	03/01/2031.
31418A	AV	0	FNMA POOL MA0919.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	8,747	8,747	8,907	8,886	.....	(139)	.....	(139)	.....	8,747	.....	.....	0	137	12/01/2031.
31418A	KN	7	FNMA POOL MA1200.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	20,364	20,364	20,063	20,107	.....	256	.....	256	.....	20,364	.....	.....	0	278	10/01/2032.
31418A	RX	8	FNMA POOL MA1401.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	7,751	7,751	7,797	7,790	.....	(39)	.....	(39)	.....	7,751	.....	.....	0	104	04/01/2033.
31418A	VD	7	FNMA POOL MA1511.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	7,474	7,474	7,082	7,146	.....	328	.....	328	.....	7,474	.....	.....	0	82	07/01/2033.
31418A	4R	6	FNMA POOL MA1731.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	12,843	12,843	12,772	12,781	.....	63	.....	63	.....	12,843	.....	.....	0	195	01/01/2044.
31418B	XB	7	FNMA POOL MA2473.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	11,521	11,521	11,930	11,903	.....	(383)	.....	(383)	.....	11,521	.....	.....	0	183	12/01/2035.
31418B	XC	5	FNMA POOL MA2474.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	118,127	118,127	120,383	120,383	.....	(2,256)	.....	(2,256)	.....	118,127	.....	.....	0	1,525	12/01/2030.
31418C	CH	5	FNMA POOL MA2771.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	83,521	83,521	83,063	83,104	.....	417	.....	417	.....	83,521	.....	.....	0	1,182	10/01/2046.
31418C	CS	1	FNMA POOL MA2780.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	268,710	268,710	273,841	273,841	.....	(5,131)	.....	(5,131)	.....	268,710	.....	.....	0	3,322	10/01/2031.
31418C	DJ	0	FNMA POOL MA2804.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	17,260	17,260	17,471	17,456	.....	(196)	.....	(196)	.....	17,260	.....	.....	0	236	11/01/2036.
31418C	EP	5	FNMA POOL MA2841.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	8,510	8,510	8,360	8,360	.....	150	.....	150	.....	8,510	.....	.....	0	99	12/01/2036.
31418C	FE	9	FNMA POOL MA2864.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	105,991	105,991	108,509	108,382	.....	(2,391)	.....	(2,391)	.....	105,991	.....	.....	0	1,739	01/01/2047.
31418C	MF	8	FNMA POOL MA3057.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	71,551	71,551	73,418	73,395	.....	(1,844)	.....	(1,844)	.....	71,551	.....	.....	0	1,125	07/01/2047.
31418C	PE	8	FNMA POOL MA3120.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	58,961	58,961	59,062	.....	.....	(101)	.....	(101)	.....	58,961	.....	.....	0	781	09/01/2047.
31418C	PM	0	FNMA POOL MA3127.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	8,380	8,380	8,495	8,495	.....	(115)	.....	(115)	.....	8,380	.....	.....	0	116	09/01/2037.
31418C	PN	8	FNMA POOL MA3128.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	13,041	13,041	12,976	.....	.....	65	.....	65	.....	13,041	.....	.....	0	34	09/01/2037.
31418C	ZJ	6	FNMA POOL MA3444.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	4,750	4,750	4,879	.....	.....	(128)	.....	(128)	.....	4,750	.....	.....	0	.....	08/01/2048.
31398F	2N	0	FNMA REMIC SER 2009-M1 CL A2 4.28.....	..	02/26/2018.	VARIOUS.....	.....	69,766	68,904	70,163	70,163	.....	(132)	.....	(132)	.....	70,030	.....	(265)	(265)	542	07/25/2019.
3136AH	AG	5	FNMA REMIC TRUST 2013-M14.....	..	12/03/2018.	PRINCIPAL RECEIPT.....	.....	4,192	4,192	4,341	4,341	.....	(149)	.....	(149)	.....	4,192	.....	.....	0	96	10/25/2023.
626207	YM	0	MUNICIPAL ELEC AUTH GA.....	..	04/02/2018.	CALLED @ 100.0000000.....	.....	1,000	1,000	1,028	1,027	.....	(0)	.....	(0)	.....	1,027	.....	.....	(27)	33	04/01/2057.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....			.....	.....	.....	.....	10,939,254	10,949,827	10,999,186	10,598,565	0	(57,378)	0	(57,378)	0	10,943,895	0	(4,641)	(4,641)	155,996	XXX

Bonds - Industrial and Miscellaneous

88579Y	AP	6	3M CO.....	..	08/07/2018.	MATURITY.....	.....	100,000	100,000	99,777	99,777	.....	223	.....	223	.....	100,000	.....	.....	0	1,375	08/07/2018.
002824	AZ	3	ABBOTT LABS.....	..	10/29/2018.	CALLED @ 100.0000000.....	.....	100,000	100,000	99,173	99,173	.....	305	.....	305	.....	99,479	.....	521	521	2,239	03/15/2020.
002824	BE	9	ABBOTT LABS.....	..	10/29/2018.	CALLED @ 100.9397600.....	.....	34,320	34,000	33,840	33,863	.....	18	.....	18	.....	33,880	.....	120	120	1,038	11/30/2023.
002824	BL	3	ABBOTT LABS.....	..	10/29/2018.	CALLED @ 100.2965946.....	.....	185,549	185,000	186,321	186,166	.....	(170)	.....	(170)	.....	185,995	.....	(995)	(995)	6,778	04/15/2023.
00440E	AP	2	ACE INA HLDG INC.....	..	05/11/2018.	National Financial Svcs.....	.....	96,744	100,000	91,632	94,919	.....	322	.....	322	.....	95,240	.....	1,504	1,504	1,815	03/13/2023.
00115A	AG	4	AEP TRANSMISSION CO LLC.....	..	05/10/2018.	Direct.....	.....	49,880	50,000	49,880	49,880	.....	1	.....	1	.....	49,881	.....	(1)	(1)	.....	12/01/2047.
001055	AN	2	AFLAC INC.....	..	11/30/2018.	CALLED @ 100.0000000.....	.....	300,000	300,000	300,249	300,249	.....	(101)	.....	(101)	.....	300,148	.....	(148)	(148)	8,700	03/16/2020.
021441	AE	0	ALTERA CORP.....	..	11/15/2018.	MATURITY.....	.....	15,000	15,000	14,873	14,976	.....	24	.....	24	.....	15,000	.....	.....	0	375	11/15/2018.
023135	BA	3	AMAZON COM INC.....	..	06/08/2018.	Direct.....	.....	89,839	90,000	89,839	89,844	.....	6	.....	6	.....	89,850	.....	(11)	(11)	1,418	08/22/2027.
023135	BG	0	AMAZON COM INC.....	..	06/08/2018.	Direct.....	.....	14,889	15,000	14,889	14,890	.....	1	.....	1	.....	14,891	.....	(2)	(2)	304	08/22/2047.
023135	BK	1	AMAZON COM INC.....	..	06/08/2018.	Direct.....	.....	218,510	200,000	218,179	218,179	.....	(87)	.....	(87)	.....	218,092	.....	418	418	4,250	08/22/2057.
025816	AY	5	AMERICAN EXPRESS CO.....	..	03/19/2018.	MATURITY.....	.....	100,000	100,000	99,617	99,988	.....	12	.....	12	.....	100,000	.....	.....	0	3,500	03/19/2018.
0258M0	EC	9	AMERICAN EXPRESS CR CORP MTNBE.....	..	10/19/2018.	Hilltop Securities.....	.....	34,510	35,000	34,639	34,639	.....	156	.....	156	.....	34,795	.....	(285)	(285)	583	10/30/2019.
02665W	AC	5	AMERICAN HONDA FIN CORP MTN.....	..	10/10/2018.	MATURITY.....	.....	25,000	25,000	24,897	24,983	.....	17	.....	17	.....	25,000	.....	.....	0	531	10/10/2018.
02665W	AW	1	AMERICAN HONDA FIN CORP MTN.....	..	07/13/2018.	MATURITY.....	.....	70,000	70,000	69,640	69,923	.....	77	.....	77	.....	70,000	.....	.....	0	1,120	07/13/2018.
03027X	AD	2	AMERICAN TOWER CORP NEW.....	..	05/30/2018.	Jefferies & Co Inc.....	.....	105,202	100,000	105,852	104,587	.....	(275)	.....	(275)	.....	104,312	.....	890	890	3,972	02/15/2024.
03027X	AK	6	AMERICAN TOWER CORP NEW.....	..	06/13/2018.	Jefferies & Co Inc.....	.....	69,593	75,000	71,593	29,475	.....	33	.....	33	.....	71,627	.....	(2,034)	(2,034)	928	10/15/2026.

E14.10

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
032510 AC 3		ANADARKO PETROLEUM CORPORATION.....		05/09/2018.	Hilltop Securities.....		11,503	10,000	9,200	9,228		5		5		9,234		2,269	2,269	406	03/15/2040.
035242 AE 6		ANHEUSER BUSCH INBEV FIN INC.....		04/23/2018.	CALLED @ 100.0000000.....		200,000	200,000	198,844	199,584		118		118		199,702		298	3,129		02/01/2019.
035242 AG 1		ANHEUSER BUSCH INBEV FIN INC.....		02/28/2018.	US BANK TRUST.....		993,780	1,000,000	997,927	997,927		300		300		998,227		(4,447)	(4,447)	11,136	02/01/2019.
035242 AJ 5		ANHEUSER BUSCH INBEV FIN INC.....		12/13/2018.	Direct.....		173,747	176,000	174,637	44,912		263		263		174,953		(1,205)	(1,205)	3,801	02/01/2021.
035242 AN 6		ANHEUSER BUSCH INBEV FIN INC.....		11/13/2018.	Direct.....		312,145	280,000	302,644	302,248		(357)		(357)		301,892		10,253	10,253	13,720	02/01/2046.
035242 AP 1		ANHEUSER BUSCH INBEV FIN INC.....		11/13/2018.	Direct.....		589,223	555,000	563,430	562,626		(720)		(720)		561,906		27,317	27,317	20,258	02/01/2026.
037833 AK 6		APPLE INC.....		10/29/2018.	VARIOUS.....		19,121	20,000	19,430	9,776		28		28		19,497		(376)	(376)	251	05/03/2023.
037833 AS 9		APPLE INC.....		07/18/2018.	VARIOUS.....		346,851	345,000	354,042	351,680		(451)		(451)		351,229		(4,378)	(4,378)	7,472	05/06/2024.
037833 AY 6		APPLE INC.....		08/09/2018.	Goldman Sachs.....		14,564	15,000	14,805	14,805		28		28		14,833		(268)	(268)	326	02/09/2022.
037833 BU 3		APPLE INC.....		08/02/2018.	VARIOUS.....		150,964	150,000	150,935	150,793		(10)		(10)		150,783		181	181	1,861	02/23/2023.
037833 BZ 2		APPLE INC.....		09/26/2018.	Morgan Stanley.....		91,923	100,000	93,855	94,412		421		421		94,833		(2,910)	(2,910)	2,818	08/04/2026.
037833 CG 3		APPLE INC.....		01/22/2018.	Goldman Sachs.....		159,910	160,000	161,393	60,414		(10)		(10)		161,335		(1,425)	(1,425)	2,200	02/09/2024.
037833 DF 4		APPLE INC.....		08/09/2018.	Goldman Sachs.....		19,270	20,000	19,249			6		6		19,255		15	15	46	01/13/2025.
037833 DG 2		APPLE INC.....		02/16/2018.	Morgan Stanley.....		153,450	160,000	158,094	158,099		4		4		158,104		(4,654)	(4,654)	1,633	11/13/2047.
042735 BB 5		ARROW ELECTRS INC.....		03/01/2018.	MATURITY.....		15,000	15,000	14,922	14,997		3		3		15,000			0	225	03/01/2018.
00206R CN 0		AT&T INC.....		06/25/2018.	Goldman Sachs.....		274,548	290,000	279,972	280,946		483		483		281,429		(6,881)	(6,881)	5,803	05/15/2025.
00206R DD 1		AT&T INC.....		02/20/2018.	Pershing LLC.....		144,874	145,000	147,049	146,891		(32)		(32)		146,859		(1,985)	(1,985)	3,452	01/15/2025.
00206R DH 2		AT&T INC.....		03/23/2018.	CitiGroup.....		4,984	5,000	4,836	4,838		1		1		4,839		145	145	137	03/15/2042.
00206R DJ 8		AT&T INC.....		11/30/2018.	VARIOUS.....		69,686	78,000	70,197			33		33		70,230		(545)	(545)	2,174	03/09/2048.
00206R DQ 2		AT&T INC.....		10/01/2018.	Goldman Sachs.....		246,248	250,000	254,545	254,265		(231)		(231)		254,034		(7,787)	(7,787)	9,514	03/01/2027.
00206R EP 3		AT&T INC.....		05/10/2018.	CALLED @ 101.0000000.....		25,250	25,000	25,045	25,044		(0)		(0)		25,044		(44)	(44)	1,273	02/14/2050.
00206R EQ 1		AT&T INC.....		05/10/2018.	CALLED @ 101.0000000.....		25,250	25,000	25,082	25,082		(0)		(0)		25,082		(82)	(82)	1,303	08/14/2058.
00206R ER 9		AT&T INC.....		06/28/2018.	Goldman Sachs.....		626,404	657,000	654,378	654,396		103		103		654,498		(28,095)	(28,095)	15,788	02/15/2028.
00206R EV 0		AT&T INC.....		11/26/2018.	VARIOUS.....		221,244	185,000	223,470	223,470		(1,785)		(1,785)		221,685		(441)	(441)	9,009	03/15/2026.
052769 AB 2		AUTODESK INC.....		08/09/2018.	Robert W Baird & Co.....		99,491	100,000	101,659	101,448		(148)		(148)		101,301		(1,810)	(1,810)	2,140	12/15/2022.
05348E AN 9		AVALONBAY CMNTYS INC MTN BE.....		12/31/2018.	CALLED @ 103.4316500.....		103,432	100,000	115,240	105,782		(2,568)		(2,568)		103,214		(3,214)	(3,214)	11,328	03/15/2020.
06051G DX 4		BANK AMER CORP.....		05/01/2018.	MATURITY.....		50,000	50,000	47,638	49,849		151		151		50,000			0	1,413	05/01/2018.
06051G GV 5		BANK AMER CORP.....		05/23/2018.	Direct.....		560,144	560,000	560,144	560,144		(9)		(9)		560,135		9	9		12/20/2023.
06406H CJ 6		BANK NEW YORK MTN BK ENT.....		03/06/2018.	MATURITY.....		100,000	100,000	99,900	99,900		100		100		100,000			0	675	03/06/2018.
06849R AF 9		BARRICK NORTH AMERICA FIN LLC.....		07/17/2018.	CALLED @ 104.2727300.....		82,375	79,000	70,937	73,587		783		783		74,370		4,630	4,630	5,567	05/30/2021.
05526D AU 9		BAT CAP CORP.....		11/23/2018.	Direct.....		75,000	75,000	74,592	74,592		75		75		74,666		334	334		08/15/2022.
05526D BA 2		BAT CAP CORP.....		11/23/2018.	Direct.....		95,000	95,000	95,000	95,000				0		95,000			0	3,379	08/15/2027.
05526D BE 4		BAT CAP CORP.....		11/23/2018.	Direct.....		30,000	30,000	30,000	30,000				0		30,000			0	1,362	08/15/2047.
07177M AD 5		BAXALTA INC.....		09/11/2018.	Direct.....		48,891	49,000	48,984	48,990		3		3		48,993		(102)	(102)	918	06/23/2020.
05531F AN 3		BB&T CORPORATION.....		05/15/2018.	CALLED @ 100.0000000.....		100,000	100,000	99,004	99,891		87		87		99,978		22	22	831	06/19/2018.
073730 AF 0		BEAM INC.....		06/15/2018.	MATURITY.....		50,000	50,000	49,247	49,857		143		143		50,000			0	438	06/15/2018.
073902 RU 4		BEAR STEARNS COS INC.....		02/01/2018.	MATURITY.....		20,000	20,000	19,945	19,999		1		1		20,000			0	725	02/01/2018.
084664 BE 0		BERKSHIRE HATHAWAY FIN CORP.....		05/15/2018.	MATURITY.....		100,000	100,000	99,854	99,993		7		7		100,000			0	2,700	05/15/2018.
101137 AM 9		BOSTON SCIENTIFIC CORP.....		03/13/2018.	Called.....		35,102	35,000	34,984	34,998		1		1		34,998		104	104	417	10/01/2018.
11134L AA 7		BROADCOM CORP/BROADCOM CAYMAN.....		02/21/2018.	Direct.....		260,824	260,000	258,242	258,242		116		116		258,358		2,466	2,466	3,088	01/15/2020.
11134L AC 3		BROADCOM CORP/BROADCOM CAYMAN.....		02/21/2018.	Direct.....		282,962	280,000	277,628	277,628		76		76		277,705		5,257	5,257	4,200	01/15/2022.

SCHEDULE D - PART 4

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

1			2		3	4	5	6	7	8	9	10					Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
					F o r e i g n								11	12	13	14	15										
						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				
CUSIP Identification			Description																								
11134L	AE	9	BROADCOM CORP/BROADCOM CAYMAN		02/21/2018.	Direct.....		172,918	170,000	169,045	169,045			20		20		169,065		3,853	3,853	3,081	01/15/2024.				
11134L	AP	4	BROADCOM CORP/BROADCOM CAYMAN		09/27/2018.	Morgan Stanley.....		27,848	30,000	27,768			45		45		27,813		36	36	198	01/15/2025.					
12189T	BA	1	BURLINGTON NORTHN SANTA FE CP.....		03/15/2018.	MATURITY.....		100,000	100,000	116,839	100,608		(608)		(608)		100,000		0	0	2,875	03/15/2018.					
12673P	AD	7	CA INC.....		08/15/2018.	MATURITY.....		20,000	20,000	19,947	19,992		8		8		20,000		0	0	575	08/15/2018.					
14041N	FK	2	CAPITAL ONE CC TR 2017-1.....		10/29/2018.	VARIOUS.....		34,483	35,000	34,784	34,784		66		66		34,850		(367)	(367)	614	01/17/2023.					
14314J	AC	4	CARMAX AUTO OWNER TR 2017-1.....		05/01/2018.	Barclays Bank.....		148,488	150,000	149,655	149,655		46		46		149,701		(1,213)	(1,213)	1,139	11/15/2021.					
161175	AY	0	CHARTER COMMUNICATIONS OPER.....		04/04/2018.	Goldman Sachs.....		97,041	95,000	101,003	101,003		(177)		(177)		100,826		(3,785)	(3,785)	3,277	07/23/2025.					
161175	BB	9	CHARTER COMMUNICATIONS OPER.....		09/07/2018.	VARIOUS.....		91,418	90,000	94,288	93,593		(406)		(406)		93,187		(1,769)	(1,769)	4,018	07/23/2022.					
161175	BK	9	CHARTER COMMUNICATIONS OPER.....		03/16/2018.	Goldman Sachs.....		99,804	105,000	104,220	104,220		13		13		104,233		(4,428)	(4,428)	2,221	03/15/2028.					
161571	HC	1	CHASE ISSUANCE TRUST 2016-2A.....		02/20/2018.	CitiGroup.....		98,605	100,000	99,040	99,040		52		52		99,092		(487)	(487)	255	06/15/2021.					
166764	AB	6	CHEVRON CORP NEW.....		10/03/2018.	VARIOUS.....		192,335	200,000	193,735	59,058		432		432		194,343		(2,009)	(2,009)	1,972	12/05/2022.					
166764	AV	2	CHEVRON CORP NEW.....		03/02/2018.	MATURITY.....		25,000	25,000	24,983	24,983		17		17		25,000		0	0	171	03/02/2018.					
166764	BG	4	CHEVRON CORP NEW.....		06/06/2018.	Goldman Sachs.....		219,398	225,000	223,158	223,158		227		227		223,385		(3,988)	(3,988)	2,651	05/16/2021.					
166764	BK	5	CHEVRON CORP NEW.....		10/15/2018.	First Tennessee Bank.....		105,852	110,000	108,926	109,066		129		129		109,194		(3,342)	(3,342)	2,595	05/16/2023.					
171232	AR	2	CHUBB CORP.....		05/15/2018.	MATURITY.....		25,000	25,000	24,777	24,989		11		11		25,000		0	0	719	05/15/2018.					
17275R	AP	7	CISCO SYS INC.....		11/28/2018.	JP Morgan.....		99,230	100,000	99,818	99,913		24		24		99,937		(707)	(707)	3,593	03/04/2021.					
17275R	AX	0	CISCO SYS INC.....		04/10/2018.	Barclays Bank.....		14,967	15,000	14,980	14,990		1		1		14,991		(24)	(24)	119	06/15/2020.					
17305E	FW	0	CITIBANK CCIT 2016-A1.....		10/04/2018.	VARIOUS.....		98,715	100,000	99,325	99,325		257		257		99,583		(868)	(868)	1,556	11/19/2021.					
172967	GS	4	CITIGROUP INC.....		05/01/2018.	MATURITY.....		200,000	200,000	196,659	199,731		269		269		200,000		0	0	1,750	05/01/2018.					
172967	JN	2	CITIGROUP INC.....		04/27/2018.	MATURITY.....		60,000	60,000	59,405	59,916		84		84		60,000		0	0	510	04/27/2018.					
191216	BA	7	COCA COLA CO.....		04/02/2018.	MATURITY.....		70,000	70,000	68,005	69,878		122		122		70,000		0	0	403	04/01/2018.					
20030N	BN	0	COMCAST CORP NEW.....		10/03/2018.	Goldman Sachs.....		96,629	100,000	100,604	100,542		(48)		(48)		100,494		(3,865)	(3,865)	3,844	08/15/2025.					
20030N	BS	9	COMCAST CORP NEW.....		11/09/2018.	VARIOUS.....		335,922	355,000	349,645	350,093		372		372		350,465		(14,543)	(14,543)	11,287	03/01/2026.					
20030N	CE	9	COMCAST CORP NEW.....		07/23/2018.	VARIOUS.....		35,208	39,000	28,864	28,868		61		61		28,929		6,278	6,278	1,163	11/01/2049.					
20030N	CG	4	COMCAST CORP NEW.....		11/09/2018.	Morgan Stanley.....		13,099	15,000	11,101	11,103		31		31		11,134		1,965	1,965	650	11/01/2052.					
12591Y	AZ	8	COMM MTG TR 2014-UBS3.....		05/31/2018.	Merrill-Lynch.....		100,020	100,000	101,570	100,651		(196)		(196)		100,456		(436)	(436)	1,446	06/12/2047.					
20826F	AA	4	CONOCOPHILLIPS CO.....		06/11/2018.	Direct.....		136,133	140,000	133,475	135,092		407		407		135,500		634	634	1,643	12/15/2022.					
20826F	AQ	9	CONOCOPHILLIPS CO.....		09/25/2018.	Hilltop Securities.....		42,829	40,000	44,904	44,570		(360)		(360)		44,210		(1,382)	(1,382)	2,046	03/15/2026.					
210518	CR	5	CONSUMERS ENERGY CO.....		11/30/2018.	VARIOUS.....		126,168	125,000	124,913	124,987		10		10		124,997		3	3	10,398	03/15/2019.					
222862	AJ	3	COVENTRY HEALTH CARE INC.....		09/12/2018.	HSBC Securities.....		141,417	135,000	149,111	144,232		(1,846)		(1,846)		142,386		(969)	(969)	5,498	06/15/2021.					
126650	CH	1	CVS HEALTH CORP.....		07/20/2018.	MATURITY.....		40,000	40,000	39,988	39,988		12		12		40,000		0	0	760	07/20/2018.					
23317H	AB	8	DDR CORP.....		02/16/2018.	Direct.....		75,446	75,000	73,336	73,487		32		32		73,518		1,928	1,928	640	05/15/2023.					
23317H	AC	6	DDR CORP.....		02/16/2018.	Direct.....		25,668	25,000	24,334	24,690		12		12		24,702		966	966	513	01/15/2021.					
24422E	SB	6	DEERE JOHN CAP CORP MTNS BE.....		03/12/2018.	MATURITY.....		100,000	100,000	97,727	99,889		111		111		100,000		0	0	650	03/12/2018.					
24422E	SX	8	DEERE JOHN CAP CORP MTNS BE.....		07/13/2018.	MATURITY.....		40,000	40,000	39,951	39,951		49		49		40,000		0	0	640	07/13/2018.					
251799	AA	0	DEVON ENERGY CORP.....		03/22/2018.	Direct.....		27,659	20,000	20,667	20,622		(6)		(6)		20,616		7,043	7,043	693	04/15/2032.					
25179S	AD	2	DEVON FING CORP U L C.....		03/22/2018.	Direct.....		110,519	81,000	83,079	82,929		(18)		(18)		82,911		27,608	27,608	3,048	09/30/2031.					
25272K	AD	5	DIAMOND 1 FIN CORP/DIAMOND 2.....		10/16/2018.	Goldman Sachs.....		227,423	225,000	233,088	232,201		(1,610)		(1,610)		230,591		(3,168)	(3,168)	8,370	06/15/2021.					
25272K	AG	8	DIAMOND 1 FIN CORP/DIAMOND 2.....		07/23/2018.	JP Morgan.....		120,503	115,000	117,492	117,003		(181)		(181)		116,821		3,682	3,682	3,830	06/15/2023.					
25468P	CL	8	DISNEY WALT CO MTNS BE.....		06/21/2018.	Goldman Sachs.....		218,861	215,000	224,645	220,149		(685)		(685)		219,464		(603)	(603)	4,569	06/01/2021.					
25468P	DN	3	DISNEY WALT CO MTNS BE.....		07/25/2018.	Goldman Sachs.....		69,476	85,000	72,289	72,525		138		138		72,664		(3,188)	(3,188)	2,529	07/30/2046.					
25746U	BE	8	DOMINION RES INC VA NEW.....		06/15/2018.	MATURITY.....		20,000	20,000	19,981	19,999		1		1		20,000		0	0	640	06/15/2018.					

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
25746U CB 3	DOMINION RES INC VA NEW			12/17/2018.	CALLED @ 103.4239350.....		206,848	200,000	198,080	198,457			191	191		198,648		1,352	1,352	14,420	12/01/2024.
263534 BR 9	DU PONT E I DE NEMOURS & CO.....			11/29/2018.	Direct.....		64,943	50,000	49,356	49,482			14	14		49,496		15,446	15,446	2,676	12/15/2036.
263534 BT 5	DU PONT E I DE NEMOURS & CO.....			07/16/2018.	MATURITY.....		30,000	30,000	29,987	29,999			1	1		30,000			0	1,800	07/15/2018.
263534 BZ 1	DU PONT E I DE NEMOURS & CO.....			11/29/2018.	Direct.....		101,803	100,000	106,815	104,624		(2,039)		(2,039)		102,585		(782)	(782)	6,347	01/15/2020.
263534 CK 3	DU PONT E I DE NEMOURS & CO.....			11/29/2018.	Direct.....		50,000	50,000	45,792	47,456		416		416		47,872		2,128	2,128	1,804	02/15/2023.
26441C AB 1	DUKE ENERGY CORP NEW.....			06/15/2018.	MATURITY.....		100,000	100,000	99,743	99,984		16		16		100,000			0	3,125	06/15/2018.
277432 AQ 3	EASTMAN CHEM CO.....			11/29/2018.	CALLED @ 100.0000000.....		41,000	41,000	40,790			92		92		40,882		118	118	1,389	01/15/2020.
278058 DD 1	EATON CORP.....			05/15/2018.	MATURITY.....		300,000	300,000	336,439	303,272		(3,272)		(3,272)		300,000			0	8,400	05/15/2018.
278865 BB 5	ECOLAB INC.....			04/18/2018.	Direct.....		24,924	25,000	24,924	24,925		2		2		24,926		(3)	(3)		12/01/2027.
29273R AF 6	ENERGY TRANSFER PRTNRS L P.....			03/09/2018.	Hilltop Securities.....		22,323	20,000	17,320	17,431		12		12		17,442		4,881	4,881	545	10/15/2036.
29273R BG 3	ENERGY TRANSFER PRTNRS L P.....			09/14/2018.	Goldman Sachs.....		11,124	11,000	11,412	11,412		(31)		(31)		11,382		(258)	(258)	614	01/15/2026.
29273R BH 1	ENERGY TRANSFER PRTNRS L P.....			06/15/2018.	MATURITY.....		500,000	500,000	478,923	495,917		4,083		4,083		500,000			0	6,250	06/15/2018.
29364W AJ 7	ENTERGY LOUISIANA LLC.....			09/04/2018.	MATURITY.....		75,000	75,000	74,948	74,995		5		5		75,000			0		09/01/2018.
29379V BB 8	ENTERPRISE PRODS OPER LLC.....			07/26/2018.	Goldman Sachs.....		40,367	40,000	37,320	37,886		171		171		38,057		2,310	2,310	1,495	02/15/2024.
29379V BH 5	ENTERPRISE PRODS OPER LLC.....			10/09/2018.	Barclays Bank.....		116,866	120,000	120,435	120,394		(33)		(33)		120,361		(3,496)	(3,496)	5,131	02/15/2026.
31428X AR 7	FEDEX CORP.....			11/14/2018.	CALLED @ 100.8660400.....		50,433	50,000	50,000	50,000				0		50,000			0	5,755	01/15/2019.
31620M AJ 5	FIDELITY NATL INFORMATION SVCS.....			04/16/2018.	MATURITY.....		10,000	10,000	9,832	9,978		22		22		10,000			0	100	04/15/2018.
316773 AD 2	FIFTH THIRD BANCORP.....			06/01/2018.	MATURITY.....		75,000	75,000	61,183	74,094		906		906		75,000			0	1,688	06/01/2018.
337738 AM 0	FISERV INC.....			06/07/2018.	Blair, William & Co.....		24,889	25,000	23,215	23,946		87		87		24,033		856	856	608	10/01/2022.
341099 CK 3	FLORIDA POWER CORP.....			06/15/2018.	MATURITY.....		25,000	25,000	24,910	24,995		5		5		25,000			0	706	06/15/2018.
361448 AP 8	GATX CORP.....			06/11/2018.	CALLED @ 100.0304600.....		35,011	35,000	34,747	34,941		45		45		34,986		14	14	729	07/30/2018.
36962G 3U 6	GENERAL ELEC CAP CORP MTN BE.....			05/01/2018.	MATURITY.....		625,000	625,000	626,955	625,084		(84)		(84)		625,000			0	17,578	05/01/2018.
37045V AD 2	GENERAL MTRS CO.....			10/02/2018.	MATURITY.....		115,000	115,000	116,155	115,326		(326)		(326)		115,000			0	4,025	10/02/2018.
375558 BE 2	GILEAD SCIENCES INC.....			09/04/2018.	MATURITY.....		500,000	500,000	500,020	500,020		(20)		(20)		500,000			0	9,250	09/04/2018.
377372 AD 9	GLAXOSMITHKLINE CAP INC.....			05/15/2018.	MATURITY.....		100,000	100,000	101,255	100,062		(62)		(62)		100,000			0	2,825	05/15/2018.
38141G CU 6	GOLDMAN SACHS GROUP INC.....			09/27/2018.	Direct.....		117,824	100,000	96,898	97,410		78		78		97,488		20,336	20,336	6,840	02/15/2033.
38141G FM 1	GOLDMAN SACHS GROUP INC.....			04/02/2018.	MATURITY.....		75,000	75,000	75,732	75,024		(24)		(24)		75,000			0	2,306	04/01/2018.
38145X AA 1	GOLDMAN SACHS GROUP INC.....			09/27/2018.	Direct.....		500,600	500,000	503,575	501,284		(874)		(874)		500,410		190	190	15,203	01/31/2019.
38147M AA 3	GOLDMAN SACHS GROUP INC.....			07/19/2018.	MATURITY.....		200,000	200,000	199,834	199,981		19		19		200,000			0	5,800	07/19/2018.
38148F AB 5	GOLDMAN SACHS GROUP INC.....			10/16/2018.	Kaufman Brothers.....		149,253	150,000	150,282	150,282		(122)		(122)		150,160		(907)	(907)	3,772	10/23/2019.
406216 BK 6	HALLIBURTON CO.....			06/14/2018.	Morgan Stanley.....		15,956	15,000	16,024	16,008		(7)		(7)		16,001		(46)	(46)	383	11/15/2045.
428236 BM 4	HEWLETT PACKARD CO.....			03/26/2018.	Direct.....		104,137	100,000	99,028	99,360		41		41		99,401		4,736	4,736	1,374	06/01/2021.
428236 BQ 5	HEWLETT PACKARD CO.....			03/26/2018.	Direct.....		266,666	255,000	268,413	268,413		(815)		(815)		267,598		(931)	(931)	5,919	09/15/2021.
437076 BB 7	HOME DEPOT INC.....			09/10/2018.	VARIOUS.....		35,000	35,000	34,951	34,993		7		7		35,000			0	788	09/10/2018.
43814P AC 4	HONDA AUTO REC V 2017-3.....			12/18/2018.	VARIOUS.....		98,613	100,000	99,250	99,250		384		384		99,635		(1,021)	(1,021)	1,800	09/20/2021.
40428H PJ 5	HSBC USA INC NEW.....			09/24/2018.	MATURITY.....		50,000	50,000	49,914	49,987		13		13		50,000			0	1,313	09/24/2018.
45687A AA 0	INGERSOLL-RAND GLOBAL HLDG CO.....			03/15/2018.	Called.....		101,862	100,000	99,857	99,988		4		4		99,992		1,870	1,870	4,010	08/15/2018.
45866F AB 0	INTERCONTINENTAL EXCHANGE INC.....			09/12/2018.	CALLED @ 100.0220000.....		250,055	250,000	252,190	250,633		(559)		(559)		250,074		(74)	(74)	5,732	10/15/2018.
459200 GM 7	INTERNATIONAL BUSINESS MACHS.....			10/15/2018.	MATURITY.....		250,000	250,000	288,175	261,017		(11,017)		(11,017)		250,000			0	19,063	10/15/2018.
459200 HA 2	INTERNATIONAL BUSINESS MACHS.....			03/16/2018.	Morgan Stanley.....		49,889	50,000	50,587	50,337		(17)		(17)		50,320		(431)	(431)	560	11/01/2021.
46623E KD 0	J P MORGAN CHASE & CO MTN BE.....			02/01/2018.	CALLED @ 100.0000000.....		500,000	500,000	497,576	499,809		95		95		499,905		95	95	3,542	03/01/2018.
46634S AC 9	JP MORGAN CHASE CMBS 2012-C6.....			11/17/2018.	PRINCIPAL RECEIPT.....		2,655	2,655	2,739	2,739		(85)		(85)		2,655			0	23	05/17/2045.

SCHEDULE D - PART 4

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

E14.14

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n								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	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
46590K AB 0		JPMCC COML MTG SEC TR 2015-JP1.....	07/25/2018.	JP Morgan.....		115,755	116,000	118,978	117,794			(347)		(347)		117,447		(1,692)	(1,692)	2,391	01/15/2049.
46625H JL 5		JPMORGAN CHASE & CO.....	05/15/2018.	MATURITY.....		100,000	100,000	97,920	99,815			185		185		100,000			0	813	05/15/2018.
487836 BE 7		KELLOGG CO.....	05/21/2018.	MATURITY.....		45,000	45,000	44,888	44,993			7		7		45,000			0	731	05/21/2018.
49326E EE 9		KEYCORP MEDIUM TERM NTS BE.....	12/13/2018.	VARIOUS.....		100,000	100,000	99,275	99,854			146		146		100,000			0	2,300	12/13/2018.
500255 AR 5		KOHL'S CORP.....	04/17/2018.	Direct.....		51,431	50,000	49,979	49,989			1		1		49,989		1,442	1,442	922	11/01/2021.
500255 AT 1		KOHL'S CORP.....	04/17/2018.	Direct.....		76,617	72,000	71,820	71,885			5		5		71,890		4,727	4,727	834	12/15/2023.
501044 BM 2		KROGER CO.....	12/17/2018.	MATURITY.....		75,000	75,000	78,284	75,354			(354)		(354)		75,000			0	5,100	12/15/2018.
532457 BK 3		LILLY ELI & CO.....	03/01/2018.	MATURITY.....		65,000	65,000	64,951	64,951			49		49		65,000			0	406	03/01/2018.
571748 AV 4		MARSH & MCLENNAN COS INC.....	02/15/2018.	First Tennessee Bank.....		25,110	25,000	25,674	25,593			(10)		(10)		25,583		(473)	(473)	187	06/03/2024.
573284 AK 2		MARTIN MARIETTA MATLS INC.....	04/16/2018.	MATURITY.....		30,000	30,000	29,979	29,999			1		1		30,000			0	990	04/15/2018.
58155Q AF 0		MCKESSON CORP.....	03/15/2018.	MATURITY.....		35,000	35,000	33,628	34,930			71		71		35,000			0	245	03/15/2018.
59018Y N6 4		MERRILL LYNCH CO INC MTN BE.....	04/25/2018.	MATURITY.....		255,000	255,000	251,414	254,779			222		222		255,000			0	8,766	04/25/2018.
59156R BH 0		METLIFE INC.....	05/11/2018.	Pershing LLC.....		64,776	65,000	68,001	68,001			(159)		(159)		67,842		(3,066)	(3,066)	1,398	04/10/2024.
594918 AS 3		MICROSOFT CORP.....	05/01/2018.	MATURITY.....		35,000	35,000	34,145	34,932			68		68		35,000			0	175	05/01/2018.
594918 BG 8		MICROSOFT CORP.....	05/18/2018.	CitiGroup.....		24,536	25,000	24,903	24,903			13		13		24,915		(379)	(379)	276	11/03/2020.
594918 BT 0		MICROSOFT CORP.....	07/09/2018.	CitiGroup.....		9,820	10,000	9,415	9,425			6		6		9,431		389	389	342	08/08/2046.
594918 BU 7		MICROSOFT CORP.....	06/15/2018.	Morgan Stanley.....		4,949	5,000	4,722	4,725			1		1		4,727		223	223	171	08/08/2056.
61166W AF 8		MONSANTO CO NEW.....	04/16/2018.	MATURITY.....		80,000	80,000	79,066	79,965			35		35		80,000			0	2,050	04/15/2018.
61166W AS 0		MONSANTO CO NEW.....	06/19/2018.	CitiGroup.....		14,855	15,000	14,947	14,947			16		16		14,963		(108)	(108)	298	07/15/2019.
617446 6Q 7		MORGAN STANLEY.....	04/02/2018.	MATURITY.....		450,000	450,000	472,236	451,376			(1,376)		(1,376)		450,000			0	14,906	04/01/2018.
61761J VL 0		MORGAN STANLEY.....	09/17/2018.	First Tennessee Bank.....		29,604	30,000	29,948	29,962			4		4		29,966		(362)	(362)	1,005	10/23/2024.
553794 AB 4		MUFG AMERICAS HOLDINGS CORP.....	11/08/2018.	CALLED @ 100.0000000.....		65,000	65,000	63,912	64,427			228		228		64,655		345	345	1,820	02/10/2020.
64110D AD 6		NETAPP INC.....	05/11/2018.	Robert W Baird & Co.....		48,739	50,000	45,039	47,007			196		196		47,202		1,537	1,537	677	12/15/2022.
651229 AP 1		NEWELL BRANDS INC.....	10/18/2018.	Direct.....		99,927	100,000	100,803	100,803			(339)		(339)		100,464		(537)	(537)	2,532	12/01/2019.
651229 AS 5		NEWELL BRANDS INC.....	12/26/2018.	Direct.....		239,540	250,000	225,575	229,599			2,141		2,141		231,740		7,800	7,800	11,240	11/01/2025.
654747 AD 6		NISSAN AUTO RECV 2017-A.....	09/13/2018.	VARIOUS.....		148,289	150,000	149,088	149,088			356		356		149,444		(1,155)	(1,155)	1,972	08/16/2021.
655044 AK 1		NOBLE ENERGY INC.....	05/01/2018.	CALLED @ 101.4060000.....		47,661	47,000	45,975	46,321			62		62		46,383		617	617	1,983	05/01/2021.
655844 BW 7		NORFOLK SOUTHERN CORP.....	05/24/2018.	Direct.....		74,210	88,000	74,210	74,235			82		82		74,317		(107)	(107)	1,590	11/01/2047.
655844 BX 5		NORFOLK SOUTHERN CORP.....	07/25/2018.	Jefferies & Co Inc.....		28,068	30,000	25,299				12		12		25,311		2,757	2,757	282	11/01/2047.
666807 BF 8		NORTHROP GRUMMAN CORP.....	06/01/2018.	MATURITY.....		50,000	50,000	48,778	49,879			121		121		50,000			0	438	06/01/2018.
674599 CM 5		OCCIDENTAL PETE CORP DEL.....	08/15/2018.	Morgan Stanley.....		47,935	50,000	48,159	48,289			101		101		48,390		(455)	(455)	1,508	02/15/2027.
68389X AC 9		ORACLE CORP.....	04/16/2018.	MATURITY.....		5,000	5,000	5,778	5,055			(55)		(55)		5,000			0	144	04/15/2018.
68389X AV 7		ORACLE CORP.....	04/12/2018.	Morgan Stanley.....		52,664	50,000	49,740	49,760			3		3		49,762		2,902	2,902	1,660	07/08/2034.
68389X BB 0		ORACLE CORP.....	08/02/2018.	Goldman Sachs.....		102,393	105,000	103,845	104,178			105		105		104,282		(1,889)	(1,889)	1,903	05/15/2022.
68389X BK 0		ORACLE CORP.....	09/11/2018.	Bank Of California.....		9,662	10,000	9,776	9,819			33		33		9,852		(190)	(190)	189	09/15/2021.
68389X BL 8		ORACLE CORP.....	09/17/2018.	Goldman Sachs.....		352,698	370,000	358,539	360,062			812		812		360,875		(8,177)	(8,177)	7,168	09/15/2023.
68389X BS 3		ORACLE CORP.....	12/19/2018.	Barclays Bank.....		29,050	30,000	30,215	30,215			(28)		(28)		30,187		(1,137)	(1,137)	988	11/15/2024.
69371R M6 0		PACCAR FINL CORP SR MTNS BK EN.....	08/14/2018.	MATURITY.....		40,000	40,000	39,864	39,967			33		33		40,000			0	700	08/14/2018.
693304 AL 1		PECO ENERGY CO.....	03/01/2018.	MATURITY.....		60,000	60,000	59,899	59,998			2		2		60,000			0	1,605	03/01/2018.
71343P AC 5		PEPSIAMERICAS INC.....	10/26/2018.	Direct.....		117,470	100,000	107,542	106,656			(204)		(204)		106,452		11,018	11,018	5,210	05/15/2035.
713448 BH 0		PEPSICO INC.....	06/01/2018.	MATURITY.....		75,000	75,000	74,615	74,980			20		20		75,000			0	1,875	06/01/2018.
723787 AF 4		PIONEER NAT RES CO.....	05/01/2018.	MATURITY.....		50,000	50,000	53,118	50,465			(465)		(465)		50,000			0	1,719	05/01/2018.

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
74432Q BW 4	PRUDENTIAL FINL INC MTNS BOOK.....			..	08/15/2018.	MATURITY.....	.....	15,000	15,000	15,025	15,025	.....	.....(25)	.....	.....(25)	.....	15,000	.....	.....	.....0	.....345	08/15/2018.
74456Q AS 5	PUBLIC SVC ELEC GAS CO MTN BE.....			..	05/01/2018.	MATURITY.....	.....	25,000	25,000	24,980	25,000	.....	.....	.....	.....0	.....	25,000	.....	.....	.....0	.....663	05/01/2018.
747525 AK 9	QUALCOMM INC.....			..	02/15/2018.	Morgan Stanley.....	.....	29,687	30,000	32,266	32,266	.....	.....(5)	.....	.....(5)	.....	32,261	.....	.....(2,574)	.....(2,574)	.....360	05/20/2045.
747525 AT 0	QUALCOMM INC.....			..	07/20/2018.	Goldman Sachs.....	.....	37,698	40,000	39,027	39,027	.....	.....76	.....	.....76	.....	39,103	.....	.....(1,405)	.....(1,405)	.....786	05/20/2024.
760759 AL 4	REPUBLIC SVCS INC.....			..	05/15/2018.	MATURITY.....	.....	65,000	65,000	64,980	64,999	.....	.....1	.....	.....1	.....	65,000	.....	.....	.....0	.....1,235	05/15/2018.
761713 BC 9	REYNOLDS AMERICAN INC.....			..	02/28/2018.	Pershing LLC.....	.....	499,830	500,000	503,141	500,586	.....	.....(206)	.....	.....(206)	.....	500,380	.....	.....(550)	.....(550)	.....2,556	06/12/2018.
78355H JV 2	RYDER SYS MTN BE.....			..	11/15/2018.	VARIOUS.....	.....	25,000	25,000	24,732	24,949	.....	.....51	.....	.....51	.....	25,000	.....	.....	.....0	.....613	11/15/2018.
785592 AM 8	SABINE PASS LIQUEFACTION LLC.....			..	11/26/2018.	CS First Boston Corp.....	.....	31,323	30,000	32,879	32,669	.....	.....(294)	.....	.....(294)	.....	32,375	.....	.....(1,052)	.....(1,052)	.....2,095	03/01/2025.
785592 AV 8	SABINE PASS LIQUEFACTION LLC.....			..	07/17/2018.	Morgan Stanley.....	.....	200,503	185,000	208,848	207,483	.....	.....(1,216)	.....	.....(1,216)	.....	206,267	.....	.....(5,764)	.....(5,764)	.....11,442	06/30/2026.
808513 AJ 4	SCHWAB CHARLES CORP NEW.....			..	06/25/2018.	CALLED @ 100.00000000.....	.....	35,000	35,000	34,990	34,999	.....	.....1	.....	.....1	.....	35,000	.....	.....0	.....0	.....706	07/25/2018.
811065 AB 7	SCRIPPS NETWORKS INTERACT INC.....			..	04/03/2018.	Direct.....	.....	100,608	100,000	98,362	99,183	.....	.....109	.....	.....109	.....	99,291	.....	.....1,317	.....1,317	.....100	11/15/2019.
828807 CN 5	SIMON PPTY GROUP LP.....			..	11/08/2018.	National Financial Svcs.....	.....	67,238	70,000	63,966	66,365	.....	.....561	.....	.....561	.....	66,926	.....	.....312	.....312	.....2,470	02/01/2023.
842587 CJ 4	SOUTHERN CO.....			..	09/04/2018.	MATURITY.....	.....	15,000	15,000	14,970	14,996	.....	.....4	.....	.....4	.....	15,000	.....	.....	.....0	.....368	09/01/2018.
845437 BJ 0	SOUTHWESTERN ELEC PWR CO.....			..	03/01/2018.	MATURITY.....	.....	50,000	50,000	49,818	49,996	.....	.....4	.....	.....4	.....	50,000	.....	.....	.....0	.....1,469	03/01/2018.
84756N AC 3	SPECTRA ENERGY PARTNERS LP.....			..	09/25/2018.	VARIOUS.....	.....	55,000	55,000	54,041	54,733	.....	.....267	.....	.....267	.....	55,000	.....	.....	.....0	.....1,623	09/25/2018.
86765B AN 9	SUNOCO LOGISTICS PARTNERS.....			..	07/12/2018.	Goldman Sachs.....	.....	34,610	35,000	30,271	31,203	.....	.....268	.....	.....268	.....	31,470	.....	.....3,140	.....3,140	.....1,178	04/01/2024.
867914 BF 9	SUNTRUST BKS INC.....			..	11/01/2018.	VARIOUS.....	.....	20,000	20,000	19,894	19,981	.....	.....19	.....	.....19	.....	20,000	.....	.....	.....0	.....470	11/01/2018.
880451 AV 1	TENNESSEE GAS PIPELINE CO.....			..	07/18/2018.	Pershing LLC.....	.....	5,837	5,000	6,006	5,946	.....	.....(37)	.....	.....(37)	.....	5,909	.....	.....(72)	.....(72)	.....267	10/15/2028.
88163V AD 1	TEVA PHARMACEUTICAL FIN LLC.....			..	01/18/2018.	Goldman Sachs.....	.....	14,906	15,000	14,998	14,996	.....	.....0	.....	.....0	.....	14,996	.....	.....(90)	.....(90)	.....438	02/01/2036.
883556 BE 1	THERMO FISHER SCIENTIFIC INC.....			..	05/04/2018.	CALLED @ 100.0420000.....	.....	180,076	180,000	178,324	179,624	.....	.....117	.....	.....117	.....	179,741	.....	.....259	.....259	.....3,352	02/01/2019.
887317 AF 2	TIME WARNER INC.....			..	09/27/2018.	CALLED @ 102.8316000.....	.....	41,133	40,000	39,868	39,965	.....	.....11	.....	.....11	.....	39,976	.....	.....24	.....24	.....3,148	03/15/2020.
887317 AW 5	TIME WARNER INC.....			..	06/13/2018.	Robert W Baird & Co.....	.....	119,813	125,000	124,300	124,371	.....	.....33	.....	.....33	.....	124,404	.....	.....(4,592)	.....(4,592)	.....4,125	07/15/2025.
891490 AT 1	TOSCO CORP.....			..	03/29/2018.	Direct.....	.....	70,626	50,000	62,511	61,270	.....	.....(161)	.....	.....(161)	.....	61,108	.....	.....9,518	.....9,518	.....2,528	02/15/2030.
891906 AA 7	TOTAL SYS SVCS INC.....			..	06/01/2018.	MATURITY.....	.....	100,000	100,000	98,961	99,816	.....	.....184	.....	.....184	.....	100,000	.....	.....	.....0	.....1,188	06/01/2018.
89236T CP 8	TOYOTA MOTOR CRED.....			..	07/13/2018.	MATURITY.....	.....	20,000	20,000	19,966	19,966	.....	.....34	.....	.....34	.....	20,000	.....	.....	.....0	.....310	07/13/2018.
89417E AE 9	TRAVELERS COMPANIES INC.....			..	05/15/2018.	MATURITY.....	.....	25,000	25,000	24,977	24,999	.....	.....1	.....	.....1	.....	25,000	.....	.....	.....0	.....725	05/15/2018.
907818 DT 2	UNION PAC CORP.....			..	05/11/2018.	Hilltop Securities.....	.....	5,468	5,000	5,000	5,000	.....	.....	.....	.....0	.....	5,000	.....	.....468	.....468	.....190	02/01/2044.
907818 EP 9	UNION PAC CORP.....			..	08/16/2018.	Hilltop Securities.....	.....	142,335	150,000	149,790	149,793	.....	.....12	.....	.....12	.....	149,806	.....	.....(7,471)	.....(7,471)	.....3,813	04/15/2027.
91324P CL 4	UNITEDHEALTH GROUP INC.....			..	07/16/2018.	MATURITY.....	.....	50,000	50,000	49,937	49,988	.....	.....12	.....	.....12	.....	50,000	.....	.....	.....0	.....950	07/16/2018.
91324P DD 1	UNITEDHEALTH GROUP INC.....			..	01/22/2018.	Goldman Sachs.....	.....	93,074	95,000	94,081	94,081	.....	.....11	.....	.....11	.....	94,092	.....	.....(1,018)	.....(1,018)	.....558	10/15/2022.
000000 00 0	US Bank 0268354091/2.....			..	11/16/2018.	MATURITY.....	.....	1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	1,000,000	.....	.....	.....0	.....19,763	05/27/2020.
91913Y AN 0	VALERO ENERGY CORP NEW.....			..	06/18/2018.	CALLED @ 104.9300000.....	.....	104,930	100,000	118,143	107,055	.....	.....(2,679)	.....	.....(2,679)	.....	104,376	.....	.....(4,376)	.....(4,376)	.....12,039	03/15/2019.
92276M BA 2	VENTAS RLTY LTD PARTNERSHIP.....			..	02/15/2018.	MATURITY.....	.....	250,000	250,000	248,779	249,928	.....	.....72	.....	.....72	.....	250,000	.....	.....	.....0	.....2,500	02/15/2018.
92343V BY 9	VERIZON COMMUNICATIONS INC.....			..	06/01/2018.	Goldman Sachs.....	.....	264,342	260,000	265,411	264,865	.....	.....(292)	.....	.....(292)	.....	264,573	.....	.....(231)	.....(231)	.....7,793	03/15/2024.
92343V CQ 5	VERIZON COMMUNICATIONS INC.....			..	05/02/2018.	Morgan Stanley.....	.....	4,783	5,000	4,623	4,647	.....	.....5	.....	.....5	.....	4,651	.....	.....132	.....132	.....112	11/01/2034.
92343V DD 3	VERIZON COMMUNICATIONS INC.....			..	10/29/2018.	JP Morgan.....	.....	225,025	250,000	228,317	230,134	.....	.....1,644	.....	.....1,644	.....	231,779	.....	.....(6,754)	.....(6,754)	.....7,948	08/15/2026.
92343V DQ 4	VERIZON COMMUNICATIONS INC.....			..	03/20/2018.	Direct.....	.....	97,086	98,000	98,255	98,231	.....	.....(11)	.....	.....(11)	.....	98,219	.....	.....(1,134)	.....(1,134)	.....1,484	03/15/2022.
92343V DS 0	VERIZON COMMUNICATIONS INC.....			..	07/09/2018.	VARIOUS.....	.....	96,459	95,000	89,479	89,511	.....	.....25	.....	.....25	.....	89,536	.....	.....6,922	.....6,922	.....2,783	04/15/2049.
92343V EB 6	VERIZON COMMUNICATIONS INC.....			..	01/24/2018.	Direct.....	.....	581,826	576,000	578,176	578,176	.....	.....(17)	.....	.....(17)	.....	578,158	.....	.....3,668	.....3,668	.....	02/15/2025.
92343V EN 0	VERIZON COMMUNICATIONS INC.....			..	07/18/2018.	Hilltop Securities.....	.....	300,274	310,000	313,136	.....	.....	.....(190)	.....	.....(190)	.....	312,946	.....	.....(12,672)	.....(12,672)	.....9,638	02/15/2025.
925524 AX 8	VIACOM INC.....			..	03/07/2018.	Barclays Bank.....	.....	5,904	5,000	4,953	4,955	.....	.....0	.....	.....0	.....	4,956	.....	.....948	.....948	.....123	04/30/2036.

SCHEDULE D - PART 4

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

1			2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
					F o r e i g n								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	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
92976W	BH	8	WACHOVIA CORP GLOBAL MTN	02/01/2018.	MATURITY.....		55,000	55,000	54,765	54,997			3		3		55,000			0	1,581	02/01/2018.	
931142	DD	2	WAL MART STORES INC.....	01/25/2018.	Direct.....		212,148	200,000	198,698	199,509			9		9		199,518		12,630	12,630	2,361	04/15/2021.	
94973V	BE	6	WELLPOINT INC.....	07/16/2018.	MATURITY.....		35,000	35,000	34,722	34,965			35		35		35,000			0	805	07/15/2018.	
94989H	AF	7	WELLS FARGO COML TR 2015-NXS1	01/23/2018.	Merrill-Lynch.....		50,117	50,000	50,262	50,262			(1)		(1)		50,261		(143)	(143)	197	05/15/2048.	
95709T	AJ	9	WESTAR ENERGY INC.....	11/26/2018.	Pershing LLC.....		19,117	20,000	18,117	18,250			34		34		18,284		833	833	950	04/01/2043.	
98310W	AJ	7	WYNDHAM WORLDWIDE CORP.....	06/07/2018.	Morgan Stanley.....		24,145	25,000	24,399	24,666			32		32		24,698		(553)	(553)	825	03/01/2022.	
98310W	AN	8	WYNDHAM WORLDWIDE CORP.....	06/13/2018.	Morgan Stanley.....		23,813	25,000	24,944	24,947			2		2		24,949		(1,137)	(1,137)	794	04/01/2027.	
984121	CJ	0	XEROX CORP.....	12/18/2018.	JP Morgan.....		24,627	30,000	27,869	28,304			225		225		28,528		(3,901)	(3,901)	1,251	05/15/2024.	
008916	AK	4	AGRIUM INC.....	04/11/2018.	Direct.....		49,852	50,000	45,824	47,541			131		131		47,672		2,180	2,180	838	10/01/2022.	
008916	AN	8	AGRIUM INC.....	04/10/2018.	Direct.....		172,032	150,000	139,823	140,116			43		43		140,158		31,874	31,874	4,088	01/15/2045.	
06366R	MS	1	BMO BANK OF MONTREAL.....	04/09/2018.	MATURITY.....		100,000	100,000	97,375	99,825			175		175		100,000			0	725	04/09/2018.	
136385	AT	8	CANADIAN NAT RES LTD.....	07/31/2018.	Hilltop Securities.....		51,506	52,000	38,570	40,907			809		809		41,716		9,790	9,790	1,575	04/15/2024.	
13645R	AH	7	CANADIAN PAC RY CO NEW.....	05/16/2018.	MATURITY.....		50,000	50,000	49,794	49,990			10		10		50,000			0	1,634	05/15/2018.	
73755L	AF	4	POTASH CORP SASK INC.....	04/10/2018.	Bank Of America.....		44,962	45,000	44,962	44,993			1		1		44,995		(32)	(32)	45	05/15/2019.	
73755L	AL	1	POTASH CORP SASK INC.....	04/10/2018.	Direct.....		99,011	100,000	97,248	97,839			85		85		97,924		1,087	1,087	1,913	03/15/2024.	
78008S	7D	2	ROYAL BK OF CDA BD CDS.....	07/27/2018.	MATURITY.....		50,000	50,000	50,000	50,000					0		50,000			0	1,100	07/27/2018.	
89114Q	AG	3	TORONTO DOMINION BANK.....	04/30/2018.	MATURITY.....		35,000	35,000	34,054	34,925			75		75		35,000			0	245	04/30/2018.	
89114Q	AM	0	TORONTO DOMINION BANK.....	09/10/2018.	MATURITY.....		100,000	100,000	99,819	99,974			26		26		100,000			0	2,625	09/10/2018.	
89114Q	B6	4	TORONTO DOMINION BANK.....	07/23/2018.	MATURITY.....		75,000	75,000	74,939	74,939			61		61		75,000			0	1,313	07/23/2018.	
89352H	AD	1	TRANSCANADA PIPELINES LTD.....	04/25/2018.	VARIOUS.....		104,636	85,000	89,437	89,219			(25)		(25)		89,194		15,442	15,442	2,272	10/15/2037.	
00507U	AD	3	ACTAVIS FUNDING SCS.....	12/13/2018.	CALLED @ 100.0000000.....		60,000	60,000	58,506	59,503			322		322		59,825		175	175	1,462	06/15/2019.	
00507U	AP	6	ACTAVIS FUNDING SCS.....	08/10/2018.	CitiGroup.....		14,951	15,000	14,988	14,994			2		2		14,995		(44)	(44)	415	03/12/2020.	
04530D	AC	6	ASPEN INS HLDGS LTD.....	06/18/2018.	CALLED @ 106.9120400.....		53,456	50,000	54,678	52,898			(433)		(433)		52,464		(2,464)	(2,464)	4,969	12/15/2020.	
05565Q	CP	1	BP CAP MKTS P L C.....	09/21/2018.	First Tennessee Bank.....		398,433	395,000	394,794	394,839			17		17		394,856		3,576	3,576	16,948	02/10/2024.	
05565Q	CS	5	BP CAP MKTS P L C.....	06/28/2018.	Goldman Sachs.....		69,460	70,000	71,046	70,927			(60)		(60)		70,868		(1,408)	(1,408)	1,636	11/04/2024.	
05565Q	DG	0	BP CAP MKTS P L C.....	12/14/2018.	VARIOUS.....		177,025	175,000	177,513	177,260			(323)		(323)		176,936		89	89	5,496	11/28/2023.	
25156P	AD	5	DEUTSCHE TELEKOM INTL FIN B V.....	11/07/2018.	Pershing LLC.....		200,593	140,000	207,584	197,524			(2,341)		(2,341)		195,183		5,410	5,410	12,137	06/01/2032.	
25243Y	AT	6	DIAGEO CAP PLC.....	04/30/2018.	MATURITY.....		100,000	100,000	96,409	99,717			283		283		100,000			0	563	04/29/2018.	
80283L	AM	5	SANTANDER UK PLC.....	08/23/2018.	MATURITY.....		50,000	50,000	49,890	49,967			33		33		50,000			0	1,525	08/23/2018.	
822582	AD	4	SHELL INTERNATIONAL FIN BV.....	05/22/2018.	Morgan Stanley.....		38,905	30,000	33,231	32,743			(27)		(27)		32,715		6,190	6,190	845	12/15/2038.	
822582	AV	4	SHELL INTERNATIONAL FIN BV.....	07/09/2018.	Goldman Sachs.....		52,654	55,000	53,785	53,931			105		105		54,036		(1,382)	(1,382)	1,255	01/06/2023.	
822582	BA	9	SHELL INTERNATIONAL FIN BV.....	11/15/2018.	MATURITY.....		105,000	105,000	105,059	105,059			(59)		(59)		105,000			0	2,100	11/15/2018.	
822582	BD	3	SHELL INTERNATIONAL FIN BV.....	08/08/2018.	Goldman Sachs.....		73,856	75,000	73,198	73,535			106		106		73,641		215	215	1,821	05/11/2025.	
822582	BS	0	SHELL INTERNATIONAL FIN BV.....	07/23/2018.	Goldman Sachs.....		125,923	130,000	127,103	127,741			365		365		128,106		(2,183)	(2,183)	1,727	05/10/2021.	
85771P	AN	2	STATOIL ASA.....	10/03/2018.	Goldman Sachs.....		125,716	125,000	126,981	126,608			(180)		(180)		126,429		(712)	(712)	5,062	03/01/2024.	
88167A	AE	1	TEVA 3.15% DUE 10-01-2026.....	01/17/2018.	Morgan Stanley.....		280,050	335,000	276,592	276,592			230		230		276,822		3,228	3,228	3,166	10/01/2026.	
88165F	AF	9	TEVA PHARMACEUTICAL FIN CO B.V.....	01/22/2018.	Goldman Sachs.....		38,564	40,000	38,052	38,052			27		27		38,079		486	486	300	11/10/2021.	
88167A	AF	8	TEVA PHARMACEUTICAL INDST LTD 4.1.....	01/24/2018.	Goldman Sachs.....		37,749	50,000	38,075	38,075			10		10		38,086		(337)	(337)	655	10/01/2046.	
89153V	AP	4	TOTAL CAPITAL.....	09/10/2018.	Goldman Sachs.....		237,605	240,000	237,014	238,008			381		381		238,389		(784)	(784)	4,822	06/19/2021.	
91911T	AM	5	VALE OVERSEAS LTD.....	03/28/2018.	Direct.....		353,447	341,000	347,718	346,932			(329)		(329)		346,603		6,844	6,844	9,636	01/11/2022.	
92857W	AQ	3	VODAFONE GROUP PLC NEW.....	01/31/2018.	HSBC Securities.....		6,179	5,000	4,934	4,937			0		0		4,937		1,241	1,241	132	02/27/2037.	
92857W	BC	3	VODAFONE GROUP PLC NEW.....	08/06/2018.	Goldman Sachs.....		159,565	165,000	154,620	157,242			825		825		158,067		1,498	1,498	4,886	02/19/2023.	

SCHEDULE D - PART 4

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

1			2		3	4	5		6	7	8	9	10		Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
					F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date		
CUSIP Identification			Description										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.								
961214	CC	5	WESTPAC BKG CORP.....		C	07/30/2018.	MATURITY.....		250,000	250,000	249,260	249,910		90		90		250,000			0	5,625	07/30/2018.		
3899999.			Total - Bonds - Industrial and Miscellaneous.....						31,630,560	31,507,655	31,573,047	30,707,458	0	(17,223)	0	(17,223)	0	31,493,062	0	110,553	110,553	797,693	XXX		
8399997.			Total - Bonds - Part 4.....						133,456,126	133,038,255	133,345,824	131,983,027	(604,247)	(161,453)	0	(765,700)	0	133,250,696	0	178,485	178,485	1,788,229	XXX		
8399998.			Total - Bonds - Summary Item from Part 5.....						8,670,397	8,865,000	8,722,184			2,888		2,888		8,725,071		(54,675)	(54,675)	81,168	XXX		
8399999.			Total - Bonds.....						142,126,523	141,903,255	142,068,008	131,983,027	(604,247)	(158,565)	0	(762,812)	0	141,975,767	0	123,810	123,810	1,869,397	XXX		
Common Stocks - Industrial and Miscellaneous																									
88579Y	10	1	3M Co.....	09/21/2018.	VARIOUS.....	35,000	7,632	XXX	2,014	8,238	(6,224)				(6,224)		2,014		5,618	5,618	78	XXX			
002824	10	0	Abbott Laboratories.....	04/19/2018.	Investment Technology Gro.....	73,000	4,370	XXX	681	4,166	(3,485)				(3,485)		681		3,689	3,689	35	XXX			
00287Y	10	9	ABBVIE INC.....	06/15/2018.	VARIOUS.....	210,000	20,457	XXX	4,820	20,309	(15,489)				(15,489)		4,820		15,638	15,638	288	XXX			
00507V	10	9	ACTIVISION BLIZZARD INC.....	04/19/2018.	Investment Technology Gro.....	40,000	2,707	XXX	1,168	2,533	(1,364)				(1,364)		1,168		1,538	1,538		XXX			
00508Y	10	2	ACUITY BRANDS INC.....	06/15/2018.	Goldman Sachs.....	89,000	10,877	XXX	15,664	15,664					0		15,664		(4,787)	(4,787)	23	XXX			
00724F	10	1	Adobe Systems Inc.....	04/19/2018.	Investment Technology Gro.....	24,000	5,463	XXX	511	4,206	(3,695)				(3,695)		511		4,952	4,952		XXX			
007903	10	7	Advanced Micro Devices.....	04/19/2018.	Investment Technology Gro.....	93,000	939	XXX	956	956					0		956		(17)	(17)		XXX			
008073	10	8	AEROVIRONMENT INC.....	09/13/2018.	Bernstein Sanford C & Co.....	17,000	1,872	XXX	1,068						0		1,068		804	804		XXX			
00817Y	10	8	Aetna Inc.....	11/29/2018.	VARIOUS.....	692,000	146,592	XXX	53,045	124,830	(71,785)				(71,785)		53,045		93,547	93,547	1,369	XXX			
008252	10	8	AFFILIATED MANAGERS GROUP.....	04/19/2018.	Investment Technology Gro.....	6,000	1,035	XXX	872	1,232	(360)				(360)		872		164	164	2	XXX			
001055	10	2	Aflac Inc.....	04/19/2018.	VARIOUS.....	48,000	2,804	XXX	1,121	2,721	(1,600)				(1,600)		1,121		1,683	1,683	16	XXX			
00846U	10	1	Agilent Technologies Inc.....	11/19/2018.	VARIOUS.....	396,000	25,550	XXX	23,139	26,520	(3,381)				(3,381)		23,139		2,411	2,411	150	XXX			
009158	10	6	Air Products & Chemicals Inc.....	04/19/2018.	Investment Technology Gro.....	9,000	1,501	XXX	391	1,477	(1,085)				(1,085)		391		1,110	1,110	9	XXX			
00972D	10	5	AKEBIA THERAPEUTICS INC.....	07/25/2018.	VARIOUS.....	1,264,000	12,804	XXX	10,724	18,796	(8,071)				(8,071)		10,724		2,079	2,079		XXX			
013872	10	6	ALCOA CORP.....	04/19/2018.	VARIOUS.....	1,085,000	54,929	XXX	40,677	58,449	(17,772)				(17,772)		40,677		14,252	14,252		XXX			
015351	10	9	ALEXION PHARMACEUTICALS INC.....	04/19/2018.	VARIOUS.....	19,000	2,273	XXX	1,768	2,272	(504)	0			(504)		1,768		505	505		XXX			
018581	10	8	ALLIANCE DATA SYSTEMS CORP.....	12/17/2018.	VARIOUS.....	475,000	101,597	XXX	114,261	120,403	(6,142)				(6,142)		114,261		(12,664)	(12,664)	732	XXX			
01988P	10	8	ALLSCRIPT MISYS HEALT CAR SOLNS.....	05/04/2018.	VARIOUS.....	5,620,000	63,846	XXX	77,141	81,771	(4,630)				(4,630)		77,141		(13,295)	(13,295)		XXX			
020002	10	1	Allstate Corp.....	09/21/2018.	VARIOUS.....	30,000	2,978	XXX	822	3,141	(2,319)				(2,319)		822		2,155	2,155	29	XXX			
02079K	10	7	ALPHABET INC.....	04/19/2018.	Investment Technology Gro.....	13,000	14,140	XXX	3,857	13,603	(9,746)				(9,746)		3,857		10,282	10,282		XXX			
02079K	30	5	ALPHABET INC.....	04/19/2018.	Investment Technology Gro.....	13,000	14,162	XXX	3,809	13,694	(9,885)				(9,885)		3,809		10,353	10,353		XXX			
02156K	10	3	ALTICE USA INC.....	10/01/2018.	VARIOUS.....	75,000	1,351	XXX	1,699						0		1,699		(348)	(348)	150	XXX			
02209S	10	3	Altria Group Inc.....	04/19/2018.	Investment Technology Gro.....	88,000	5,084	XXX	(219)	6,284	(6,503)				(6,503)		(219)		5,302	5,302	120	XXX			
023135	10	6	AMAZON COM INC.....	04/19/2018.	Investment Technology Gro.....	18,000	28,024	XXX	923	21,050	(20,127)				(20,127)		923		27,101	27,101		XXX			
02376R	10	2	AMERICAN AIRLS GROUP INC.....	04/19/2018.	VARIOUS.....	42,000	2,156	XXX	1,779	2,185	(407)				(407)		1,779		378	378	4	XXX			
025537	10	1	American Electric Power.....	04/19/2018.	Investment Technology Gro.....	26,000	1,781	XXX	1,011	1,913	(902)				(902)		1,011		771	771	16	XXX			
025816	10	9	American Express Co.....	09/21/2018.	VARIOUS.....	48,000	5,059	XXX	890	4,767	(3,876)				(3,876)		890		4,168	4,168	34	XXX			
026874	78	4	American International Group.....	04/19/2018.	Investment Technology Gro.....	45,000	2,483	XXX	1,504	2,681	(1,177)				(1,177)		1,504		978	978	14	XXX			
03027X	10	0	AMERICAN TOWER CORP NEW.....	04/19/2018.	Investment Technology Gro.....	19,000	2,611	XXX	832	2,711	(1,879)				(1,879)		832		1,779	1,779	13	XXX			
03076C	10	6	AMERIPRISE FINL INC.....	09/21/2018.	VARIOUS.....	16,000	2,360	XXX	374	2,712	(2,338)				(2,338)		374		1,986	1,986	26	XXX			
03073E	10	5	Amerisourcebergen Corp.....	04/19/2018.	Investment Technology Gro.....	13,000	1,192	XXX	183	1,194	(1,010)				(1,010)		183		1,009	1,009	5	XXX			
031100	10	0	AMETEK INC NEW.....	10/08/2018.	VARIOUS.....	144,000	10,718	XXX	6,871	10,436	(3,565)				(3,565)		6,871		3,847	3,847	26	XXX			
031162	10	0	Amgen Inc.....	12/21/2018.	VARIOUS.....	194,000	36,504	XXX	10,651	33,737	(23,086)				(23,086)		10,651		25,853	25,853	399	XXX			
032095	10	1	AMPHENOL CORP NEW.....	10/24/2018.	VARIOUS.....	331,000	29,515	XXX	16,221	29,062	(12,841)	0			(12,841)		16,221		13,294	13,294	263	XXX			
032511	10	7	Anadarko Petroleum Corp.....	04/19/2018.	VARIOUS.....	99,000	5,993	XXX	4,809	5,310	(501)				(501)		4,809		1,184	1,184	25	XXX			
032654	10	5	Analog Devices.....	04/19/2018.	Investment Technology Gro.....	14,000	1,258	XXX	266	1,246	(980)				(980)		266		991	991	7	XXX			

SCHEDULE D - PART 4

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

E14.18

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
03349M 10 5	ANDEAVOR.....		..	10/04/2018.	VARIOUS.....	304.000	24,022	XXX	16,756	34,759	(18,003)			(18,003)		16,756		7,266	7,266	529	XXX
036752 10 3	ANTHEM INC.....		..	04/19/2018.	VARIOUS.....	14.000	3,189	XXX	793	3,150	(2,357)	(0)		(2,357)		793		2,396	2,396	7	XXX
037612 30 6	APOLLO GLOBAL MGMT LLC.....		..	11/30/2018.	VARIOUS.....	125.000	6,340	XXX	3,730	5,733	(2,310)	0		(2,310)		3,730		2,610	2,610	75	XXX
037833 10 0	Apple Computer Inc.....		..	12/21/2018.	VARIOUS.....	1,315.000	258,312	XXX	10,463	222,537	(212,075)			(212,075)		10,463		247,849	247,849	2,189	XXX
038222 10 5	Applied Materials Inc.....		..	09/21/2018.	VARIOUS.....	182.000	8,970	XXX	1,844	9,304	(7,460)			(7,460)		1,844		7,126	7,126	47	XXX
03852U 10 6	ARAMARK.....		..	01/11/2018.	VARIOUS.....	1,180.000	51,175	XXX	45,526	50,433	(4,907)			(4,907)		45,526		5,649	5,649		XXX
039380 40 7	ARCH COAL INC.....		..	04/26/2018.	VARIOUS.....	655.000	58,009	XXX	47,427	61,020	(13,593)			(13,593)		47,427		10,582	10,582	220	XXX
039483 10 2	Archer Daniels Midland Co.....		..	04/19/2018.	Investment Technology Gro.....	45.000	2,060	XXX	1,820	1,804	16			16		1,820		240	240	15	XXX
00206R 10 2	AT&T INC.....		..	07/05/2018.	VARIOUS.....	261.310	9,095	XXX	5,418	10,160	(4,742)			(4,742)		5,418		3,677	3,677	131	XXX
049164 20 5	ATLAS AIR WORLDWIDE HLDGS INC.....		..	01/08/2018.	VARIOUS.....	580.000	32,834	XXX	31,304	34,017	(2,713)			(2,713)		31,304		1,530	1,530		XXX
052769 10 6	Autodesk Inc.....		..	09/21/2018.	VARIOUS.....	20.000	2,787	XXX	393	2,097	(1,704)			(1,704)		393		2,394	2,394		XXX
053015 10 3	Automatic Data Processing.....		..	09/21/2018.	VARIOUS.....	28.000	3,527	XXX	783	3,281	(2,498)			(2,498)		783		2,744	2,744	40	XXX
053332 10 2	Autozone Inc.....		..	12/21/2018.	VARIOUS.....	5.000	3,553	XXX	697	3,557	(2,860)			(2,860)		697		2,856	2,856		XXX
053484 10 1	AVALONBAY CMNTYS INC.....		..	04/19/2018.	Investment Technology Gro.....	12.000	1,950	XXX	727	2,141	(1,414)			(1,414)		727		1,223	1,223	35	XXX
053611 10 9	Avery Dennison Corp.....		..	03/16/2018.	Liquidnet Inc.....	300.000	34,074	XXX	23,944	34,458	(10,514)			(10,514)		23,944		10,130	10,130	95	XXX
05366U 10 0	AVEXIS INC.....		..	05/18/2018.	Direct.....	223.000	48,614	XXX	15,672	24,679	(9,007)			(9,007)		15,672		32,942	32,942		XXX
05722G 10 0	BAKER HUGHES A GE CO.....		..	04/19/2018.	Investment Technology Gro.....	29.000	977	XXX	918	918	0			0		918		60	60	5	XXX
060505 10 4	Bank of America Corp.....		..	12/21/2018.	VARIOUS.....	1,168.000	34,329	XXX	6,494	34,479	(27,985)			(27,985)		6,494		27,835	27,835	230	XXX
064058 10 0	BANK OF NEW YORK MELLON CORP.....		..	09/21/2018.	VARIOUS.....	260.000	14,023	XXX	5,177	14,004	(8,827)			(8,827)		5,177		8,846	8,846	160	XXX
067383 10 9	Bard C.R. Inc.....		..	01/02/2018.	Direct.....	153.000	50,897	XXX	13,297	51,024	(37,727)			(37,727)		13,297		37,600	37,600		XXX
067806 10 9	BARNES GROUP INC.....		..	01/02/2018.	RBC Dean Rauscher.....	30.000	1,909	XXX	1,062	1,898	(836)			(836)		1,062		848	848		XXX
071813 10 9	Baxter International Inc.....		..	10/31/2018.	VARIOUS.....	837.000	55,697	XXX	40,866	54,104	(13,238)			(13,238)		40,866		14,831	14,831	360	XXX
054937 10 7	BB&T Corporation.....		..	04/19/2018.	VARIOUS.....	50.000	2,679	XXX	1,259	2,486	(1,228)			(1,228)		1,259		1,421	1,421	19	XXX
075887 10 9	Becton Dickinson & Co.....		..	04/19/2018.	VARIOUS.....	11.680	2,736	XXX	(5)	2,500	(2,505)			(2,505)	(5)			2,740	2,740	8	XXX
077454 10 6	BELDEN INC.....		..	02/06/2018.	Investment Technology Gro.....	1,750.000	129,641	XXX	132,686	135,048	(2,362)			(2,362)		132,686		(3,044)	(3,044)	88	XXX
084670 70 2	BERKSHIRE HATHAWAY INC DEL.....		..	04/19/2018.	Investment Technology Gro.....	79.000	15,829	XXX	6,028	15,659	(9,632)			(9,632)		6,028		9,801	9,801		XXX
086516 10 1	Best Buy Co Inc.....		..	06/15/2018.	VARIOUS.....	26.000	1,926	XXX	308	1,780	(1,472)			(1,472)		308		1,618	1,618	12	XXX
090572 20 7	BIO RAD LABS INC.....		..	08/02/2018.	VARIOUS.....	50.000	15,018	XXX	8,769	11,934	(3,165)			(3,165)		8,769		6,249	6,249		XXX
09073M 10 4	BIO TECHNE CORP.....		..	07/10/2018.	VARIOUS.....	350.000	52,956	XXX	45,237	45,343	(105)			(105)		45,237		7,719	7,719	224	XXX
09062X 10 3	BIOGEN IDEC INC.....		..	09/21/2018.	VARIOUS.....	28.000	8,798	XXX	900	8,920	(8,020)			(8,020)		900		7,899	7,899		XXX
09238E 10 4	BLACKHAWK NETWORK HLDGS INC.....		..	02/15/2018.	VARIOUS.....	647.000	29,214	XXX	23,066	23,066	0			0		23,066		6,149	6,149		XXX
09247X 10 1	BLACKROCK INC.....		..	04/19/2018.	Investment Technology Gro.....	5.000	2,625	XXX	891	2,569	(1,677)			(1,677)		891		1,734	1,734	14	XXX
09609G 10 0	BLUEBIRD BIO INC.....		..	06/26/2018.	Stifel Nicolaus & Co Inc.....	128.000	19,864	XXX	16,540	22,797	(6,257)			(6,257)		16,540		3,324	3,324		XXX
097023 10 5	Boeing Co.....		..	12/21/2018.	VARIOUS.....	64.000	22,307	XXX	2,731	18,874	(16,143)			(16,143)		2,731		19,576	19,576	219	XXX
09857L 10 8	BOOKING HLDGS INC.....		..	12/21/2018.	VARIOUS.....	6.000	11,683	XXX	2,661		0			0		2,661		9,021	9,021		XXX
099502 10 6	BOOZ ALLEN HAMILTON HLDG CORP.....		..	12/10/2018.	VARIOUS.....	500.000	23,093	XXX	13,108	19,065	(5,957)			(5,957)		13,108		9,985	9,985	218	XXX
101121 10 1	BOSTON PROPERTIES INC.....		..	04/19/2018.	Investment Technology Gro.....	13.000	1,551	XXX	715	1,690	(975)			(975)		715		836	836	10	XXX
101137 10 7	Boston Scientific Corp.....		..	04/19/2018.	Investment Technology Gro.....	66.000	1,906	XXX	352	1,636	(1,284)			(1,284)		352		1,554	1,554		XXX
110122 10 8	Bristol Myers Squibb Co.....		..	04/19/2018.	Investment Technology Gro.....	78.000	4,025	XXX	1,813	4,780	(2,966)			(2,966)		1,813		2,211	2,211	32	XXX
11135F 10 1	BROADCOM INC.....		..	12/21/2018.	VARIOUS.....	70.000	17,063	XXX	7,825		(0)			(0)		7,825		9,238	9,238	149	XXX
114340 10 2	BROOKS AUTOMATION INC.....		..	07/27/2018.	VARIOUS.....	515.000	16,216	XXX	2,992	12,283	(9,291)	(0)		(9,291)		2,992		13,223	13,223	103	XXX
115637 20 9	Brown Forman Corp CL B.....		..	09/21/2018.	VARIOUS.....	204.000	10,347	XXX	3,396	11,207	(7,811)			(7,811)		3,396		6,951	6,951	314	XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
117043 10 9	Brunswick Corp.....		..	12/17/2018.	VARIOUS.....	.....475.000	.....28,626	XXX	.....26,230	.....26,230	.....	.....	.....	.....0	.....	.....26,230	.....	.....2,396	.....2,396	.....188	XXX
12008R 10 7	BUILDERS FIRSTSOURCE INC.....		..	08/21/2018.	VARIOUS.....	.....1,424.000	.....24,026	XXX	.....23,708	.....31,029	.....(7,321)	.....	.....	.....(7,321)	.....	.....23,708	.....	.....318	.....318	.....	XXX
122017 10 6	BURLINGTON STORES INC.....		..	12/20/2018.	VARIOUS.....	.....615.000	.....85,790	XXX	.....58,813	.....69,512	.....(18,594)	.....	.....	.....(18,594)	.....	.....58,813	.....	.....26,978	.....26,978	.....	XXX
05605H 10 0	BWX TECHNOLOGIES INC.....		..	04/27/2018.	RBC Dean Rauscher.....	.....50.000	.....3,413	XXX	.....2,039	.....3,025	.....(985)	.....	.....	.....(985)	.....	.....2,039	.....	.....1,374	.....1,374	.....9	XXX
12673P 10 5	CA INC COM.....		..	11/05/2018.	Direct.....	.....665.000	.....29,593	XXX	.....13,932	.....22,131	.....(8,199)	.....	.....	.....(8,199)	.....	.....13,932	.....	.....15,661	.....15,661	.....509	XXX
127097 10 3	CABOT OIL & GAS CORP.....		..	09/21/2018.	JP Morgan.....	.....48.000	.....1,115	XXX	.....312	.....1,373	.....(1,061)	.....	.....	.....(1,061)	.....	.....312	.....	.....803	.....803	.....9	XXX
127387 10 8	CADENCE DESIGN SYSTEM INC.....		..	04/19/2018.	Investment Technology Gro.....	.....34.000	.....1,271	XXX	.....1,301	.....1,422	.....(121)	.....	.....	.....(121)	.....	.....1,301	.....	.....(30)	.....(30)	.....	XXX
127686 10 3	CAESARS ENTMT CORP.....		..	12/11/2018.	VARIOUS.....	.....10,190.000	.....76,431	XXX	.....128,904	.....128,904	.....0	.....	.....	.....0	.....	.....128,904	.....	.....(52,472)	.....(52,472)	.....	XXX
14040H 10 5	Capital One Financial Corp.....		..	09/21/2018.	VARIOUS.....	.....38.000	.....3,744	XXX	.....1,212	.....3,784	.....(2,572)	.....	.....	.....(2,572)	.....	.....1,212	.....	.....2,533	.....2,533	.....24	XXX
14149Y 10 8	Cardinal Health Inc.....		..	04/19/2018.	Investment Technology Gro.....	.....15.000	.....934	XXX	.....283	.....919	.....(636)	.....	.....	.....(636)	.....	.....283	.....	.....652	.....652	.....14	XXX
142339 10 0	CARLISLE COS INC.....		..	10/31/2018.	VARIOUS.....	.....525.000	.....55,873	XXX	.....52,834	.....59,666	.....(6,832)	.....	.....	.....(6,832)	.....	.....52,834	.....	.....3,039	.....3,039	.....573	XXX
143130 10 2	CARMAX INC.....		..	04/19/2018.	Investment Technology Gro.....	.....15.000	.....938	XXX	.....320	.....962	.....(642)	.....	.....	.....(642)	.....	.....320	.....	.....618	.....618	.....	XXX
148806 10 2	CALENT INC.....		..	06/25/2018.	VARIOUS.....	.....389.000	.....15,808	XXX	.....15,657	.....15,980	.....(323)	.....	.....	.....(323)	.....	.....15,657	.....	.....150	.....150	.....	XXX
149123 10 1	Caterpillar Inc.....		..	09/21/2018.	VARIOUS.....	.....31.000	.....4,831	XXX	.....1,385	.....4,885	.....(3,500)	.....	.....	.....(3,500)	.....	.....1,385	.....	.....3,446	.....3,446	.....38	XXX
12503M 10 8	CBOE HLDGS INC.....		..	04/19/2018.	Investment Technology Gro.....	.....9.000	.....989	XXX	.....702	.....1,121	.....(419)	.....	.....	.....(419)	.....	.....702	.....	.....287	.....287	.....2	XXX
12504L 10 9	CBRE GROUP INC.....		..	06/18/2018.	VARIOUS.....	.....738.000	.....35,088	XXX	.....23,880	.....31,963	.....(8,083)	.....	.....	.....(8,083)	.....	.....23,880	.....	.....11,208	.....11,208	.....	XXX
124857 20 2	CBS CORP NEW.....		..	04/19/2018.	VARIOUS.....	.....47.000	.....2,395	XXX	.....385	.....2,773	.....(2,388)	.....	.....	.....(2,388)	.....	.....385	.....	.....2,010	.....2,010	.....14	XXX
151020 10 4	CELGENE CORP.....		..	06/15/2018.	VARIOUS.....	.....182.000	.....15,353	XXX	.....4,696	.....18,994	.....(14,298)	.....	.....	.....(14,298)	.....	.....4,696	.....	.....10,657	.....10,657	.....	XXX
15135B 10 1	CENTENE CORP DEL.....		..	12/13/2018.	VARIOUS.....	.....287.000	.....34,023	XXX	.....16,218	.....28,953	.....(12,734)	.....	.....	.....(12,734)	.....	.....16,218	.....	.....17,805	.....17,805	.....	XXX
156700 10 6	Centurytel Inc.....		..	09/21/2018.	VARIOUS.....	.....150.000	.....2,980	XXX	.....2,502	.....2,502	.....0	.....	.....	.....0	.....	.....2,502	.....	.....478	.....478	.....154	XXX
156782 10 4	CERNER CORP.....		..	04/19/2018.	Investment Technology Gro.....	.....24.000	.....1,414	XXX	.....525	.....1,617	.....(1,092)	.....	.....	.....(1,092)	.....	.....525	.....	.....889	.....889	.....	XXX
808513 10 5	Charles Schwab Corp.....		..	04/19/2018.	Investment Technology Gro.....	.....52.000	.....2,791	XXX	.....586	.....2,671	.....(2,086)	.....	.....	.....(2,086)	.....	.....586	.....	.....2,205	.....2,205	.....5	XXX
16119P 10 8	CHARTER COMMUNICATIONS INC NEW.....		..	09/21/2018.	VARIOUS.....	.....37.000	.....12,287	XXX	.....10,268	.....12,431	.....(2,163)	.....(0)	.....	.....(2,163)	.....	.....10,268	.....	.....2,019	.....2,019	.....	XXX
165167 10 7	CHESAPEAKE ENERGY CORP.....		..	03/16/2018.	Goldman Sachs.....	.....1,902.000	.....5,835	XXX	.....7,532	.....7,532	.....	.....	.....	.....0	.....	.....7,532	.....	.....(1,697)	.....(1,697)	.....	XXX
166764 10 0	Chevron Texaco Corp.....		..	04/19/2018.	Investment Technology Gro.....	.....80.000	.....9,896	XXX	.....2,871	.....10,015	.....(7,144)	.....	.....	.....(7,144)	.....	.....2,871	.....	.....7,025	.....7,025	.....90	XXX
168905 10 7	CHILDRENS PL INC.....		..	06/28/2018.	VARIOUS.....	.....495.000	.....65,505	XXX	.....53,686	.....71,948	.....(18,263)	.....	.....	.....(18,263)	.....	.....53,686	.....	.....11,820	.....11,820	.....562	XXX
169656 10 5	CHIPOTLE MEXICAN GRILL INC.....		..	04/19/2018.	Investment Technology Gro.....	.....3.000	.....1,015	XXX	.....867	.....867	.....0	.....	.....	.....0	.....	.....867	.....	.....148	.....148	.....	XXX
171340 10 2	CHURCH & DWIGHT INC.....		..	04/19/2018.	Investment Technology Gro.....	.....19.000	.....925	XXX	.....811	.....953	.....(142)	.....	.....	.....(142)	.....	.....811	.....	.....115	.....115	.....4	XXX
125509 10 9	Cigna Corp.....		..	12/21/2018.	VARIOUS.....	.....523.000	.....21,808	XXX	.....18,168	.....106,216	.....(88,048)	.....	.....	.....(88,048)	.....	.....18,168	.....	.....3,640	.....3,640	.....21	XXX
172908 10 5	Cintas Corp.....		..	09/21/2018.	VARIOUS.....	.....12.000	.....2,278	XXX	.....279	.....1,870	.....(1,591)	.....	.....	.....(1,591)	.....	.....279	.....	.....1,999	.....1,999	.....	XXX
17275R 10 2	Cisco Systems Inc.....		..	12/21/2018.	VARIOUS.....	.....936.000	.....42,429	XXX	.....15,257	.....35,849	.....(20,592)	.....	.....	.....(20,592)	.....	.....15,257	.....	.....27,173	.....27,173	.....624	XXX
172967 42 4	CITIGROUP INC.....		..	12/21/2018.	VARIOUS.....	.....415.000	.....27,394	XXX	.....10,919	.....30,880	.....(19,962)	.....	.....	.....(19,962)	.....	.....10,919	.....	.....16,475	.....16,475	.....316	XXX
174610 10 5	CITIZENS FINL GROUP INC.....		..	04/19/2018.	VARIOUS.....	.....379.000	.....15,861	XXX	.....13,337	.....15,910	.....(2,573)	.....	.....	.....(2,573)	.....	.....13,337	.....	.....2,524	.....2,524	.....83	XXX
177376 10 0	Citrix Systems Inc.....		..	04/19/2018.	VARIOUS.....	.....37.000	.....3,456	XXX	.....594	.....3,256	.....(2,662)	.....	.....	.....(2,662)	.....	.....594	.....	.....2,862	.....2,862	.....	XXX
12572Q 10 3	CME GROUP INC COM STK.....		..	04/19/2018.	Investment Technology Gro.....	.....10.000	.....1,645	XXX	.....416	.....1,461	.....(1,044)	.....	.....	.....(1,044)	.....	.....416	.....	.....1,228	.....1,228	.....42	XXX
126117 10 0	CNA FINL CORP.....		..	04/19/2018.	Instinet.....	.....115.000	.....5,718	XXX	.....6,101	.....6,101	.....0	.....	.....	.....0	.....	.....6,101	.....	.....(383)	.....(383)	.....265	XXX
191216 10 0	Coca Cola Co/The.....		..	04/19/2018.	Investment Technology Gro.....	.....163.000	.....7,221	XXX	.....3,690	.....7,478	.....(3,789)	.....	.....	.....(3,789)	.....	.....3,690	.....	.....3,531	.....3,531	.....64	XXX
192446 10 2	COGNIZANT TECHNOLOGY SOLUTIONS.....		..	09/21/2018.	VARIOUS.....	.....43.000	.....3,475	XXX	.....388	.....3,054	.....(2,666)	.....	.....	.....(2,666)	.....	.....388	.....	.....3,087	.....3,087	.....14	XXX
192479 10 3	COHERENT INC.....		..	06/15/2018.	VARIOUS.....	.....444.000	.....87,222	XXX	.....71,485	.....125,306	.....(53,821)	.....	.....	.....(53,821)	.....	.....71,485	.....	.....15,737	.....15,737	.....	XXX
192576 10 6	COHU INC.....		..	10/12/2018.	Direct.....	.....0.910	.....20	XXX	.....23	.....	.....0	.....	.....	.....0	.....	.....23	.....	.....(3)	.....(3)	.....	XXX
194162 10 3	Colgate Palmolive Co.....		..	04/19/2018.	Investment Technology Gro.....	.....44.000	.....3,069	XXX	.....1,195	.....3,320	.....(2,125)	.....	.....	.....(2,125)	.....	.....1,195	.....	.....1,874	.....1,874	.....18	XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's 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
20030N 10 1	Comcast Corp CL A.....			04/19/2018.	VARIOUS.....	235.000	7,948	XXX	1,983	9,412	(7,428)			(7,428)		1,983		5,965	5,965	48	XXX
200340 10 7	Comerica Inc.....			11/09/2018.	VARIOUS.....	1,231.000	120,335	XXX	89,021	106,863	(17,842)			(17,842)		89,021		31,314	31,314	427	XXX
199908 10 4	COMFORT SYS USA INC.....			08/13/2018.	VARIOUS.....	1,836.000	101,047	XXX	20,415	80,141	(59,727)			(59,727)		20,415		80,632	80,632	301	XXX
201723 10 3	COMMERCIAL METALS CO.....			06/12/2018.	Liquidnet Inc.....	335.000	8,179	XXX	8,148					0		8,148		31	31	87	XXX
205887 10 2	Conagra Foods Inc.....			03/16/2018.	Goldman Sachs.....	33.000	1,208	XXX	347	1,243	(896)			(896)		347		862	862	7	XXX
20605P 10 1	CONCHO RES INC.....			12/07/2018.	VARIOUS.....	259.000	37,044	XXX	32,060	38,907	(6,847)			(6,847)		32,060		4,984	4,984		XXX
20825C 10 4	Conoco Phillips.....			04/19/2018.	VARIOUS.....	84.000	5,160	XXX	3,922	4,611	(689)			(689)		3,922		1,238	1,238	24	XXX
209115 10 4	Consolidated Edison Inc.....			04/19/2018.	Investment Technology Gro.....	27.000	2,109	XXX	1,051	2,294	(1,243)			(1,243)		1,051		1,058	1,058	19	XXX
21036P 10 8	CONSTELLATION BRANDS INC.....			06/15/2018.	VARIOUS.....	13.000	2,999	XXX	205	2,971	(2,766)			(2,766)		205		2,794	2,794	10	XXX
217204 10 6	COPART INC.....			11/02/2018.	VARIOUS.....	675.000	38,072	XXX	11,457	29,153	(17,696)			(17,696)		11,457		26,615	26,615		XXX
219350 10 5	Coming Inc.....			09/21/2018.	VARIOUS.....	127.000	3,848	XXX	1,210	4,063	(2,852)			(2,852)		1,210		2,638	2,638	39	XXX
22160N 10 9	COSTAR GROUP INC.....			07/23/2018.	VARIOUS.....	75.000	27,898	XXX	14,290	22,271	(7,981)			(7,981)		14,290		13,608	13,608		XXX
22160K 10 5	CostCo Wholesale Corp.....			04/19/2018.	Investment Technology Gro.....	20.000	3,901	XXX	619	3,722	(3,104)			(3,104)		619		3,283	3,283	10	XXX
22164K 10 1	COTIVITI HLDGS INC.....			06/22/2018.	VARIOUS.....	882.000	38,940	XXX	28,409	28,409				0		28,409		10,531	10,531		XXX
222070 20 3	COTY INC.....			12/14/2018.	ROC.....		372	XXX	372	372				0		372			0		XXX
22822V 10 1	CROWN CASTLE INTL CORP NEW.....			04/19/2018.	Investment Technology Gro.....	17.000	1,745	XXX	1,033	1,887	(854)			(854)		1,033		711	711	36	XXX
12650T 10 4	CSRA INC.....			04/09/2018.	Direct.....	344.000	14,190	XXX	7,263	10,292	(3,029)			(3,029)		7,263		6,927	6,927	70	XXX
126408 10 3	CSX Corp.....			12/21/2018.	VARIOUS.....	202.000	14,006	XXX	1,028	11,112	(10,084)			(10,084)		1,028		12,978	12,978	118	XXX
231021 10 6	Cummins Inc.....			09/21/2018.	VARIOUS.....	234.000	35,363	XXX	33,292	41,334	(8,042)			(8,042)		33,292		2,071	2,071	268	XXX
126650 10 0	CVS Corp.....			12/19/2018.	VARIOUS.....	38.110	2,511	XXX	793	2,763	(1,970)			(1,970)		793		1,717	1,717	19	XXX
232806 10 9	CYPRESS SEMICONDUCTOR CORP.....			08/10/2018.	VARIOUS.....	1,837.000	31,210	XXX	21,015	27,996	(6,981)			(6,981)		21,015		10,195	10,195	578	XXX
23331A 10 9	D R HORTON INC.....			04/19/2018.	Investment Technology Gro.....	31.000	1,356	XXX	219	1,583	(1,364)			(1,364)		219		1,137	1,137	4	XXX
235851 10 2	Danaher Corp.....			04/19/2018.	Investment Technology Gro.....	33.000	3,349	XXX	1,032	3,063	(2,031)			(2,031)		1,032		2,318	2,318	5	XXX
237194 10 5	Darden Restaurants Inc.....			08/23/2018.	VARIOUS.....	526.000	50,274	XXX	48,394	45,706	(2,123)			(2,123)		48,394		1,880	1,880	662	XXX
23918K 10 8	DAVITA INC.....			09/21/2018.	VARIOUS.....	226.000	16,318	XXX	14,287	16,329	(2,042)			(2,042)		14,287		2,031	2,031		XXX
244199 10 5	Deere & Co.....			04/19/2018.	Investment Technology Gro.....	14.000	2,073	XXX	536	2,191	(1,655)			(1,655)		536		1,537	1,537	15	XXX
247361 70 2	DELTA AIR LINES INC DEL.....			09/21/2018.	VARIOUS.....	38.000	2,188	XXX	860	2,128	(1,268)			(1,268)		860		1,328	1,328	25	XXX
25179M 10 3	Devon Energy Corporation.....			11/16/2018.	VARIOUS.....	150.000	5,001	XXX	4,800	6,210	(1,410)			(1,410)		4,800		201	201	26	XXX
252131 10 7	DEXCOM INC.....			12/18/2018.	Raymond James and Assoc.....	25.000	2,850	XXX	3,443					0		3,443		(593)	(593)		XXX
25278X 10 9	DIAMONDBACK ENERGY INC.....			11/30/2018.	VARIOUS.....	709.020	84,164	XXX	58,422	89,511	(31,091)			(31,091)		58,422		25,742	25,742	89	XXX
253868 10 3	DIGITAL RLTY TR INC.....			04/19/2018.	VARIOUS.....	57.000	5,880	XXX	5,238	6,492	(1,254)			(1,254)		5,238		642	642	111	XXX
254709 10 8	DISCOVER FINL SVCS COM STK.....			09/21/2018.	VARIOUS.....	42.000	3,217	XXX	400	3,231	(2,830)			(2,830)		400		2,817	2,817	24	XXX
25470F 10 4	DISCOVERY COMMUNICATNS NEW.....			04/19/2018.	Investment Technology Gro.....	41.000	958	XXX	599	918	(319)			(319)		599		359	359		XXX
25470F 30 2	DISCOVERY COMMUNICATNS NEW.....			03/13/2018.	Direct.....	0.800	18	XXX	17	17				0		17		1	1		XXX
25659T 10 7	DOLBY LABORATORIES INC.....			12/14/2018.	VARIOUS.....	350.000	23,696	XXX	15,817	21,700	(5,884)			(5,884)		15,817		7,880	7,880	145	XXX
256677 10 5	DOLLAR GEN CORP NEW.....			04/19/2018.	VARIOUS.....	24.000	2,326	XXX	2,232	2,232	(1,174)			(1,174)		1,058		1,268	1,268	6	XXX
256746 10 8	DOLLAR TREE INC.....			09/17/2018.	VARIOUS.....	1,365.000	120,154	XXX	104,255	146,478	(42,224)			(42,224)		104,255		15,899	15,899		XXX
25746U 10 9	Dominion Resources Inc/VA.....			04/19/2018.	Investment Technology Gro.....	28.000	1,849	XXX	1,004	2,270	(1,266)			(1,266)		1,004		846	846	23	XXX
25754A 20 1	DOMINOS PIZZA INC.....			06/08/2018.	VARIOUS.....	50.000	11,766	XXX	6,023	9,448	(3,425)			(3,425)		6,023		5,742	5,742	26	XXX
260003 10 8	Dover Corp.....			09/21/2018.	VARIOUS.....	26.000	4,927	XXX	3,098	5,036	(1,939)		0	(1,939)		3,098		1,829	1,829	27	XXX
26078J 10 0	DOWDUPONT INC.....			04/19/2018.	Neuberger & Berman.....	106.000	7,051	XXX	3,765	7,549	(3,784)			(3,784)		3,765		3,286	3,286	40	XXX
26138E 10 9	DR PEPPER SNAPPLE GROUP INC.....			06/29/2018.	VARIOUS.....	383.000	46,724	XXX	7,988	37,174	(29,186)			(29,186)		7,988		38,736	38,736	444	XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's 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
26441C	20	4		04/19/2018.	Investment Technology Gro.....	27.000	2,120	XXX	1,149	2,271	(1,122)			(1,122)		1,149		971	971	24	XXX
23355L	10	6		09/21/2018.	VARIOUS.....	28.000	7,620	XXX	6,604	7,359	(755)			(755)		6,604		1,015	1,015	12	XXX
267CVR	99	1		09/10/2018.	Direct.....	777.000	3,108	XXX						0				3,108	3,108		XXX
278642	10	3		12/21/2018.	VARIOUS.....	175.000	6,484	XXX	(781)	6,605	(7,386)			(7,386)		(781)		7,266	7,266		XXX
269246	40	1		08/21/2018.	VARIOUS.....	1,168.000	68,716	XXX	30,680	57,898	(27,218)			(27,218)		30,680		38,037	38,037		XXX
277432	10	0		04/19/2018.	Investment Technology Gro.....	9.000	967	XXX	143	834	(691)			(691)		143		824	824	10	XXX
278865	10	0		12/20/2018.	VARIOUS.....	299.000	44,985	XXX	17,179	40,120	(22,941)			(22,941)		17,179		27,806	27,806	384	XXX
279870	10	9		03/28/2018.	VARIOUS.....	1,422.000	2,751	XXX	13,324	13,324				0		13,324		(10,573)	(10,573)		XXX
281020	10	7		04/19/2018.	Investment Technology Gro.....	26.000	1,680	XXX	835	1,644	(809)			(809)		835		845	845	16	XXX
28176E	10	8		04/19/2018.	VARIOUS.....	16.000	2,251	XXX	526	1,803	(1,277)			(1,277)		526		1,725	1,725		XXX
285512	10	9		09/11/2018.	VARIOUS.....	719.000	81,997	XXX	55,330	75,538	(20,208)			(20,208)		55,330		26,667	26,667		XXX
28849P	10	0		07/26/2018.	BTIG LLC.....	31.000	3,376	XXX	1,867	2,771	(904)			(904)		1,867		1,509	1,509		XXX
29084Q	10	0		04/19/2018.	Instinet.....	30.000	2,418	XXX	2,343					0		2,343		75	75		XXX
291011	10	4		09/21/2018.	VARIOUS.....	53.000	3,872	XXX	1,705	3,694	(1,989)			(1,989)		1,705		2,167	2,167	38	XXX
29261A	10	0		12/18/2018.	VARIOUS.....	1,076.000	72,303	XXX	34,076					0		34,076		38,227	38,227	847	XXX
29265N	10	8		11/30/2018.	VARIOUS.....	3,290.000	223,546	XXX	166,170	189,405	(23,235)			(23,235)		166,170		57,376	57,376		XXX
29362U	10	4		06/11/2018.	Suntrust Capital Markets.....	25.000	946	XXX	872			0		0		872		74	74	2	XXX
29364G	10	3		04/19/2018.	Instinet.....	155.000	12,401	XXX	12,371	12,615	(245)			(245)		12,371		30	30	138	XXX
29414D	10	0		10/12/2018.	Direct.....	254.000	11,684	XXX	8,778	8,778				0		8,778		2,906	2,906		XXX
26875P	10	1		04/19/2018.	Investment Technology Gro.....	22.000	2,509	XXX	215	2,374	(2,159)			(2,159)		215		2,294	2,294	4	XXX
26884U	10	9		03/01/2018.	VARIOUS.....	840.000	45,432	XXX	54,986	54,986				0		54,986		(9,555)	(9,555)	890	XXX
26884L	10	9		11/12/2018.	VARIOUS.....	525.000	18,457	XXX	27,502	29,883	(2,381)			(2,381)		27,502		(9,045)	(9,045)	47	XXX
29444U	70	0		04/19/2018.	Investment Technology Gro.....	5.000	2,047	XXX	1,163	2,266	(1,103)			(1,103)		1,163		884	884	11	XXX
29476L	10	7		04/19/2018.	Investment Technology Gro.....	27.000	1,639	XXX	805	1,722	(917)			(917)		805		833	833	28	XXX
297178	10	5		04/19/2018.	Investment Technology Gro.....	6.000	1,441	XXX	1,044	1,448	(404)			(404)		1,044		397	397	22	XXX
30034W	10	6		12/21/2018.	Merrill-Lynch.....	26.000	1,515	XXX	1,404					0		1,404		111	111	24	XXX
30050B	10	1		10/26/2018.	VARIOUS.....	586.000	12,965	XXX	7,208	7,208				0		7,208		5,757	5,757		XXX
30063P	10	5		10/29/2018.	VARIOUS.....	595.000	28,210	XXX	7,949	31,261	(23,312)			(23,312)		7,949		20,261	20,261		XXX
30161N	10	1		07/03/2018.	VARIOUS.....	1,468.000	60,654	XXX	47,723	57,854	(10,131)			(10,131)		47,723		12,931	12,931	886	XXX
30212P	30	3		09/21/2018.	VARIOUS.....	19.000	2,315	XXX	527	2,276	(1,748)			(1,748)		527		1,788	1,788	8	XXX
302130	10	9		04/19/2018.	Investment Technology Gro.....	15.000	965	XXX	499	970	(471)			(471)		499		466	466		XXX
30219G	10	8		12/24/2018.	VARIOUS.....	1,198.000	88,583	XXX	34,693	89,419	(54,726)			(54,726)		34,693		53,890	53,890		XXX
30231G	10	2		04/19/2018.	Investment Technology Gro.....	178.000	14,135	XXX	6,366	14,888	(8,522)			(8,522)		6,366		7,769	7,769	137	XXX
315616	10	2		04/19/2018.	Investment Technology Gro.....	6.000	946	XXX	545	787	(242)			(242)		545		401	401		XXX
30303M	10	2		04/19/2018.	Investment Technology Gro.....	104.000	17,481	XXX	5,684	18,352	(12,668)			(12,668)		5,684		11,797	11,797		XXX
313855	10	8		12/14/2018.	VARIOUS.....	685.000	14,677	XXX	12,106	13,762	(1,656)			(1,656)		12,106		2,571	2,571	212	XXX
31428X	10	6		09/21/2018.	VARIOUS.....	13.000	3,253	XXX	834	3,244	(2,410)			(2,410)		834		2,420	2,420	16	XXX
31620M	10	6		10/30/2018.	VARIOUS.....	221.000	22,472	XXX	12,861	20,794	(7,933)		(0)	(7,933)		12,861		9,611	9,611	124	XXX
316773	10	0		09/21/2018.	VARIOUS.....	104.000	3,282	XXX	859	3,155	(2,296)			(2,296)		859		2,423	2,423	37	XXX
32008D	10	6		12/20/2018.	JP Morgan.....	125.000	2,040	XXX	2,724					0		2,724		(685)	(685)		XXX
337932	10	7		04/19/2018.	Investment Technology Gro.....	39.000	1,360	XXX	1,194	1,194				0		1,194		165	165	14	XXX
337738	10	8		04/19/2018.	Investment Technology Gro.....	23.000	1,650	XXX	209	1,508	(1,299)			(1,299)		209		1,441	1,441		XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
339041	10	5		11/27/2018.	VARIOUS.....	325.000	68,816	XXX	46,294	62,540	(16,245)			(16,245)		46,294		22,521	22,521		XXX
343389	10	2		04/24/2018.	VARIOUS.....	3,160.000	13,818	XXX	14,726	14,726				0		14,726		(908)	(908)		XXX
302520	10	1		07/25/2018.	VARIOUS.....	6,855.000	89,804	XXX	94,736	94,736				0		94,736		(4,932)	(4,932)	1,186	XXX
344849	10	4		06/15/2018.	Goldman Sachs.....	17.000	967	XXX	797	797				0		797		170	170	11	XXX
345370	86	0		04/19/2018.	Investment Technology Gro.....	197.000	2,157	XXX	451	2,461	(2,009)			(2,009)		451		1,706	1,706	55	XXX
34959J	10	8		12/21/2018.	VARIOUS.....	41.000	2,888	XXX	829	2,966	(2,137)			(2,137)		829		2,059	2,059	6	XXX
34964C	10	6		06/15/2018.	Goldman Sachs.....	17.000	967	XXX	909	1,163	(255)			(255)		909		58	58	7	XXX
354613	10	1		06/15/2018.	Goldman Sachs.....	29.000	985	XXX	617	1,257	(640)			(640)		617		369	369	100	XXX
35671D	85	7		04/19/2018.	Investment Technology Gro.....	80.000	1,565	XXX	542	1,517	(975)			(975)		542		1,023	1,023	3	XXX
363576	10	9		04/19/2018.	Investment Technology Gro.....	19.000	1,332	XXX	916	1,202	(287)			(287)		916		416	416	8	XXX
36467J	10	8		04/19/2018.	Instinet.....	140.000	4,824	XXX	4,798	5,180	(382)			(382)		4,798		26	26	88	XXX
366651	10	7		12/18/2018.	VARIOUS.....	375.000	54,247	XXX	25,322	46,181	(20,859)			(20,859)		25,322		28,925	28,925		XXX
361448	10	3		03/19/2018.	VARIOUS.....	855.000	58,694	XXX	50,945	53,147	(2,202)			(2,202)		50,945		7,749	7,749	669	XXX
369550	10	8		04/19/2018.	Investment Technology Gro.....	15.000	3,374	XXX	864	3,052	(2,188)			(2,188)		864		2,511	2,511	18	XXX
369604	10	3		04/19/2018.	Investment Technology Gro.....	419.000	5,857	XXX	7,312	7,312				0		7,312		(1,454)	(1,454)	87	XXX
370334	10	4		04/19/2018.	Investment Technology Gro.....	28.000	1,233	XXX	733	1,660	(927)			(927)		733		499	499	14	XXX
37045V	10	0		04/19/2018.	VARIOUS.....	79.000	2,989	XXX	2,687	3,238	(551)			(551)		2,687		302	302	19	XXX
371532	10	2		08/13/2018.	VARIOUS.....	574.000	23,922	XXX	18,655	18,655				0		18,655		5,267	5,267		XXX
371559	10	5		05/08/2018.	VARIOUS.....	1,100.000	79,799	XXX	65,113	86,603	(21,490)			(21,490)		65,113		14,686	14,686		XXX
36174X	10	1		08/30/2018.	VARIOUS.....	1,318.000	1,566	XXX	28,963	30,828	(1,865)			(1,865)		28,963		(27,397)	(27,397)	28,934	XXX
375558	10	3		04/19/2018.	Investment Technology Gro.....	58.000	4,317	XXX	671	4,155	(3,484)			(3,484)		671		3,646	3,646	33	XXX
37940X	10	2		08/02/2018.	VARIOUS.....	84.000	9,376	XXX	2,338	8,420	(6,082)			(6,082)		2,338		7,038	7,038	1	XXX
38141G	10	4		12/21/2018.	VARIOUS.....	24.000	5,253	XXX	2,170	6,114	(3,944)			(3,944)		2,170		3,082	3,082	32	XXX
382550	10	1		04/19/2018.	Investment Technology Gro.....	35.000	943	XXX	209	1,131	(922)			(922)		209		734	734	5	XXX
40171V	10	0		08/23/2018.	VARIOUS.....	63.000	5,865	XXX	2,819	4,678	(1,859)			(1,859)		2,819		3,046	3,046		XXX
406216	10	1		04/19/2018.	Investment Technology Gro.....	35.000	1,820	XXX	636	1,710	(1,074)			(1,074)		636		1,184	1,184	6	XXX
413875	10	5		09/21/2018.	VARIOUS.....	12.000	1,999	XXX	432	1,700	(1,267)			(1,267)		432		1,566	1,566	14	XXX
416515	10	4		09/21/2018.	VARIOUS.....	672.000	34,243	XXX	34,199	37,820	(3,621)			(3,621)		34,199		44	44	460	XXX
40412C	10	1		09/21/2018.	VARIOUS.....	45.000	5,215	XXX	3,043	3,953	(909)			(909)		3,043		2,172	2,172	19	XXX
42226A	10	7		10/11/2018.	VARIOUS.....	179.000	15,092	XXX	8,352	8,352				0		8,352		6,740	6,740		XXX
421924	30	9		01/02/2018.	Direct.....	3,311.000	99,500	XXX	98,321	163,597	(65,275)			(65,275)		98,321		1,179	1,179		XXX
42809H	10	7		09/21/2018.	VARIOUS.....	2,432.000	124,978	XXX	115,447	115,447				0		115,447		9,531	9,531	12	XXX
42824C	10	9		12/21/2018.	VARIOUS.....	361.000	5,628	XXX	2,870	5,184	(2,314)			(2,314)		2,870		2,758	2,758	90	XXX
428291	10	8		07/23/2018.	RBC Dean Rauscher.....	100.000	6,807	XXX	3,940	6,185	(2,246)			(2,246)		3,940		2,867	2,867	22	XXX
40418F	10	8		07/12/2018.	VARIOUS.....	791.000	27,443	XXX	19,563	38,474	(18,911)			(18,911)		19,563		7,880	7,880	1,384	XXX
43300A	20	3		04/19/2018.	Investment Technology Gro.....	12.000	984	XXX	797	958	(162)			(162)		797		187	187	2	XXX
436106	10	8		09/21/2018.	JP Morgan.....	25.000	1,672	XXX	1,807					0		1,807		(135)	(135)	8	XXX
436440	10	1		04/19/2018.	Investment Technology Gro.....	25.000	965	XXX	862	1,069	(206)			(206)		862		102	102		XXX
437076	10	2		12/21/2018.	VARIOUS.....	86.000	15,303	XXX	1,980	16,300	(14,320)			(14,320)		1,980		13,323	13,323	175	XXX
438516	10	6		10/29/2018.	VARIOUS.....	51.000	10,860	XXX	4,895	11,021	(6,159)			(6,159)		4,895		5,965	5,965	38	XXX
44107P	10	4		04/19/2018.	VARIOUS.....	2,214.000	43,035	XXX	40,503	43,948	(3,445)			(3,445)		40,503		2,532	2,532	611	XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
40434L 10 5	HP INC.....			09/21/2018.	VARIOUS.....	255.000	6,123	XXX	3,019	5,358	(2,338)			(2,338)		3,019		3,104	3,104	76	XXX
404303 10 9	HSN INC.....			01/02/2018.	Direct.....	616.000	30,385	XXX	21,129	24,856	(3,727)			(3,727)		21,129		9,256	9,256		XXX
444859 10 2	Humana Inc.....			07/26/2018.	VARIOUS.....	261.000	79,968	XXX	63,759	64,746	(987)			(987)		63,759		16,209	16,209	315	XXX
445658 10 7	HUNT J B TRANS SVCS INC.....			04/16/2018.	VARIOUS.....	175.000	20,830	XXX	14,395	20,122	(5,726)			(5,726)		14,395		6,435	6,435	36	XXX
446150 10 4	Huntington Bancshares Inc.....			12/21/2018.	VARIOUS.....	195.000	2,467	XXX	712	2,839	(2,127)			(2,127)		712		1,755	1,755	75	XXX
446413 10 6	HUNTINGTON INGALLS INDS INC.....			09/21/2018.	JP Morgan.....	4.000	1,023	XXX	912					0		912		111	111	9	XXX
447011 10 7	HUNTSMAN CORP.....			10/09/2018.	VARIOUS.....	1,100.000	31,364	XXX	24,805	36,619	(11,814)			(11,814)		24,805		6,560	6,560	393	XXX
451731 10 3	IGNYA INC.....			01/19/2018.	Jefferies & Co Inc.....	1,044.000	27,999	XXX	16,779	27,875	(11,096)			(11,096)		16,779		11,221	11,221		XXX
902104 10 8	II VI INC.....			07/30/2018.	VARIOUS.....	378.000	16,979	XXX	5,160	17,747	(12,587)			(12,587)		5,160		11,820	11,820		XXX
452308 10 9	Illinois Tool Works.....			04/19/2018.	Investment Technology Gro.....	17.000	2,704	XXX	596	2,836	(2,241)			(2,241)		596		2,108	2,108	27	XXX
452327 10 9	ILLUMINA INC.....			04/19/2018.	Investment Technology Gro.....	6.000	1,475	XXX	768	1,311	(543)			(543)		768		707	707		XXX
45321L 10 0	IMPERVA INC.....			05/01/2018.	VARIOUS.....	611.000	27,614	XXX	22,998	24,257	(1,259)			(1,259)		22,998		4,616	4,616		XXX
45667G 10 3	INFINERA CORPORATION.....			07/31/2018.	VARIOUS.....	1,668.000	15,016	XXX	10,558	10,558				0		10,558		4,458	4,458		XXX
458140 10 0	Intel Corp.....			12/21/2018.	VARIOUS.....	298.000	14,966	XXX	4,369	13,756	(9,387)			(9,387)		4,369		10,598	10,598	157	XXX
45866F 10 4	INTERCONTINENTALEXCHANGE GROUP.....			09/21/2018.	VARIOUS.....	53.000	4,008	XXX	1,466	3,740	(2,273)			(2,273)		1,466		2,541	2,541	13	XXX
460146 10 3	International Paper Co.....			09/21/2018.	VARIOUS.....	49.000	2,636	XXX	1,847	2,839	(992)			(992)		1,847		789	789	41	XXX
460690 10 0	Interpublic Group of Cos Inc.....			04/19/2018.	Investment Technology Gro.....	40.000	986	XXX	158	806	(648)			(648)		158		827	827	8	XXX
459200 10 1	Intl Business Machines Corp.....			04/19/2018.	VARIOUS.....	42.000	6,303	XXX	3,535	6,444	(2,909)			(2,909)		3,535		2,769	2,769	63	XXX
459506 10 1	Intl Flavors & Fragrances.....			06/14/2018.	VARIOUS.....	550.000	68,699	XXX	80,979	83,936	(2,956)			(2,956)		80,979		(12,280)	(12,280)	759	XXX
461202 10 3	Intuit Inc.....			04/19/2018.	Investment Technology Gro.....	11.000	1,973	XXX	262	1,736	(1,474)			(1,474)		262		1,712	1,712	9	XXX
46120E 60 2	INTUITIVE SURGICAL INC.....			04/19/2018.	Investment Technology Gro.....	4.000	1,851	XXX	169	1,460	(1,290)			(1,290)		169		1,681	1,681		XXX
46266C 10 5	IQVIA HLDGS INC.....			12/21/2018.	VARIOUS.....	22.000	2,336	XXX	2,099	2,154	(54)			(54)		2,099		237	237		XXX
47233W 10 9	JEFFERIES FINL GROUP INC.....			06/15/2018.	Goldman Sachs.....	43.000	956	XXX	1,170					0		1,170		(214)	(214)		XXX
47580P 10 3	JELD-WEN HLDG INC.....			02/21/2018.	VARIOUS.....	1,105.000	36,543	XXX	38,246	43,504	(5,258)			(5,258)		38,246		(1,704)	(1,704)		XXX
477143 10 1	JETBLUE AIRWAYS CORP.....			06/04/2018.	VARIOUS.....	7,194.000	141,257	XXX	120,085	160,714	(40,629)			(40,629)		120,085		21,171	21,171		XXX
478160 10 4	Johnson & Johnson.....			04/19/2018.	Investment Technology Gro.....	116.000	14,794	XXX	5,826	16,208	(10,382)			(10,382)		5,826		8,968	8,968	97	XXX
46625H 10 0	JP Morgan Chase & Co.....			12/21/2018.	VARIOUS.....	291.000	32,546	XXX	9,175	31,120	(21,944)			(21,944)		9,175		23,371	23,371	362	XXX
48203R 10 4	Juniper Networks Inc.....			04/19/2018.	VARIOUS.....	102.000	2,608	XXX	1,786	2,907	(1,121)			(1,121)		1,786		822	822	18	XXX
485170 30 2	KANSAS CITY SOUTHERN.....			04/19/2018.	Investment Technology Gro.....	9.000	993	XXX	672	947	(275)			(275)		672		320	320	6	XXX
48242W 10 6	KBR INC.....			04/19/2018.	VARIOUS.....	3,140.000	56,563	XXX	53,129	62,266	(9,137)			(9,137)		53,129		3,434	3,434	281	XXX
487836 10 8	Kellogg Co.....			04/19/2018.	Investment Technology Gro.....	23.000	1,430	XXX	776	1,564	(787)			(787)		776		654	654	12	XXX
493267 10 8	Key Corp.....			04/19/2018.	VARIOUS.....	276.000	5,393	XXX	2,810	5,567	(2,756)			(2,756)		2,810		2,582	2,582	29	XXX
494368 10 3	Kimberly Clark Corp.....			09/21/2018.	VARIOUS.....	32.000	3,427	XXX	1,610	3,861	(2,251)			(2,251)		1,610		1,817	1,817	76	XXX
49456B 10 1	KINDER MORGAN INC DEL.....			04/19/2018.	VARIOUS.....	154.000	2,536	XXX	2,298	2,783	(485)			(485)		2,298		239	239	19	XXX
499049 10 4	KNIGHT SWIFT TRANS HLDGS INC.....			04/19/2018.	Instinet.....	150.000	6,639	XXX	7,610					0		7,610		(971)	(971)	9	XXX
500643 20 0	KORN FERRY INTL.....			09/07/2018.	VARIOUS.....	1,240.000	69,320	XXX	22,517	51,311	(28,794)			(28,794)		22,517		46,803	46,803	355	XXX
500754 10 6	KRAFT HEINZ CO.....			04/19/2018.	Investment Technology Gro.....	25.000	1,493	XXX	1,819	1,944	(125)			(125)		1,819		(326)	(326)	16	XXX
501044 10 1	Kroger Co.....			10/09/2018.	VARIOUS.....	1,089.000	29,734	XXX	27,125	6,698	(4,193)			(4,193)		27,125		2,609	2,609	176	XXX
501797 10 4	L BRANDS INC.....			06/15/2018.	Goldman Sachs.....	27.000	983	XXX	509	1,626	(1,117)			(1,117)		509		474	474	32	XXX
502413 10 7	L3 TECHNOLOGIES INC.....			12/31/2018.	VARIOUS.....	275.000	56,794	XXX	29,640	54,409	(24,769)			(24,769)		29,640		27,154	27,154	405	XXX
50540R 40 9	LABORATORY CORP AMER HLDGS.....			09/21/2018.	VARIOUS.....	14.000	2,379	XXX	641	2,233	(1,592)			(1,592)		641		1,738	1,738		XXX
512807 10 8	LAM RESEARCH CORP.....			09/26/2018.	VARIOUS.....	176.000	27,457	XXX	11,801	32,396	(20,596)			(20,596)		11,801		15,657	15,657	490	XXX

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
518439	10	4	LAUDER ESTEE COS INC CL A.....	..	04/19/2018.	Investment Technology Gro.....	11.000	1,670	XXX	170	1,400	(1,229)			(1,229)		170		1,500	1,500	4	XXX
524660	10	7	Leggett & Platt Ince.....	..	10/29/2018.	VARIOUS.....	1,675.000	63,069	XXX	79,406	79,948	(541)			(541)		79,406		(16,337)	(16,337)	2,161	XXX
525327	10	2	LEIDOS HLDGS INC.....	..	05/07/2018.	VARIOUS.....	980.000	59,813	XXX	43,902	63,279	(19,376)			(19,376)		43,902		15,911	15,911	314	XXX
52603B	10	7	LENDINGTREE INC NEW.....	..	07/02/2018.	VARIOUS.....	88.000	18,716	XXX	26,400	29,960	(3,559)			(3,559)		26,400		(7,685)	(7,685)		XXX
527288	10	4	LEUCADIA NATL CORP.....	..	05/24/2018.	Direct.....	665.000	18,093	XXX	11,564	17,616	(6,052)			(6,052)		11,564		6,528	6,528	67	XXX
531172	10	4	LIBERTY PPTY TR SH BEN INT.....	..	09/20/2018.	VARIOUS.....	1,245.000	53,349	XXX	50,623	53,547	(2,925)	0		(2,925)		50,623		2,726	2,726	1,384	XXX
532457	10	8	Lilly Eli Co.....	..	12/21/2018.	VARIOUS.....	55.000	4,861	XXX	1,927	4,645	(2,718)			(2,718)		1,927		2,933	2,933	58	XXX
533900	10	6	LINCOLN ELEC HLDGS INC.....	..	03/02/2018.	VARIOUS.....	675.000	61,249	XXX	50,460	61,817	(11,357)			(11,357)		50,460		10,790	10,790	263	XXX
534187	10	9	Lincoln National Corp.....	..	04/19/2018.	Investment Technology Gro.....	14.000	1,003	XXX	272	1,076	(804)			(804)		272		731	731	6	XXX
537008	10	4	LITTELFUSE INC.....	..	08/13/2018.	VARIOUS.....	153.000	33,662	XXX	21,107	30,266	(9,159)			(9,159)		21,107		12,555	12,555	113	XXX
539830	10	9	Lockheed Martin Corp.....	..	04/19/2018.	Investment Technology Gro.....	12.000	4,240	XXX	611	3,853	(3,242)			(3,242)		611		3,629	3,629	24	XXX
540424	10	8	Loews Corp.....	..	07/27/2018.	VARIOUS.....	1,804.000	90,118	XXX	88,153	90,254	(2,101)			(2,101)		88,153		1,965	1,965	217	XXX
54142L	10	9	LOGMEIN INC.....	..	06/28/2018.	VARIOUS.....	309.000	31,200	XXX	18,794	35,381	(16,587)			(16,587)		18,794		12,407	12,407	185	XXX
548661	10	7	Lowe's Cos Inc.....	..	09/21/2018.	VARIOUS.....	64.000	6,071	XXX	1,377	5,948	(4,571)			(4,571)		1,377		4,694	4,694	55	XXX
55261F	10	4	M & T Bank Corp.....	..	12/21/2018.	VARIOUS.....	22.000	3,517	XXX	1,818	3,762	(1,943)			(1,943)		1,818		1,699	1,699	35	XXX
556269	10	8	MADDEN STEVEN LTD.....	..	10/12/2018.	Direct.....	0.500	14	XXX	10	16	(5)			(5)		10		4	4	0	XXX
565849	10	6	Marathon Oil Corp.....	..	12/21/2018.	Merrill-Lynch.....	105.000	1,413	XXX	1,322	1,778	(456)			(456)		1,322		91	91	21	XXX
56585A	10	2	MARATHON PETE CORP.....	..	10/12/2018.	VARIOUS.....	78.550	5,922	XXX	854	5,183	(4,329)			(4,329)		854		5,068	5,068	58	XXX
571903	20	2	Marriott International CL A.....	..	09/21/2018.	VARIOUS.....	47.000	6,373	XXX	833	6,379	(5,547)			(5,547)		833		5,541	5,541	24	XXX
571748	10	2	Marsh & McLennan Cos.....	..	04/19/2018.	VARIOUS.....	33.000	2,765	XXX	729	2,686	(1,957)			(1,957)		729		2,036	2,036	12	XXX
573284	10	6	MARTIN MARIETTA MATLS INC.....	..	12/11/2018.	VARIOUS.....	325.000	64,135	XXX	64,793	71,838	(7,045)			(7,045)		64,793		(658)	(658)	355	XXX
574599	10	6	Masco Corp.....	..	04/19/2018.	Investment Technology Gro.....	25.000	993	XXX	196	1,099	(903)			(903)		196		798	798	3	XXX
574795	10	0	MASIMO CORP.....	..	11/19/2018.	Bernstein Sanford C & Co.....	37.000	3,874	XXX	3,483					0		3,483		391			XXX
57636Q	10	4	MASTERCARD INC.....	..	04/19/2018.	VARIOUS.....	44.000	7,901	XXX	629	6,660	(6,031)			(6,031)		629		7,272	7,272	11	XXX
579780	20	6	McCormick & Co Non VTG Shrs.....	..	12/26/2018.	VARIOUS.....	434.000	60,804	XXX	43,259	44,229	(970)			(970)		43,259		17,545	17,545	811	XXX
580135	10	1	McDonald's Corp.....	..	09/21/2018.	VARIOUS.....	65.000	10,541	XXX	2,152	11,188	(9,036)	0		(9,036)		2,152		8,390	8,390	96	XXX
58155Q	10	3	McKesson Corp.....	..	06/15/2018.	VARIOUS.....	19.000	2,815	XXX	736	2,963	(2,227)	0		(2,227)		736		2,079	2,079	13	XXX
58463J	30	4	MEDICAL PPTYS TRUST INC.....	..	11/14/2018.	VARIOUS.....	7,705.000	114,798	XXX	103,021	106,175	(3,154)			(3,154)		103,021		11,777	11,777	6,992	XXX
584688	10	5	MEDICINES CO.....	..	01/12/2018.	VARIOUS.....	440.000	11,854	XXX	12,030	12,030				0		12,030		(176)			XXX
58471A	10	5	MEDIDATA SOLUTIONS INC.....	..	10/11/2018.	VARIOUS.....	390.000	25,907	XXX	24,714	24,714				0		24,714		1,192	1,192		XXX
58933Y	10	5	MERCK & CO INC NEW.....	..	12/21/2018.	VARIOUS.....	313.000	19,895	XXX	11,281	17,613	(6,332)			(6,332)		11,281		8,615	8,615	374	XXX
589378	10	8	MERCURY COMPUTER SYS.....	..	04/16/2018.	VARIOUS.....	621.000	29,036	XXX	16,237	31,888	(15,652)			(15,652)		16,237		12,800	12,800		XXX
589433	10	1	Meredith Corp.....	..	04/18/2018.	VARIOUS.....	830.000	45,896	XXX	47,612	54,822	(7,209)			(7,209)		47,612		(1,717)	(1,717)	264	XXX
59156R	10	8	MetLife Inc.....	..	09/21/2018.	VARIOUS.....	126.000	5,986	XXX	3,361	6,371	(3,009)	0		(3,009)		3,361		2,625	2,625	86	XXX
552848	10	3	Mgic Investment Corp.....	..	03/22/2018.	VARIOUS.....	7,970.000	98,955	XXX	88,887	112,457	(23,569)			(23,569)		88,887		10,068	10,068		XXX
552953	10	1	MGM RESORTS INTERNATIONAL.....	..	04/19/2018.	Investment Technology Gro.....	27.000	960	XXX	902	902				0		902		58		3	XXX
595017	10	4	Microchip Technology Inc.....	..	08/28/2018.	VARIOUS.....	889.000	75,997	XXX	78,375	78,125	249			249		78,375		(2,378)	(2,378)	642	XXX
595112	10	3	Micron Technology Inc.....	..	12/21/2018.	VARIOUS.....	1,257.000	64,293	XXX	31,280	51,688	(20,408)			(20,408)		31,280		33,013	33,013		XXX
595137	10	0	MICROSEMI CORP.....	..	03/12/2018.	VARIOUS.....	2,385.000	157,322	XXX	97,115	123,185	(26,071)			(26,071)		97,115		60,207	60,207		XXX
594918	10	4	Microsoft Corp.....	..	04/19/2018.	Investment Technology Gro.....	331.000	31,808	XXX	6,435	28,314	(21,879)			(21,879)		6,435		25,374	25,374	139	XXX
609207	10	5	MONDELEZ INTL INC.....	..	04/19/2018.	Investment Technology Gro.....	68.000	2,788	XXX	1,060	2,910	(1,850)			(1,850)		1,060		1,728	1,728	30	XXX
609839	10	5	MONOLITHIC PWR SYS INC.....	..	09/13/2018.	VIRTU AMERICAS LLC.....	50.000	6,798	XXX	6,038			0		0		6,038		761	761	15	XXX

SCHEDULE D - PART 4

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

E14.25

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
61166W 10 1	Monsanto Co.....		..	06/07/2018.	VARIOUS.....	935.000	119,598	XXX	75,845	109,189	(33,345)			(33,345)		75,845		43,754	43,754	1,010	XXX
61174X 10 9	MONSTER BEVERAGE CORP NEW.....		..	09/21/2018.	JP Morgan.....	29.000	1,736	XXX	694	1,835	(1,142)			(1,142)		694		1,042	1,042		XXX
615369 10 5	Moody's Corp.....		..	04/19/2018.	Investment Technology Gro.....	10.000	1,657	XXX	201	1,476	(1,275)			(1,275)		201		1,456	1,456	4	XXX
617446 44 8	Morgan Stanley.....		..	12/21/2018.	VARIOUS.....	224.000	11,206	XXX	3,389	11,753	(8,364)			(8,364)		3,389		7,817	7,817	150	XXX
61945C 10 3	MOSAIC CO NEW.....		..	12/12/2018.	VARIOUS.....	270.000	8,553	XXX	7,485		0			0		7,485		1,068	1,068	20	XXX
55354G 10 0	MSCI INC.....		..	06/15/2018.	Goldman Sachs.....	6.000	1,037	XXX	874		0			0		874		162	162	2	XXX
63938C 10 8	NAVIENT CORP.....		..	06/04/2018.	JP Morgan.....	549.000	7,889	XXX	576	7,313	(6,737)			(6,737)		576		7,313	7,313	176	XXX
640268 10 8	NEKTAR THERAPEUTICS.....		..	06/25/2018.	VARIOUS.....	489.000	25,961	XXX	29,636	28,606	0			0		29,636		(3,675)	(3,675)		XXX
64110D 10 4	NETAPP INC.....		..	09/21/2018.	VARIOUS.....	1,355.000	82,968	XXX	50,091	74,959	(24,868)			(24,868)		50,091		32,878	32,878	384	XXX
64110L 10 6	NETFLIX COM INC.....		..	04/19/2018.	Investment Technology Gro.....	19.000	6,321	XXX	188	3,647	(3,459)			(3,459)		188		6,133	6,133		XXX
64125C 10 9	NEUROCRINE BIOSCIENCES INC.....		..	12/21/2018.	VARIOUS.....	1,075.000	105,847	XXX	55,570	83,409	(27,839)			(27,839)		55,570		50,277	50,277		XXX
651229 10 6	Newell Rubbermaid Inc.....		..	09/21/2018.	VARIOUS.....	145.000	3,337	XXX	4,481	4,481	0			0		4,481		(1,144)	(1,144)	84	XXX
651639 10 6	Newmont Mining Corp.....		..	05/21/2018.	VARIOUS.....	2,260.000	88,384	XXX	83,617	84,795	(1,178)			(1,178)		83,617		4,768	4,768	124	XXX
65339F 10 1	NEXTERA ENERGY INC COM.....		..	04/19/2018.	Investment Technology Gro.....	18.000	2,925	XXX	731	2,811	(2,080)			(2,080)		731		2,194	2,194	20	XXX
654106 10 3	Nike Inc CL B.....		..	06/15/2018.	VARIOUS.....	89.000	5,985	XXX	855	5,567	(4,712)			(4,712)		855		5,130	5,130	33	XXX
65473P 10 5	Nisource Inc.....		..	04/19/2018.	Investment Technology Gro.....	53.000	1,271	XXX	(125)	1,361	(1,486)			(1,486)		(125)		1,397	1,397	10	XXX
655044 10 5	Noble Energy Inc.....		..	04/19/2018.	Investment Technology Gro.....	37.000	1,251	XXX	1,078	1,078	0			0		1,078		173	173	4	XXX
655663 10 2	NORDSON CORP.....		..	12/12/2018.	VARIOUS.....	300.000	37,843	XXX	36,209	43,920	(7,711)			(7,711)		36,209		1,634	1,634	359	XXX
655844 10 8	Norfolk Southern Corp.....		..	12/21/2018.	VARIOUS.....	29.000	4,354	XXX	1,086	4,202	(3,116)			(3,116)		1,086		3,269	3,269	53	XXX
665859 10 4	Northern Trust Corp.....		..	06/15/2018.	Goldman Sachs.....	9.000	962	XXX	357	899	(542)			(542)		357		605	605	8	XXX
666807 10 2	Northrop Grumman Corp.....		..	04/19/2018.	Investment Technology Gro.....	7.000	2,506	XXX	279	2,148	(1,869)			(1,869)		279		2,227	2,227	8	XXX
670346 10 5	Nucor Corp.....		..	04/19/2018.	Investment Technology Gro.....	15.000	977	XXX	605	954	(349)			(349)		605		372	372	7	XXX
670704 10 5	NUVASIVE INC.....		..	12/18/2018.	VARIOUS.....	262.000	13,722	XXX	15,324	15,324	0			0		15,324		(1,602)	(1,602)		XXX
67066G 10 4	Nvidia Corp.....		..	04/19/2018.	Investment Technology Gro.....	24.000	5,497	XXX	194	4,644	(4,450)			(4,450)		194		5,303	5,303	4	XXX
67103H 10 7	O REILLY AUTOMOTIVE INC NEW.....		..	12/14/2018.	VARIOUS.....	209.000	58,360	XXX	46,281	50,273	(3,992)	0		(3,992)		46,281		12,079	12,079		XXX
674599 10 5	Occidental Petroleum Corp.....		..	12/21/2018.	VARIOUS.....	52.000	3,567	XXX	1,892	3,830	(1,938)			(1,938)		1,892		1,675	1,675	117	XXX
679295 10 5	OKTA INC.....		..	10/18/2018.	VARIOUS.....	95.000	5,500	XXX	3,158		0			0		3,158		2,342	2,342		XXX
680223 10 4	OLD REP INTL CORP.....		..	04/19/2018.	Instinet.....	215.000	4,631	XXX	4,558		0			0		4,558		73	73	42	XXX
681116 10 9	OLLIES BARGAIN OUTLT HLDGS INC.....		..	04/05/2018.	VARIOUS.....	296.000	16,880	XXX	7,400	15,762	(8,362)			(8,362)		7,400		9,480	9,480		XXX
68213N 10 9	OMNICELL INC.....		..	05/01/2018.	VARIOUS.....	480.000	21,688	XXX	23,280	23,280	0			0		23,280		(1,592)	(1,592)		XXX
681919 10 6	Omnicom Group.....		..	09/21/2018.	JP Morgan.....	15.000	1,064	XXX	404	1,092	(689)			(689)		404		660	660	27	XXX
682680 10 3	ONEOK INC NEW.....		..	04/19/2018.	Investment Technology Gro.....	16.000	956	XXX	395	855	(461)			(461)		395		561	561	12	XXX
68389X 10 5	Oracle Corp.....		..	12/28/2018.	VARIOUS.....	1,061.000	49,832	XXX	15,108	50,164	(35,056)			(35,056)		15,108		34,724	34,724	663	XXX
69331C 10 8	P G & E Corp.....		..	04/19/2018.	Investment Technology Gro.....	26.000	1,209	XXX	1,166	1,166	0			0		1,166		43	43		XXX
693718 10 8	Paccar Inc.....		..	09/21/2018.	VARIOUS.....	37.000	2,615	XXX	1,058	2,630	(1,572)			(1,572)		1,058		1,557	1,557	62	XXX
701094 10 4	Parker Hannifin Corp.....		..	04/19/2018.	Investment Technology Gro.....	9.000	1,585	XXX	395	1,796	(1,401)			(1,401)		395		1,191	1,191	6	XXX
703395 10 3	PATTERSON COMPANIES INC.....		..	03/16/2018.	Goldman Sachs.....	172.000	4,114	XXX	3,888	6,214	(2,326)			(2,326)		3,888		226	226	45	XXX
704326 10 7	Paychex Inc.....		..	04/19/2018.	Investment Technology Gro.....	25.000	1,523	XXX	657	1,702	(1,045)			(1,045)		657		866	866	13	XXX
70432V 10 2	PAYCOM SOFTWARE INC.....		..	09/18/2018.	VARIOUS.....	462.000	64,787	XXX	22,527	37,112	(14,585)			(14,585)		22,527		42,260	42,260		XXX
70450Y 10 3	PAYPAL HLDGS INC.....		..	06/15/2018.	VARIOUS.....	65.000	5,246	XXX	1,198	4,785	(3,588)	0		(3,588)		1,198		4,049	4,049		XXX
70975L 10 7	PENUMBRA INC.....		..	01/05/2018.	Robert W Baird & Co.....	314.000	26,673	XXX	27,267	29,547	(2,281)			(2,281)		27,267		(594)	(594)		XXX
713448 10 8	Pepsico Inc.....		..	04/19/2018.	Investment Technology Gro.....	69.000	7,283	XXX	3,089	8,274	(5,185)			(5,185)		3,089		4,194	4,194	111	XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
714046	10	9		11/06/2018.	VARIOUS.....	.....365.000	.....29,916	XXX	.....19,274	.....26,689	.....(7,415)	.....	.....	.....(7,415)	.....	.....19,274	.....	.....10,642	.....10,642	.....99	XXX
717081	10	3		12/21/2018.	VARIOUS.....	.....478.000	.....17,963	XXX	.....8,370	.....17,313	.....(8,943)	.....	.....	.....(8,943)	.....	.....8,370	.....	.....9,593	.....9,593	.....303	XXX
718172	10	9		04/19/2018.	Investment Technology Gro.....	.....69.000	.....5,908	XXX	.....2,110	.....7,290	.....(5,180)	.....	.....	.....(5,180)	.....	.....2,110	.....	.....3,799	.....3,799	.....148	XXX
718546	10	4		04/19/2018.	VARIOUS.....	.....52.000	.....5,245	XXX	.....1,180	.....5,260	.....(4,080)	.....	.....	.....(4,080)	.....	.....1,180	.....	.....4,066	.....4,066	.....18	XXX
720190	20	6		04/19/2018.	Instinet.....	.....300.000	.....5,190	XXX	.....5,883	.....5,883	.....	.....	.....	.....0	.....	.....5,883	.....	.....(693)	.....(693)	.....283	XXX
72348P	10	4		09/27/2018.	VARIOUS.....	.....2,650.000	.....153,842	XXX	.....120,877	.....157,596	.....(36,719)	.....	.....	.....(36,719)	.....	.....120,877	.....	.....32,965	.....32,965	.....1,749	XXX
723787	10	7		04/19/2018.	Investment Technology Gro.....	.....9.000	.....1,759	XXX	.....146	.....1,556	.....(1,410)	.....	.....	.....(1,410)	.....	.....146	.....	.....1,613	.....1,613	.....1	XXX
729132	10	0		12/28/2018.	VARIOUS.....	.....1,865.000	.....98,611	XXX	.....61,047	.....113,243	.....(52,195)	.....	.....	.....(52,195)	.....	.....61,047	.....	.....37,564	.....37,564	.....	XXX
693475	10	5		09/21/2018.	VARIOUS.....	.....38.000	.....5,654	XXX	.....2,006	.....5,483	.....(3,477)	.....	.....	.....(3,477)	.....	.....2,006	.....	.....3,648	.....3,648	.....56	XXX
73278L	10	5		12/31/2018.	VARIOUS.....	.....150.000	.....22,203	XXX	.....8,191	.....19,448	.....(11,257)	.....	.....	.....(11,257)	.....	.....8,191	.....	.....14,012	.....14,012	.....84	XXX
737446	10	4		11/09/2018.	Investment Technology Gro.....	.....100.000	.....9,159	XXX	.....7,641	.....	.....	.....	.....	.....0	.....	.....7,641	.....	.....1,518	.....1,518	.....	XXX
693506	10	7		09/21/2018.	VARIOUS.....	.....36.000	.....4,012	XXX	.....764	.....4,206	.....(3,442)	.....	.....	.....(3,442)	.....	.....764	.....	.....3,249	.....3,249	.....37	XXX
69351T	10	6		04/19/2018.	Investment Technology Gro.....	.....35.000	.....989	XXX	.....980	.....1,083	.....(103)	.....	.....	.....(103)	.....	.....980	.....	.....9	.....9	.....28	XXX
69354M	10	8		07/18/2018.	VARIOUS.....	.....190.000	.....18,873	XXX	.....7,969	.....17,303	.....(9,334)	.....	.....	.....(9,334)	.....	.....7,969	.....	.....10,904	.....10,904	.....	XXX
74005P	10	4		10/31/2018.	VARIOUS.....	.....610.000	.....41,330	XXX	.....46,694	.....94,355	.....(47,661)	.....	.....	.....(47,661)	.....	.....46,694	.....	.....(5,363)	.....(5,363)	.....1,480	XXX
74051N	10	2		06/22/2018.	VARIOUS.....	.....2,975.000	.....103,954	XXX	.....86,840	.....86,840	.....	.....	.....	.....0	.....	.....86,840	.....	.....17,113	.....17,113	.....	XXX
741503	40	3		02/26/2018.	Direct.....	.....104.000	.....46,128	XXX	.....48,425	.....180,725	.....(132,300)	.....	.....	.....(132,300)	.....	.....48,425	.....	.....(2,297)	.....(2,297)	.....	XXX
742718	10	9		09/21/2018.	VARIOUS.....	.....170.000	.....13,158	XXX	.....5,711	.....15,620	.....(9,908)	.....(0)	.....	.....(9,908)	.....	.....5,711	.....	.....7,447	.....7,447	.....149	XXX
743315	10	3		11/07/2018.	VARIOUS.....	.....879.000	.....59,685	XXX	.....28,834	.....49,505	.....(20,671)	.....	.....	.....(20,671)	.....	.....28,834	.....	.....30,851	.....30,851	.....989	XXX
74340W	10	3		04/19/2018.	Investment Technology Gro.....	.....24.000	.....1,565	XXX	.....686	.....1,548	.....(862)	.....	.....	.....(862)	.....	.....686	.....	.....879	.....879	.....12	XXX
743424	10	3		09/17/2018.	VARIOUS.....	.....106.000	.....12,546	XXX	.....5,640	.....9,414	.....(3,774)	.....0	.....	.....(3,774)	.....	.....5,640	.....	.....6,907	.....6,907	.....	XXX
744320	10	2		09/21/2018.	VARIOUS.....	.....27.000	.....2,865	XXX	.....817	.....3,104	.....(2,287)	.....	.....	.....(2,287)	.....	.....817	.....	.....2,048	.....2,048	.....44	XXX
69370C	10	0		09/20/2018.	VARIOUS.....	.....754.000	.....72,046	XXX	.....26,193	.....45,821	.....(19,628)	.....	.....	.....(19,628)	.....	.....26,193	.....	.....45,853	.....45,853	.....	XXX
744573	10	6		09/20/2018.	VARIOUS.....	.....2,681.000	.....135,445	XXX	.....115,997	.....138,072	.....(22,074)	.....	.....	.....(22,074)	.....	.....115,997	.....	.....19,448	.....19,448	.....1,598	XXX
74460D	10	9		04/19/2018.	Investment Technology Gro.....	.....8.000	.....1,550	XXX	.....684	.....1,672	.....(988)	.....	.....	.....(988)	.....	.....684	.....	.....866	.....866	.....16	XXX
745867	10	1		04/19/2018.	Investment Technology Gro.....	.....39.000	.....1,121	XXX	.....246	.....1,297	.....(1,051)	.....	.....	.....(1,051)	.....	.....246	.....	.....875	.....875	.....7	XXX
74587V	10	7		06/25/2018.	VARIOUS.....	.....138.000	.....7,108	XXX	.....13,641	.....13,641	.....	.....	.....	.....0	.....	.....13,641	.....	.....(6,533)	.....(6,533)	.....	XXX
693656	10	0		10/10/2018.	VARIOUS.....	.....535.000	.....74,367	XXX	.....48,737	.....73,407	.....(24,670)	.....	.....	.....(24,670)	.....	.....48,737	.....	.....25,630	.....25,630	.....49	XXX
747525	10	3		11/16/2018.	VARIOUS.....	.....642.000	.....37,964	XXX	.....25,330	.....41,101	.....(15,771)	.....	.....	.....(15,771)	.....	.....25,330	.....	.....12,634	.....12,634	.....1,081	XXX
751212	10	1		06/21/2018.	VARIOUS.....	.....180.000	.....23,607	XXX	.....15,565	.....18,664	.....(3,099)	.....	.....	.....(3,099)	.....	.....15,565	.....	.....8,043	.....8,043	.....180	XXX
75281A	10	9		06/15/2018.	Goldman Sachs.....	.....475.000	.....7,595	XXX	.....8,104	.....8,104	.....	.....	.....	.....0	.....	.....8,104	.....	.....(509)	.....(509)	.....19	XXX
754730	10	9		04/19/2018.	Investment Technology Gro.....	.....11.000	.....968	XXX	.....857	.....982	.....(125)	.....	.....	.....(125)	.....	.....857	.....	.....111	.....111	.....6	XXX
755111	50	7		04/19/2018.	Investment Technology Gro.....	.....14.000	.....3,193	XXX	.....553	.....2,630	.....(2,077)	.....	.....	.....(2,077)	.....	.....553	.....	.....2,640	.....2,640	.....11	XXX
75606N	10	9		06/25/2018.	VARIOUS.....	.....153.000	.....8,317	XXX	.....3,088	.....6,778	.....(3,690)	.....	.....	.....(3,690)	.....	.....3,088	.....	.....5,229	.....5,229	.....	XXX
756577	10	2		11/29/2018.	VARIOUS.....	.....831.000	.....130,539	XXX	.....77,091	.....84,791	.....(24,765)	.....	.....	.....(24,765)	.....	.....77,091	.....	.....53,448	.....53,448	.....	XXX
75886F	10	7		04/19/2018.	Investment Technology Gro.....	.....5.000	.....1,579	XXX	.....1,076	.....1,880	.....(804)	.....	.....	.....(804)	.....	.....1,076	.....	.....503	.....503	.....	XXX
7591EP	10	0		11/23/2018.	VARIOUS.....	.....301.000	.....5,349	XXX	.....1,294	.....5,201	.....(3,907)	.....	.....	.....(3,907)	.....	.....1,294	.....	.....4,055	.....4,055	.....88	XXX
760759	10	0		04/19/2018.	Investment Technology Gro.....	.....15.000	.....988	XXX	.....364	.....1,014	.....(650)	.....	.....	.....(650)	.....	.....364	.....	.....624	.....624	.....10	XXX
761152	10	7		04/19/2018.	Investment Technology Gro.....	.....14.000	.....1,405	XXX	.....1,088	.....1,186	.....(98)	.....	.....	.....(98)	.....	.....1,088	.....	.....317	.....317	.....5	XXX
76680R	20	6		09/19/2018.	VARIOUS.....	.....173.000	.....14,072	XXX	.....5,885	.....8,373	.....(2,488)	.....	.....	.....(2,488)	.....	.....5,885	.....	.....8,187	.....8,187	.....	XXX
773903	10	9		09/21/2018.	VARIOUS.....	.....15.000	.....2,749	XXX	.....484	.....2,945	.....(2,462)	.....	.....	.....(2,462)	.....	.....484	.....	.....2,266	.....2,266	.....24	XXX

SCHEDULE D - PART 4

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

E14.27

1			2		3	4	5		6	7	8	9	10					Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
					F o r e i g n									11	12	13	14	15										
						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					
CUSIP Identification			Description																									
774341	10	1	Rockwell Collins Inc.....	11/28/2018.	VARIOUS.....	342,000	48,541	XXX	20,734	46,382	(25,648)				(25,648)		20,734		27,807	27,807	449	XXX						
776696	10	6	ROPER INDS INC NEW.....	04/19/2018.	Investment Technology Gro.....	5,000	1,400	XXX	262	1,295	(1,033)				(1,033)		262		1,138	1,138	2	XXX						
778296	10	3	Ross Stores Inc.....	12/18/2018.	VARIOUS.....	1,109,000	91,424	XXX	59,673	88,997	(29,325)	(0)			(29,325)		59,673		31,752	31,752	848	XXX						
78409V	10	4	S&P GLOBAL INC.....	05/30/2018.	VARIOUS.....	534,000	102,600	XXX	35,697	90,460	(54,762)				(54,762)		35,697		66,902	66,902	267	XXX						
78667J	10	8	SAGE THERAPEUTICS INC.....	04/04/2018.	VARIOUS.....	71,000	10,186	XXX	3,625	11,694	(8,069)				(8,069)		3,625		6,561	6,561		XXX						
79466L	30	2	SALESFORCE COM INC.....	04/19/2018.	Investment Technology Gro.....	31,000	3,845	XXX	248	3,169	(2,921)				(2,921)		248		3,597	3,597		XXX						
803607	10	0	SAREPTA THERAPEUTICS INC.....	06/26/2018.	VARIOUS.....	166,000	22,572	XXX	4,638	9,236	(4,599)				(4,599)		4,638		17,934	17,934		XXX						
817610G	10	4	SBA COMMUNICATIONS CORP NEW.....	12/31/2018.	VARIOUS.....	594,000	99,140	XXX	36,912	97,036	(60,124)	(0)			(60,124)		36,912		62,228	62,228		XXX						
806407	10	2	SCHEIN HENRY INC.....	09/21/2018.	VARIOUS.....	26,000	2,005	XXX	1,817	1,817					0		1,817		188	188		XXX						
810186	10	6	SCOTTS MIRACLE GRO CO.....	03/13/2018.	VARIOUS.....	600,000	55,046	XXX	56,154	64,194	(8,040)				(8,040)		56,154		(1,108)	(1,108)	278	XXX						
811065	10	1	SCRIPPS NETWORKS INTERACT INC.....	03/08/2018.	VARIOUS.....	202,000	18,213	XXX	10,919	17,247	(6,328)				(6,328)		10,919		7,294	7,294	61	XXX						
81211K	10	0	Sealed Air Corp.....	06/15/2018.	Goldman Sachs.....	46,000	2,025	XXX	687	2,268	(1,581)				(1,581)		687		1,338	1,338	10	XXX						
816851	10	9	Sempra Energy.....	04/19/2018.	Investment Technology Gro.....	18,000	1,986	XXX	889	1,925	(1,035)				(1,035)		889		1,097	1,097	31	XXX						
81761R	10	9	SERVICEMASTER GLOBAL HLDGS INC.....	10/05/2018.	VARIOUS.....	1,375,000	76,482	XXX	51,589	70,496	(18,907)				(18,907)		51,589		24,893	24,893		XXX						
824348	10	6	Sherwin Williams Co/The.....	09/21/2018.	VARIOUS.....	5,000	2,128	XXX	146	2,050	(1,904)				(1,904)		146		1,983	1,983	8	XXX						
82669G	10	4	SIGNATURE BK NEW YORK N Y.....	07/20/2018.	VARIOUS.....	575,000	73,651	XXX	74,490	78,925	(4,434)				(4,434)		74,490		(839)	(839)		XXX						
828806	10	9	Simon Property Group Inc.....	04/19/2018.	Investment Technology Gro.....	12,000	1,803	XXX	576	2,061	(1,484)				(1,484)		576		1,227	1,227	23	XXX						
83088M	10	2	SKYWORKS SOLUTIONS INC.....	09/21/2018.	VARIOUS.....	22,000	2,045	XXX	1,643	2,089	(446)				(446)		1,643		402	402	15	XXX						
78440X	10	1	SL GREEN RLTY CORP.....	04/19/2018.	VARIOUS.....	57,000	5,478	XXX	5,753	5,753					0		5,753		(275)	(275)	84	XXX						
78454L	10	0	SM ENERGY CO.....	06/04/2018.	VARIOUS.....	3,670,000	82,704	XXX	81,034	81,034					0		81,034		1,671	1,671	172	XXX						
833551	10	4	SNYDERS-LANCE INC.....	01/31/2018.	MLPF & S/Fixed Income.....	1,125,000	56,267	XXX	34,491	56,340	(21,849)				(21,849)		34,491		21,776	21,776		XXX						
842587	10	7	Southern Co.....	04/19/2018.	Investment Technology Gro.....	55,000	2,507	XXX	1,909	2,645	(736)				(736)		1,909		599	599	32	XXX						
844741	10	8	Southwest Airlines.....	09/21/2018.	VARIOUS.....	84,000	4,930	XXX	719	5,498	(4,779)				(4,779)		719		4,211	4,211	36	XXX						
78462F	10	3	SPDR Trust Series 1.....	09/17/2018.	Investment Technology Gro.....	1,280,000	349,987	XXX	272,373	341,581	(69,208)				(69,208)		272,373		77,615	77,615	3,482	XXX						
854502	10	1	STANLEY BLACK & DECKER INC.....	04/19/2018.	Investment Technology Gro.....	9,000	1,391	XXX	305	1,527	(1,222)				(1,222)		305		1,086	1,086	6	XXX						
855244	10	9	Starbucks Corp.....	11/30/2018.	VARIOUS.....	409,000	25,777	XXX	1,935	23,489	(21,554)				(21,554)		1,935		23,842	23,842	413	XXX						
857477	10	3	State Street Corp.....	04/19/2018.	VARIOUS.....	29,000	3,053	XXX	1,141	2,831	(1,690)				(1,690)		1,141		1,913	1,913	20	XXX						
858912	10	8	STERICYCLE INC.....	11/30/2018.	Goldman Sachs.....	180,000	8,653	XXX	12,238	12,238					0		12,238		(3,585)	(3,585)		XXX						
860630	10	2	STIFEL FINL CORP.....	04/19/2018.	Instinet.....	65,000	3,845	XXX	4,403						0		4,403		(558)	(558)	8	XXX						
863667	10	1	Stryker Corp.....	09/21/2018.	VARIOUS.....	31,000	5,278	XXX	1,238	4,800	(3,562)				(3,562)		1,238		4,040	4,040	37	XXX						
867914	10	3	Suntrust Banks Inc.....	12/21/2018.	VARIOUS.....	59,000	3,399	XXX	1,044	3,811	(2,767)				(2,767)		1,044		2,354	2,354	66	XXX						
78486Q	10	1	SVB FINL GROUP.....	04/19/2018.	Investment Technology Gro.....	4,000	996	XXX	1,055						0		1,055		(59)	(59)		XXX						
871503	10	8	Symantec Corp.....	04/19/2018.	Investment Technology Gro.....	42,000	1,169	XXX	568	1,179	(611)				(611)		568		601	601	3	XXX						
87165B	10	3	SYNCHRONY FINL.....	12/21/2018.	VARIOUS.....	1,593,000	54,397	XXX	51,232	61,506	(10,274)				(10,274)		51,232		3,165	3,165	391	XXX						
871607	10	7	SYNOPSYS INC.....	04/19/2018.	Instinet.....	55,000	4,627	XXX	4,850						0		4,850		(223)	(223)		XXX						
87161C	50	1	SYNOVUS FINL CORP.....	07/27/2018.	VARIOUS.....	1,073,000	53,756	XXX	24,612	51,440	(26,828)				(26,828)		24,612		29,144	29,144	697	XXX						
871829	10	7	Sysco Corp.....	04/19/2018.	Investment Technology Gro.....	20,000	1,231	XXX	459	1,215	(756)				(756)		459		773	773	7	XXX						
74144T	10	8	T Rowe Price Group Inc.....	04/19/2018.	Investment Technology Gro.....	9,000	979	XXX	427	944	(517)				(517)		427		552	552	6	XXX						
87336U	10	5	TABLEAU SOFTWARE INC.....	12/18/2018.	VARIOUS.....	634,000	72,491	XXX	39,598	30,033	(11,740)	0			(11,740)		39,598		32,893	32,893		XXX						
874054	10	9	TAKE-TWO INTERACTIVE SOFTWARE.....	09/19/2018.	VARIOUS.....	103,000	12,466	XXX	4,446	10,319	(6,839)	0			(6,839)		4,446		8,020	8,020		XXX						
876030	10	7	TAPESTRY INC.....	04/19/2018.	Investment Technology Gro.....	25,000	1,332	XXX	700	1,106	(406)				(406)		700		632	632	17	XXX						
87612G	10	1	TARGA RES CORP.....	01/19/2018.	VARIOUS.....	955,000	47,791	XXX	41,799	46,241	(4,442)				(4,442)		41,799		5,991	5,991		XXX						

SCHEDULE D - PART 4

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

E14.28

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
87612E 10 6	Target Corp.....			06/15/2018.	VARIOUS.....	45.000	3,275	XXX	1,554	2,936	(1,382)			(1,382)		1,554		1,721	1,721	36	XXX
87236Y 10 8	TD AMERITRADE HLDG CORP.....			12/07/2018.	VARIOUS.....	500.000	27,298	XXX	18,747	25,565	(6,818)			(6,818)		18,747		8,551	8,551	160	XXX
87918A 10 5	TELADOC INC.....			10/11/2018.	VARIOUS.....	682.000	43,054	XXX	19,231	23,768	(4,537)			(4,537)		19,231		23,823	23,823		XXX
880770 10 2	Teradyne Inc.....			04/23/2018.	VARIOUS.....	1,080.000	47,201	XXX	34,888	45,220	(10,331)			(10,331)		34,888		12,312	12,312	64	XXX
880779 10 3	Terex Corp.....			08/01/2018.	VARIOUS.....	3,040.000	123,612	XXX	126,538	146,589	(20,051)			(20,051)		126,538		(2,926)	(2,926)	584	XXX
881569 10 7	TESARO INC.....			01/30/2018.	VARIOUS.....	625.000	43,262	XXX	51,794	51,794						51,794		(8,531)	(8,531)		XXX
882508 10 4	Texas Instruments Inc.....			12/21/2018.	VARIOUS.....	59.000	5,758	XXX	916	6,162	(5,246)			(5,246)		916		4,842	4,842	77	XXX
883203 10 1	Textron Inc.....			09/21/2018.	VARIOUS.....	30.000	2,059	XXX	416	1,698	(1,282)			(1,282)		416		1,643	1,643	2	XXX
883556 10 2	Thermo Electron Corp.....			04/19/2018.	Investment Technology Gro.....	19.000	4,123	XXX	588	3,608	(3,020)			(3,020)		588		3,534	3,534	6	XXX
887317 30 3	TIME WARNER INC.....			06/15/2018.	VARIOUS.....	1,653.000	142,628	XXX	49,899	151,200	(101,301)			(101,301)		49,899		92,729	92,729	1,331	XXX
887389 10 4	TIMKEN CO.....			04/19/2018.	Instinet.....	55.000	2,587	XXX	2,630							2,630		(43)	(43)		XXX
872540 10 9	TJX Companies Inc.....			04/19/2018.	Investment Technology Gro.....	36.000	2,975	XXX	370	2,753	(2,382)			(2,382)		370		2,604	2,604	11	XXX
889478 10 3	TOLL BROTHERS INC.....			05/22/2018.	VARIOUS.....	740.000	29,904	XXX	26,935	35,535	(8,599)			(8,599)		26,935		2,969	2,969	141	XXX
891027 10 4	Torchmark Corp.....			04/19/2018.	Investment Technology Gro.....	11.000	959	XXX	197	998	(801)			(801)		197		763	763	2	XXX
891906 10 9	TOTAL SYS SVCS INC.....			04/19/2018.	Investment Technology Gro.....	11.000	968	XXX	154	870	(716)			(716)		154		814	814	3	XXX
892356 10 6	TRACTOR SUPPLY CO.....			06/15/2018.	Goldman Sachs.....	13.000	967	XXX	934	972	(37)			(37)		934		33	33	8	XXX
893641 10 0	TRANSDIGM GROUP INC.....			12/31/2018.	VARIOUS.....	175.000	55,778	XXX	39,518	48,059	(8,541)			(8,541)		39,518		16,260	16,260		XXX
89400J 10 7	TRANSUNION.....			11/30/2018.	VARIOUS.....	425.000	26,442	XXX	19,748	23,358	(3,610)			(3,610)		19,748		6,694	6,694	56	XXX
89417E 10 9	Travelers Cos Inc.....			09/21/2018.	VARIOUS.....	22.000	2,988	XXX	904	2,984	(2,080)			(2,080)		904		2,084	2,084	23	XXX
89531P 10 5	TREX CO INC.....			12/17/2018.	VARIOUS.....	1,800.000	138,363	XXX	15,112	114,351	(99,240)			(99,240)		15,112		123,251	123,251		XXX
896522 10 9	TRINITY INDS INC.....			11/05/2018.	VARIOUS.....	115.000	34,950	XXX	35,433							35,433		(483)	(483)		XXX
896945 20 1	TRIPADVISOR INC.....			09/21/2018.	JP Morgan.....	21.000	1,050	XXX	724	724						724		327	327		XXX
90130A 10 1	TWENTY FIRST CENTY FOX INC.....			04/19/2018.	Investment Technology Gro.....	49.000	1,822	XXX	762	1,692	(930)			(930)		762		1,061	1,061	9	XXX
90184L 10 2	TWITTER INC.....			07/09/2018.	VARIOUS.....	4,025.000	139,238	XXX	82,387	96,640	(14,253)			(14,253)		82,387		56,850	56,850		XXX
902252 10 5	TYLER TECHNOLOGIES INC.....			11/13/2018.	VARIOUS.....	425.000	88,232	XXX	63,721	75,246	(11,525)			(11,525)		63,721		24,510	24,510		XXX
902494 10 3	TYSON FOODS INC.....			05/07/2018.	VARIOUS.....	469.000	34,036	XXX	32,566	38,022	(5,455)			(5,455)		32,566		1,470	1,470	100	XXX
90384S 30 3	ULTA SALON COSMETCS & FRAG INC.....			11/20/2018.	VARIOUS.....	258.000	68,516	XXX	56,341	57,704	(1,363)			(1,363)		56,341		12,175	12,175		XXX
90385D 10 7	ULTIMATE SOFTWARE GROUP INC.....			08/30/2018.	VARIOUS.....	179.000	50,679	XXX	23,882	39,063	(15,181)			(15,181)		23,882		26,797	26,797		XXX
904311 20 6	UNDER ARMOUR INC.....			04/19/2018.	Investment Technology Gro.....	69.000	966	XXX	919	919						919		47	47		XXX
907818 10 8	Union Pacific Corp.....			09/21/2018.	VARIOUS.....	113.000	17,627	XXX	2,271	15,153	(12,883)			(12,883)		2,271		15,357	15,357	139	XXX
910047 10 9	UNITED CONTL HLDGS INC.....			09/21/2018.	VARIOUS.....	57.000	4,355	XXX	3,265	3,842	(577)			(577)		3,265		1,090	1,090		XXX
911312 10 6	United Parcel Service CL B.....			04/19/2018.	Investment Technology Gro.....	35.000	3,838	XXX	1,931	4,170	(2,240)			(2,240)		1,931		1,908	1,908	32	XXX
911363 10 9	UNITED RENTALS INC.....			03/02/2018.	Investment Technology Gro.....	200.000	35,034	XXX	24,075	34,382	(10,307)			(10,307)		24,075		10,959	10,959		XXX
913017 10 9	United Technologies Corp.....			12/14/2018.	VARIOUS.....	32.340	4,004	XXX	1,667	4,126	(2,459)			(2,459)		1,667		2,337	2,337	23	XXX
91324P 10 2	Unitedhealth Group Inc.....			04/19/2018.	Investment Technology Gro.....	44.000	10,373	XXX	1,170	9,700	(8,530)			(8,530)		1,170		9,202	9,202	33	XXX
913903 10 0	UNIVERSAL HLTH SVCS INC.....			04/19/2018.	Investment Technology Gro.....	8.000	972	XXX	851	907	(56)			(56)		851		121	121	1	XXX
91529Y 10 6	Unumprovident Corp.....			04/19/2018.	VARIOUS.....	1,130.000	56,049	XXX	51,951	62,026	(10,075)			(10,075)		51,951		4,099	4,099	260	XXX
902973 30 4	US Bancorp.....			09/21/2018.	VARIOUS.....	133.000	7,015	XXX	2,994	7,126	(4,132)			(4,132)		2,994		4,021	4,021	94	XXX
912008 10 9	US FOODS HLDG CORP.....			11/01/2018.	VARIOUS.....	2,720.000	86,398	XXX	74,647	86,850	(12,202)			(12,202)		74,647		11,751	11,751		XXX
91913Y 10 0	VALERO ENERGY CORP NEW.....			09/21/2018.	VARIOUS.....	33.000	3,607	XXX	462	3,033	(2,571)			(2,571)		462		3,144	3,144	41	XXX
92210H 10 5	VANTIV INC.....			01/16/2018.	Direct.....	850.000	49,246	XXX	44,572	62,518	(17,945)			(17,945)		44,572		4,674	4,674		XXX
922417 10 0	VEECO INSTRS INC DEL.....			05/03/2018.	VARIOUS.....	1,096.000	17,994	XXX	16,276	16,276						16,276		1,718	1,718		XXX

SCHEDULE D - PART 4

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

E14.29

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
92276F 10 0	VENTAS INC.....		..	04/19/2018.	Investment Technology Gro.....	34.000	1,625	XXX	1,627	2,040	(413)			(413)		1,627		(2)	(2)	54	XXX
92343X 10 0	VERINT SYS INC.....		..	09/06/2018.	VARIOUS.....	305.000	14,562	XXX	12,764	12,764				0		12,764		1,798	1,798		XXX
92343E 10 2	VERISIGN INC.....		..	04/19/2018.	Investment Technology Gro.....	8.000	1,001	XXX	153	916	(763)			(763)		153		849	849		XXX
92345Y 10 6	VERISK ANALYTICS INC.....		..	11/26/2018.	VARIOUS.....	500.000	58,989	XXX	33,552	48,000	(14,448)			(14,448)		33,552		25,436	25,436		XXX
92343V 10 4	Verizon Communications Inc.....		..	04/19/2018.	Investment Technology Gro.....	174.000	8,425	XXX	5,383	9,210	(3,827)			(3,827)		5,383		3,042	3,042	184	XXX
92532F 10 0	VERTEX PHARMACEUTICALS INC.....		..	11/15/2018.	VARIOUS.....	409.000	72,242	XXX	31,208	61,293	(30,084)			(30,084)		31,208		41,034	41,034		XXX
918204 10 8	VF Corp.....		..	04/19/2018.	Investment Technology Gro.....	18.000	1,400	XXX	246	1,332	(1,086)			(1,086)		246		1,153	1,153	8	XXX
92826C 83 9	VISA INC.....		..	12/21/2018.	VARIOUS.....	104.000	12,979	XXX	1,830	11,858	(10,028)			(10,028)		1,830		11,149	11,149	32	XXX
928298 10 8	VISHAY INTERTECHNOLOGY INC.....		..	07/27/2018.	VARIOUS.....	3,691.000	87,133	XXX	39,708	76,588	(36,881)			(36,881)		39,708		47,425	47,425	483	XXX
92839U 20 6	VISTEON CORP.....		..	01/25/2018.	VARIOUS.....	268.000	35,522	XXX	24,935	33,538	(8,603)			(8,603)		24,935		10,588	10,588		XXX
92840M 10 2	VISTRA ENERGY CORP.....		..	07/03/2018.	VARIOUS.....	2,855.000	66,044	XXX	51,807	52,304	(497)			(497)		51,807		14,237	14,237		XXX
929160 10 9	Vulcan Materials Co.....		..	04/19/2018.	Investment Technology Gro.....	13.000	1,499	XXX	512	1,669	(1,157)			(1,157)		512		988	988	4	XXX
92927K 10 2	WABCO HLDGS INC.....		..	09/21/2018.	VARIOUS.....	50.000	6,438	XXX	5,294	7,175	(1,881)			(1,881)		5,294		1,145	1,145		XXX
930427 10 9	WAGeworks INC.....		..	03/02/2018.	Bernstein Sanford C & Co.....	260.000	11,347	XXX	16,120	16,120				0		16,120		(4,773)	(4,773)		XXX
931142 10 3	Wal Mart Stores Inc.....		..	09/21/2018.	VARIOUS.....	91.000	8,121	XXX	4,864	8,986	(4,122)			(4,122)		4,864		3,257	3,257	101	XXX
931427 10 8	WALGREENS BOOTS ALLIANCE INC.....		..	12/21/2018.	VARIOUS.....	143.000	9,556	XXX	5,129	10,385	(5,255)			(5,255)		5,129		4,426	4,426	157	XXX
254687 10 6	Walt Disney Co The.....		..	06/15/2018.	VARIOUS.....	85.000	8,694	XXX	1,929	9,138	(7,210)			(7,210)		1,929		6,766	6,766	104	XXX
94106L 10 9	Waste Management Inc.....		..	09/21/2018.	VARIOUS.....	30.000	2,575	XXX	730	2,589	(1,859)	0		(1,859)		730		1,845	1,845	24	XXX
941848 10 3	Waters Corp.....		..	04/19/2018.	Investment Technology Gro.....	5.000	1,037	XXX	183	966	(783)			(783)		183		854	854		XXX
942622 20 0	WATSCO INC.....		..	05/03/2018.	VARIOUS.....	350.000	60,945	XXX	49,138	59,514	(10,376)			(10,376)		49,138		11,807	11,807	800	XXX
949746 10 1	Wells Fargo & Company.....		..	12/21/2018.	VARIOUS.....	456.000	23,037	XXX	12,307	27,666	(15,358)			(15,358)		12,307		10,729	10,729	413	XXX
95040Q 10 4	WELLTOWER INC.....		..	04/19/2018.	Investment Technology Gro.....	25.000	1,298	XXX	1,420	1,594	(174)			(174)		1,420		(122)	(122)	22	XXX
958102 10 5	WESTERN DIGITAL CORP.....		..	09/21/2018.	VARIOUS.....	31.000	2,257	XXX	1,862	2,465	(604)			(604)		1,862		395	395	40	XXX
96145D 10 5	WESTROCK CO.....		..	04/19/2018.	VARIOUS.....	129.000	8,591	XXX	7,073	8,154	(1,081)			(1,081)		7,073		1,518	1,518	55	XXX
962166 10 4	Weyerhaeuser Co.....		..	04/19/2018.	Investment Technology Gro.....	41.000	1,501	XXX	765	1,446	(680)			(680)		765		736	736	13	XXX
963320 10 6	Whirlpool Corp.....		..	06/01/2018.	VARIOUS.....	19.000	2,808	XXX	786	3,204	(2,419)			(2,419)		786		2,022	2,022	23	XXX
969457 10 0	Williams Cos Inc.....		..	04/19/2018.	Investment Technology Gro.....	56.000	1,430	XXX	628	1,707	(1,079)			(1,079)		628		802	802	19	XXX
978097 10 3	Wolverine World Wide Inc.....		..	04/16/2018.	VARIOUS.....	2,635.000	79,620	XXX	69,485	84,004	(14,519)			(14,519)		69,485		10,135	10,135	191	XXX
981558 10 9	WORLDPAY INC.....		..	11/13/2018.	VARIOUS.....	600.000	55,799	XXX	34,762					0		34,762		21,038	21,038		XXX
98212B 10 3	WPX ENERGY INC.....		..	07/11/2018.	VARIOUS.....	7,545.000	121,584	XXX	77,161	106,158	(28,997)			(28,997)		77,161		44,424	44,424		XXX
384802 10 4	WW Grainger Inc.....		..	09/21/2018.	VARIOUS.....	14.000	4,760	XXX	664	3,308	(2,644)			(2,644)		664		4,097	4,097	45	XXX
98310W 10 8	WYNDHAM WORLDWIDE CORP.....		..	05/30/2018.	VARIOUS.....	217.000	24,074	XXX	1,421	25,144	(23,722)			(23,722)		1,421		22,653	22,653	143	XXX
983134 10 7	WYNN RESORTS LTD.....		..	04/19/2018.	Investment Technology Gro.....	5.000	958	XXX	346	843	(497)			(497)		346		612	612	3	XXX
98389B 10 0	Xcel Energy Inc.....		..	04/19/2018.	Investment Technology Gro.....	43.000	1,951	XXX	859	2,069	(1,210)			(1,210)		859		1,092	1,092	26	XXX
98400J 10 8	XCERRA CORP.....		..	10/02/2018.	VARIOUS.....	3,960.000	56,622	XXX	23,958	38,768	(14,810)			(14,810)		23,958		32,664	32,664		XXX
984121 60 8	XEROX CORP.....		..	11/16/2018.	Merrill-Lynch.....	46.000	1,244	XXX	1,341					0		1,341		(97)	(97)	46	XXX
983919 10 1	Xilinx Inc.....		..	09/21/2018.	VARIOUS.....	352.000	25,136	XXX	19,332	23,732	(4,400)			(4,400)		19,332		5,804	5,804	19	XXX
988498 10 1	Yum! Brands Inc.....		..	09/21/2018.	VARIOUS.....	42.000	3,607	XXX	283	3,428	(3,144)			(3,144)		283		3,323	3,323	30	XXX
98919V 10 5	ZAYO GROUP HLDGS INC.....		..	10/04/2018.	VARIOUS.....	1,550.000	55,543	XXX	45,566	57,040	(11,474)			(11,474)		45,566		9,977	9,977		XXX
989207 10 5	ZEBRA TECHNOLOGIES CORP.....		..	12/18/2018.	Investment Technology Gro.....	40.000	6,594	XXX	6,179					0		6,179		415	415		XXX
98956P 10 2	Zimmer Holdings Inc.....		..	04/19/2018.	Investment Technology Gro.....	13.000	1,439	XXX	525	1,569	(1,043)			(1,043)		525		914	914	6	XXX
989701 10 7	Zions Bancorporation.....		..	09/21/2018.	VARIOUS.....	39.000	2,062	XXX	500	1,982	(1,482)			(1,482)		500		1,562	1,562	19	XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
98978V 10 3	ZOETIS INC.....			04/19/2018.	Investment Technology Gro.....	14.000	1,196	XXX	382	1,009	(627)			(627)		382		814	814	2	XXX
135086 10 6	CANADA GOOSE HOLDINGS INC.....		A	11/19/2018.	VARIOUS.....	744.000	42,202	XXX	14,952	23,481	(8,529)			(8,529)		14,952		27,250	27,250		XXX
443628 10 2	HUSBAY MINERALS INC.....		A	05/01/2018.	VARIOUS.....	6,110.000	49,783	XXX	49,417	53,768	(4,351)			(4,351)		49,417		365	365	18	XXX
535919 50 0	LIONS GATE ENTMTNT CORP.....		A	03/06/2018.	VARIOUS.....	3,470.000	91,073	XXX	94,436	110,138	(15,702)			(15,702)		94,436		(3,363)	(3,363)		XXX
683715 10 6	OPEN TEXT CORP.....		A	08/29/2018.	VARIOUS.....	1,700.000	64,730	XXX	52,713	60,639	(7,926)			(7,926)		52,713		12,017	12,017	337	XXX
74022D 30 8	PRECISION DRILLING CORP.....		A	04/19/2018.	Instinet.....	2,190.000	7,117	XXX	6,614	6,614				0		6,614		504	504		XXX
94106B 10 1	WASTE CONNECTIONS INC.....		A	06/11/2018.	VARIOUS.....	486.000	35,705	XXX	15,372	34,477	(19,105)			(19,105)		15,372		20,333	20,333	46	XXX
G1151C 10 1	ACCENTURE PLC IRELAND.....		C	04/19/2018.	Investment Technology Gro.....	28.000	4,328	XXX	1,490	4,287	(2,796)			(2,796)		1,490		2,838	2,838		XXX
N00985 10 6	AERCAP HOLDINGS NV.....		C	12/31/2018.	VARIOUS.....	750.000	39,837	XXX	31,208	39,458	(8,250)			(8,250)		31,208		8,629	8,629		XXX
G0177J 10 8	ALLERGAN PLC.....		C	09/21/2018.	VARIOUS.....	59.000	10,651	XXX	9,651	9,651				0		9,651		999	999	91	XXX
G02602 10 3	AMDOCS LTD.....		C	06/05/2018.	VARIOUS.....	125.000	8,298	XXX	2,681	8,185	(5,504)			(5,504)		2,681		5,617	5,617	24	XXX
G0408V 10 2	AON PLC.....		C	09/21/2018.	VARIOUS.....	28.000	4,147	XXX	829	3,752	(2,923)			(2,923)		829		3,318	3,318	16	XXX
G6095L 10 9	APTIV PLC.....		C	04/19/2018.	VARIOUS.....	96.000	8,257	XXX	7,968	8,144	(176)			(176)		7,968		289	289	21	XXX
G0585R 10 6	ASSURED GUARANTY LTD COMMON STK.....		C	06/04/2018.	VARIOUS.....	275.000	9,930	XXX	7,020	9,314	(2,294)			(2,294)		7,020		2,910	2,910	27	XXX
G0684D 10 7	ATHENE HLDG LTD.....		C	04/19/2018.	Instinet.....	115.000	5,674	XXX	5,947	5,947				0		5,947		(273)	(273)		XXX
G06242 10 4	ATLASSIAN CORP PLC.....		C	12/21/2018.	VARIOUS.....	525.000	42,504	XXX	19,769	23,898	(4,129)	0		(4,129)		19,769		22,734	22,734		XXX
G0692U 10 9	Axis Capital Holdings Ltd.....		C	06/07/2018.	VARIOUS.....	1,375.000	76,673	XXX	69,108	69,108				0		69,108		7,566	7,566	936	XXX
Y09827 10 9	BROADCOM LTD.....		C	04/05/2018.	Direct.....	861.000	96,251	XXX	90,401	221,191	(130,790)			(130,790)		90,401		5,850	5,850	1,507	XXX
143658 30 0	Carnival Corp.....		C	04/19/2018.	VARIOUS.....	34.000	2,247	XXX	827	2,257	(1,430)			(1,430)		827		1,420	1,420	15	XXX
H1467J 10 4	CHUBB LIMITED.....		C	09/21/2018.	VARIOUS.....	26.000	3,596	XXX	1,603	3,799	(2,196)			(2,196)		1,603		1,993	1,993	30	XXX
N20944 10 9	CNH INDL N V.....		C	04/19/2018.	Instinet.....	520.000	6,630	XXX	6,690	6,968	(278)			(278)		6,690		(60)	(60)		XXX
G29183 10 3	EATON CORP PLC.....		C	04/19/2018.	Investment Technology Gro.....	17.000	1,345	XXX	484	1,343	(859)			(859)		484		861	861	11	XXX
N14506 10 4	ELASTIC N V.....		C	12/04/2018.	VARIOUS.....	75.000	5,949	XXX	4,871					0		4,871		1,078	1,078		XXX
G4705A 10 0	ICON PLC.....		C	10/30/2018.	VARIOUS.....	360.000	49,268	XXX	31,980	40,374	(8,394)			(8,394)		31,980		17,288	17,288		XXX
G47567 10 5	IHS MARKIT LTD.....		C	04/19/2018.	Investment Technology Gro.....	20.000	990	XXX	903	903				0		903		87	87		XXX
G47791 10 1	INGERSOLL-RAND PLC.....		C	04/19/2018.	Investment Technology Gro.....	12.000	1,014	XXX	264	1,070	(806)			(806)		264		750	750	5	XXX
G4863A 10 8	INTERNATIONAL GAME TECHNOLOGY.....		C	12/04/2018.	VARIOUS.....	1,150.000	23,341	XXX	21,405	30,487	(9,082)			(9,082)		21,405		1,936	1,936	540	XXX
G491BT 10 8	INVESCO LTD.....		C	04/19/2018.	Investment Technology Gro.....	41.000	1,280	XXX	592	1,498	(906)			(906)		592		688	688	12	XXX
G50871 10 5	JAZZ PHARMACEUTICALS PLC.....		C	04/19/2018.	Instinet.....	20.000	3,174	XXX	2,853					0		2,853		321	321		XXX
G51502 10 5	JOHNSON CTLS INTL PLC.....		C	04/19/2018.	Investment Technology Gro.....	62.000	2,108	XXX	2,363	2,363				0		2,363		(255)	(255)	32	XXX
G54050 10 2	LAZARD LTD.....		C	12/20/2018.	VARIOUS.....	1,595.000	85,342	XXX	56,597	84,475	(27,879)			(27,879)		56,597		28,745	28,745	1,708	XXX
N53745 10 0	LYONDELBASELL INDUSTRIES N V.....		C	04/19/2018.	Investment Technology Gro.....	18.000	1,937	XXX	845	1,986	(1,141)			(1,141)		845		1,092	1,092	18	XXX
G5876H 10 5	MARVELL TECHNOLOGY GROUP LTD.....		C	12/04/2018.	Keybanc Capital Markets.....	100.000	1,570	XXX	1,576	2,147	(571)			(571)		1,576		(6)	(6)	24	XXX
G5960L 10 3	MEDTRONIC PLC.....		C	04/19/2018.	Investment Technology Gro.....	70.000	5,599	XXX	4,986	5,653	(666)			(666)		4,986		613	613	64	XXX
G60754 10 1	MICHAEL KORS HLDGS LTD.....		C	04/19/2018.	Instinet.....	50.000	3,285	XXX	3,252					0		3,252		33	33		XXX
N59465 10 9	MYLAN N V.....		C	09/21/2018.	VARIOUS.....	82.000	3,323	XXX	3,128	3,469	(341)			(341)		3,128		195	195		XXX
G6518L 10 8	NIELSEN HLDGS PLC.....		C	07/26/2018.	VARIOUS.....	2,175.000	61,450	XXX	79,170	79,170				0		79,170		(17,720)	(17,720)	1,163	XXX
G6564A 10 5	NOMAD HLDGS LTD.....		C	04/19/2018.	Instinet.....	340.000	5,552	XXX	4,974	5,749	(775)			(775)		4,974		578	578		XXX
M75253 10 0	ORBOTECH LTD.....		C	08/17/2018.	VARIOUS.....	755.000	47,655	XXX	19,572	37,931	(18,359)			(18,359)		19,572		28,083	28,083		XXX
N6865W 10 5	PATHEON N V.....		C	03/16/2018.	Direct.....	1,221.000	42,735	XXX	36,412	42,711	(6,298)			(6,298)		36,412		6,323	6,323	464	XXX
G7S00T 10 4	PENTAIR PLC.....		C	05/03/2018.	ROC.....		5,656	XXX	5,656	5,656				0		5,656		0	0		XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
G97822 10 3		PERRIGO CO PLC.....	C	06/15/2018.	VARIOUS.....	.....1,203.000	.....97,658	XXX	.....105,753	.....104,853	.....900	.....	.....	.....900	.....	.....105,753	.....	.....(8,096)	.....(8,096)	.....195	XXX
N72482 12 3		QIAGEN NV.....	C	04/19/2018.	Instinet.....	.....90.000	.....2,950	XXX	.....2,784	.....2,784	.....	.....	.....	.....0	.....	.....2,784	.....	.....166	.....166	.....	XXX
G7496G 10 3		RENAISSANCERE HOLDINGS LTD.....	C	05/10/2018.	VARIOUS.....	.....250.000	.....33,136	XXX	.....22,183	.....31,398	.....(9,214)	.....0	.....	.....(9,214)	.....	.....22,183	.....	.....10,953	.....10,953	.....77	XXX
V7780T 10 3		ROYAL CARIBBEAN CRUISES LTD.....	C	04/19/2018.	VARIOUS.....	.....48.000	.....5,662	XXX	.....5,504	.....954	.....(335)	.....	.....	.....(335)	.....	.....5,504	.....	.....159	.....159	.....10	XXX
783513 20 3		RYANAIR HLDGS PLC.....	C	06/11/2018.	VARIOUS.....	.....275.000	.....33,296	XXX	.....16,046	.....28,652	.....(12,606)	.....	.....	.....(12,606)	.....	.....16,046	.....	.....17,249	.....17,249	.....	XXX
806857 10 8		Schlumberger Ltd.....	C	04/19/2018.	Investment Technology Gro.....	.....72.000	.....5,059	XXX	.....3,048	.....4,852	.....(1,804)	.....	.....	.....(1,804)	.....	.....3,048	.....	.....2,012	.....2,012	.....72	XXX
G7945M 10 7		SEAGATE TECHNOLOGY PLC.....	C	09/21/2018.	VARIOUS.....	.....91.000	.....4,882	XXX	.....2,249	.....3,807	.....(1,558)	.....	.....	.....(1,558)	.....	.....2,249	.....	.....2,633	.....2,633	.....137	XXX
G81276 10 0		SIGNET JEWELERS LIMITED.....	C	03/16/2018.	Goldman Sachs.....	.....127.000	.....4,913	XXX	.....7,182	.....7,182	.....	.....	.....	.....0	.....	.....7,182	.....	.....(2,269)	.....(2,269)	.....39	XXX
H84989 10 4		TE CONNECTIVITY LTD.....	C	04/19/2018.	Investment Technology Gro.....	.....9.000	.....909	XXX	.....277	.....855	.....(578)	.....	.....	.....(578)	.....	.....277	.....	.....632	.....632	.....4	XXX
G9078F 10 7		TRITON INTL LTD.....	C	10/10/2018.	VARIOUS.....	.....3,010.000	.....105,458	XXX	.....109,545	.....112,725	.....(3,179)	.....	.....	.....(3,179)	.....	.....109,545	.....	.....(4,088)	.....(4,088)	.....2,821	XXX
G9329Z 10 0		VENATOR MATLS PLC.....	C	10/02/2018.	VARIOUS.....	.....3,365.000	.....34,097	XXX	.....74,434	.....74,434	.....	.....	.....	.....0	.....	.....74,434	.....	.....(40,337)	.....(40,337)	.....	XXX
G96629 10 3		WILLIS TOWERS WATSON PUB LTD.....	C	04/19/2018.	Investment Technology Gro.....	.....7.000	.....1,069	XXX	.....856	.....1,055	.....(199)	.....	.....	.....(199)	.....	.....856	.....	.....213	.....213	.....8	XXX
G98294 10 4		XL GROUP LTD.....	C	09/12/2018.	Direct.....	.....543.000	.....31,277	XXX	.....18,979	.....19,092	.....(113)	.....	.....	.....(113)	.....	.....18,979	.....	.....12,298	.....12,298	.....358	XXX
9099999.		Total - Common Stocks - Industrial and Miscellaneous.....					.....14,408,961	XXX	.....10,030,578	.....14,151,858	.....(4,415,507)	.....0	.....0	.....(4,415,507)	.....0	.....10,030,578	.....0	.....4,378,383	.....4,378,383	.....110,732	XXX
9799997.		Total - Common Stocks - Part 4.....					.....14,408,961	XXX	.....10,030,578	.....14,151,858	.....(4,415,507)	.....0	.....0	.....(4,415,507)	.....0	.....10,030,578	.....0	.....4,378,383	.....4,378,383	.....110,732	XXX
9799998		Total - Common Stocks - Summary Item from Part 5.....					.....3,183,989	XXX	.....3,432,645	.....	.....	.....	.....	.....0	.....	.....3,432,645	.....	.....(248,656)	.....(248,656)	.....13,875	XXX
9799999.		Total - Common Stocks.....					.....17,592,950	XXX	.....13,463,223	.....14,151,858	.....(4,415,507)	.....0	.....0	.....(4,415,507)	.....0	.....13,463,223	.....0	.....4,129,727	.....4,129,727	.....124,606	XXX
9899999.		Total - Preferred and Common Stocks.....					.....17,592,950	XXX	.....13,463,223	.....14,151,858	.....(4,415,507)	.....0	.....0	.....(4,415,507)	.....0	.....13,463,223	.....0	.....4,129,727	.....4,129,727	.....124,606	XXX
9999999.		Total - Bonds, Preferred and Common Stocks.....					.....159,719,473	XXX	.....155,531,231	.....146,134,884	.....(5,019,753)	.....(158,565)	.....0	.....(5,178,319)	.....0	.....155,438,991	.....0	.....4,253,537	.....4,253,537	.....1,994,004	XXX

E14.31

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends

Bonds - U.S. Government

912828	4H	0	US TREASURY INFLATION INDEX.....	..	04/30/2018	VARIOUS.....	04/30/2018	UBSW Warburg.....	.....955,000	.....954,023	.....954,684	.....954,023	.....	.....	.....	.....0	.....	.....	.....661	.....661	.....262	.....262
912828	3W	8	US TREASURY NOTES.....	..	02/28/2018	BNP Paribas Securities.....	04/30/2018	Jefferies & Co Inc.....	.....5,000,000	.....4,949,219	.....4,921,484	.....4,949,960	.....	.....742	.....	.....742	.....	.....	.....(28,476)	.....(28,476)	.....28,488	.....5,318
0599999	Total - Bonds - U.S. Government.....								.....5,955,000	.....5,903,242	.....5,876,168	.....5,903,984	.....0	.....742	.....0	.....742	.....0	.....0	.....(27,816)	.....(27,816)	.....28,749	.....5,579

Bonds - Industrial and Miscellaneous

037833	BZ	2	APPLE INC.....	..	08/02/2018	VARIOUS.....	09/26/2018	Morgan Stanley.....	.....20,000	.....18,478	.....18,385	.....18,502	.....	.....25	.....	.....25	.....	.....(118)	.....(118)	.....74	.....3
037833	DF	4	APPLE INC.....	..	04/16/2018	Morgan Stanley.....	08/09/2018	Goldman Sachs.....	.....105,000	.....101,056	.....101,170	.....101,221	.....	.....165	.....	.....165	.....	.....(51)	.....(51)	.....2,166	.....1,243
00206R	BK	7	AT&T INC.....	..	03/19/2018	CitiGroup.....	09/11/2018	VARIOUS.....	.....20,000	.....17,720	.....17,158	.....17,733	.....	.....13	.....	.....13	.....	.....(575)	.....(575)	.....512	.....232
00206R	DS	8	AT&T INC.....	..	03/15/2018	CitiGroup.....	12/18/2018	VARIOUS.....	.....30,000	.....30,907	.....30,249	.....30,901	.....	.....(6)	.....	.....(6)	.....	.....(652)	.....(652)	.....786	.....82
00206R	ER	9	AT&T INC.....	..	06/25/2018	Goldman Sachs.....	11/26/2018	VARIOUS.....	.....320,000	.....307,177	.....306,206	.....307,501	.....	.....324	.....	.....324	.....	.....(1,295)	.....(1,295)	.....5,958	.....4,303
00206R	ES	7	AT&T INC.....	..	06/28/2018	Goldman Sachs.....	11/26/2018	Direct.....	.....780,000	.....738,410	.....738,410	.....739,515	.....	.....1,104	.....	.....1,104	.....	.....(1,104)	.....(1,104)	.....16,770	.....12,764
00206R	FM	9	AT&T INC.....	..	09/11/2018	VARIOUS.....	11/26/2018	Direct.....	.....45,000	.....43,133	.....43,133	.....43,141	.....	.....8	.....	.....8	.....	.....(8)	.....(8)	.....1,159	.....607
05565Q	DB	1	BP CAP MKTS P L C.....	..	09/21/2018	First Tennessee Bank.....	12/14/2018	Direct.....	.....390,000	.....372,236	.....371,846	.....372,701	.....	.....466	.....	.....466	.....	.....(856)	.....(856)	.....6,472	.....4,764
11134L	AB	5	BROADCOM CORP/BROADCOM CAYMAN.....	..	02/21/2018	Direct.....	07/11/2018	CitiGroup.....	.....260,000	.....260,824	.....256,451	.....260,658	.....	.....(166)	.....	.....(166)	.....	.....(4,207)	.....(4,207)	.....3,053	.....
11134L	AF	6	BROADCOM CORP/BROADCOM CAYMAN.....	..	02/21/2018	Direct.....	09/07/2018	VARIOUS.....	.....170,000	.....172,918	.....164,735	.....172,733	.....	.....(184)	.....	.....(184)	.....	.....(7,998)	.....(7,998)	.....3,200	.....
161175	BK	9	CHARTER COMMUNICATIONS OPER.....	..	04/04/2018	Goldman Sachs.....	07/02/2018	Goldman Sachs.....	.....95,000	.....90,692	.....89,309	.....90,775	.....	.....83	.....	.....83	.....	.....(1,466)	.....(1,466)	.....1,219	.....233
161175	BQ	6	CHARTER COMMUNICATIONS OPER.....	..	09/07/2018	Morgan Stanley.....	10/17/2018	Wells Fargo Bank.....	.....35,000	.....35,336	.....35,049	.....35,330	.....	.....(6)	.....	.....(6)	.....	.....(282)	.....(282)	.....464	.....298
20030N	CQ	2	COMCAST CORP NEW.....	..	10/02/2018	Wells Fargo Bank.....	11/01/2018	JP Morgan.....	.....115,000	.....114,884	.....115,131	.....114,887	.....	.....3	.....	.....3	.....	.....244	.....244	.....331	.....
594918	BP	8	MICROSOFT CORP.....	..	05/18/2018	CitiGroup.....	07/31/2018	Bank Of California.....	.....25,000	.....23,924	.....24,012	.....23,989	.....	.....65	.....	.....65	.....	.....24	.....24	.....187	.....112
55336V	AQ	3	MPLX LP.....	..	02/05/2018	Barclays Bank.....	07/25/2018	Goldman Sachs.....	.....25,000	.....24,983	.....24,457	.....24,984	.....	.....1	.....	.....1	.....	.....(527)	.....(527)	.....396	.....
747525	AV	5	QUALCOMM INC.....	..	02/15/2018	Morgan Stanley.....	06/07/2018	Morgan Stanley.....	.....30,000	.....27,460	.....27,723	.....27,472	.....	.....13	.....	.....13	.....	.....251	.....251	.....720	.....323
884903	BM	6	THOMSON REUTERS CORP.....	..	02/02/2018	Hilltop Securities.....	10/05/2018	Direct.....	.....100,000	.....98,758	.....93,562	.....98,776	.....	.....18	.....	.....18	.....	.....(5,214)	.....(5,214)	.....3,900	.....913
91324P	CC	4	UNITEDHEALTH GROUP INC.....	..	01/22/2018	Goldman Sachs.....	04/06/2018	Goldman Sachs.....	.....95,000	.....94,858	.....93,434	.....94,864	.....	.....5	.....	.....5	.....	.....(1,429)	.....(1,429)	.....1,555	.....979
05565Q	DF	2	BP CAP MKTS P L C.....	C	06/28/2018	Goldman Sachs.....	12/14/2018	Direct.....	.....70,000	.....66,186	.....66,116	.....66,362	.....	.....176	.....	.....176	.....	.....(246)	.....(246)	.....1,126	.....974
05565Q	DL	9	BP CAP MKTS P L C.....	C	04/18/2018	Hilltop Securities.....	12/14/2018	Direct.....	.....15,000	.....14,796	.....14,781	.....14,817	.....	.....20	.....	.....20	.....	.....(35)	.....(35)	.....257	.....8
92857W	BH	2	VODAFONE GROUP PLC NEW.....	C	08/06/2018	Goldman Sachs.....	10/01/2018	Goldman Sachs.....	.....165,000	.....164,205	.....162,911	.....164,225	.....	.....20	.....	.....20	.....	.....(1,314)	.....(1,314)	.....2,114	.....1,169
3899999	Total - Bonds - Industrial and Miscellaneous.....							2,910,0002,818,9412,794,2292,821,08802,14602,14600(26,859)(26,859)52,41929,004
8399998	Total - Bonds.....							8,865,0008,722,1848,670,3978,725,07102,88802,88800(54,675)(54,675)81,16834,583

Common Stocks - Industrial and Miscellaneous

008073	10	8	AEROVIRONMENT INC.....	..	06/27/2018	Instinet.....	09/13/2018	Bernstein Sanford C & Co.....	.....15,000	.....1,009	.....1,652	.....1,009	.....	.....	.....	.....0	.....	.....	.....642	.....642	.....	.....
00817Y	10	8	Aetna Inc.....	..	09/21/2018	VARIOUS.....	11/29/2018	VARIOUS.....	.....19,000	.....3,565	.....4,040	.....3,565	.....	.....	.....	.....0	.....	.....	.....475	.....475	.....20	.....
00972D	10	5	AKEBIA THERAPEUTICS INC.....	..	04/12/2018	VARIOUS.....	08/09/2018	VARIOUS.....	.....256,000	.....2,543	.....2,606	.....2,543	.....	.....	.....	.....0	.....	.....	.....62	.....62	.....	.....
018581	10	8	ALLIANCE DATA SYSTEMS CORP.....	..	06/05/2018	Goldman Sachs.....	12/17/2018	RBC Dean Rauscher.....	.....25,000	.....5,397	.....4,070	.....5,397	.....	.....	.....	.....0	.....	.....	.....(1,327)	.....(1,327)	.....37	.....
01988P	10	8	ALLSCRIPT MISYS HEALTCAR SOLNS.....	..	01/11/2018	VARIOUS.....	05/04/2018	Liquidnet Inc.....	.....750,000	.....11,878	.....8,534	.....11,878	.....	.....	.....	.....0	.....	.....	.....(3,345)	.....(3,345)	.....	.....
020002	10	1	Allstate Corp.....	..	04/02/2018	VARIOUS.....	11/01/2018	VARIOUS.....	.....730,000	.....70,390	.....66,317	.....70,390	.....	.....	.....	.....0	.....	.....	.....(4,073)	.....(4,073)	.....630	.....
02156K	10	3	ALTICE USA INC.....	..	01/10/2018	Direct Trading Institutional Inc.....	09/07/2018	VARIOUS.....	.....200,000	.....4,514	.....3,498	.....4,514	.....	.....	.....	.....0	.....	.....	.....(1,016)	.....(1,016)	.....251	.....
03168L	10	5	AMNEAL PHARMACEUTICALS INC.....	..	07/18/2018	VARIOUS.....	08/13/2018	VARIOUS.....	.....1,400,000	.....25,552	.....29,710	.....25,552	.....	.....	.....	.....0	.....	.....	.....4,158	.....4,158	.....	.....
03662Q	10	5	ANSYS INC.....	..	03/09/2018	Broadcort Cap Corp.....	05/30/2018	RBC Dean Rauscher.....	.....100,000	.....16,898	.....16,357	.....16,898	.....	.....	.....	.....0	.....	.....	.....(541)	.....(541)	.....	.....
03755L	10	4	APERGY CORP.....	..	05/11/2018	Direct.....	05/14/2018	VARIOUS.....	.....159,000	.....2,538	.....6,499	.....2,538	.....	.....	.....	.....0	.....	.....	.....3,960	.....3,960	.....	.....
039653	10	0	ARCOSA INC.....	..	11/05/2018	Direct.....	12/06/2018	VARIOUS.....	.....1,026,670	.....31,302	.....27,348	.....31,302	.....	.....	.....	.....0	.....	.....	.....(3,953)	.....(3,953)	.....	.....

SCHEDULE D - PART 5

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

Page 15.1

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
09073M 10 4	BIO	TECHNE CORP.....	..	05/02/2018	VARIOUS.....	07/19/2018	VARIOUS.....	200.000	28,064	30,551	28,064				0			2,487	2,487	88	
11282X 10 3	BROOKFIELD	PROPERTY REIT INC.....	..	08/31/2018	Direct.....	09/26/2018	VARIOUS.....	495.570	10,035	9,641	10,035				0			(394)	(394)	156	
142339 10 0	CARLISLE	COS INC.....	..	06/13/2018	VARIOUS.....	11/13/2018	VARIOUS.....	325.000	34,848	32,981	34,848				0			(1,867)	(1,867)	265	
168615 10 2	CHICOS	FAS INC.....	..	03/09/2018	VARIOUS.....	05/30/2018	VARIOUS.....	6,820.000	65,328	54,656	65,328				0			(10,671)	(10,671)	580	
168905 10 7	CHILDRENS	PL INC.....	..	05/17/2018	Investment Technology Gro.....	06/28/2018	Liquidnet Inc.....	80.000	10,231	9,775	10,231				0			(456)	(456)	21	
125509 10 9	Cigna	Corp.....	..	09/21/2018	VARIOUS.....	12/21/2018	Direct.....	11.000	2,061	417	2,061				0			(1,644)	(1,644)		
172908 10 5	Cintas	Corp.....	..	02/05/2018	CitiGroup.....	12/20/2018	Stifel Nicolaus & Co Inc.....	25.000	3,974	4,031	3,974				0			57	57	51	
192479 10 3	COHERENT	INC.....	..	03/21/2018	VARIOUS.....	04/26/2018	VARIOUS.....	100.000	24,538	17,680	24,538				0			(6,858)	(6,858)		
200340 10 7	Comerica	Inc.....	..	05/01/2018	VARIOUS.....	07/16/2018	VARIOUS.....	825.000	81,536	77,988	81,536				0			(3,547)	(3,547)	386	
199908 10 4	COMFORT	SYS USA INC.....	..	03/29/2018	Weeden & Co.....	08/13/2018	Oneil Securities Inc.....	19.000	786	1,041	786				0			255	255	2	
201723 10 3	COMMERCIAL	METALS CO.....	..	01/03/2018	Cowen & Co.....	06/12/2018	VARIOUS.....	700.000	16,985	16,344	16,985				0			(641)	(641)	183	
232109 10 8	CUTERA	INC.....	..	06/04/2018	VARIOUS.....	10/08/2018	VARIOUS.....	665.000	27,693	14,806	27,693				0			(12,887)	(12,887)		
232806 10 9	CYPRESS	SEMICONDUCTOR CORP....	..	02/02/2018	Cowen & Co.....	08/10/2018	Stephens Inc.....	261.000	4,549	4,433	4,549				0			(116)	(116)	57	
237194 10 5	Darden	Restaurants Inc.....	..	01/16/2018	VARIOUS.....	08/23/2018	VARIOUS.....	165.000	16,278	18,263	16,278				0			1,985	1,985	205	
24703L 10 3	DELL	TECHNOLOGIES INC.....	..	06/22/2018	VARIOUS.....	11/21/2018	VARIOUS.....	865.000	75,916	85,728	75,916				0			9,812	9,812		
25179M 10 3	Devon	Energy Corporation.....	..	01/23/2018	VARIOUS.....	08/14/2018	VARIOUS.....	2,035.000	89,103	84,016	89,103				0			(5,087)	(5,087)	205	
252131 10 7	DEXCOM	INC.....	..	08/22/2018	Wells Fargo Bank.....	11/27/2018	VARIOUS.....	200.000	27,485	25,627	27,485				0			(1,858)	(1,858)		
256746 10 8	DOLLAR	TREE INC.....	..	02/23/2018	RBC Dean Rauscher.....	09/17/2018	RBC Dean Rauscher.....	25.000	2,639	2,128	2,639				0			(511)	(511)		
26210C 10 4	DROPBOX	INC.....	..	03/23/2018	JP Morgan.....	03/23/2018	BTIG LLC.....	100.000	2,100	2,941	2,100				0			841	841		
279870 10 9	EDGE	THERAPEUTICS INC.....	..	02/02/2018	Cowen & Co.....	03/28/2018	Keybanc Capital Markets.....	421.000	5,434	686	5,434				0			(4,748)	(4,748)		
285512 10 9	Electronic	Arts Inc.....	..	07/31/2018	RBC Dean Rauscher.....	09/11/2018	Stifel Nicolaus & Co Inc.....	25.000	3,156	2,807	3,156				0			(348)	(348)		
29261A 10 0	ENCOMPASS	HEALTH CORP.....	..	08/06/2018	VARIOUS.....	10/30/2018	VARIOUS.....	501.000	24,804	33,928	24,804				0			9,124	9,124	466	
26884L 10 9	EQT	CORP COM.....	..	09/21/2018	VARIOUS.....	11/12/2018	Merrill-Lynch.....	58.000	2,985	2,009	2,985				0			(976)	(976)		
29975E 10 9	EVENTBRITE	INC.....	..	09/20/2018	Goldman Sachs.....	10/01/2018	VARIOUS.....	66.000	1,518	2,485	1,518				0			967	967		
30219G 10 8	EXPRESS	SCRIPTS HLDG CO.....	..	09/17/2018	Investment Technology Gro.....	12/24/2018	VARIOUS.....	30.000	2,539	2,218	2,539				0			(322)	(322)		
32008D 10 6	FIRST	DATA CORP NEW.....	..	06/12/2018	Bank Of California.....	12/20/2018	VARIOUS.....	1,700.000	35,771	38,439	35,771				0			2,668	2,668		
343389 10 2	FLOTEK	INDS INC DEL.....	..	03/29/2018	Weeden & Co.....	04/24/2018	Weeden & Co.....	26.000	159	106	159				0			(53)	(53)		
344849 10 4	FOOT	LOCKER INC.....	..	02/05/2018	VARIOUS.....	09/13/2018	VARIOUS.....	1,970.000	100,873	92,003	100,873				0			(8,869)	(8,869)	1,318	
35905A 10 9	FRONTDOOR	INC.....	..	10/01/2018	Direct.....	11/06/2018	VARIOUS.....	825.000	22,925	22,754	22,925				0			(172)	(172)		
36650S 10 5	GARRETT	MOTION INC.....	..	10/01/2018	Direct.....	10/15/2018	VARIOUS.....	158.000	845	2,880	845				0			2,036	2,036		
36174X 10 1	GGP	INC.....	..	03/16/2018	Goldman Sachs.....	08/30/2018	Direct.....	59.000	1,281	18	1,281				0			(1,263)	(1,263)	871	
387328 10 7	GRANITE	CONSTR INC.....	..	05/17/2018	VARIOUS.....	10/18/2018	VARIOUS.....	1,020.000	56,045	42,320	56,045				0			(13,725)	(13,725)	265	
39572G 10 0	GREENSKY	INC.....	..	10/25/2018	VARIOUS.....	12/18/2018	VARIOUS.....	3,900.000	84,052	36,992	84,052				0			(47,060)	(47,060)		
400110 10 2	GRUBHUB	INC.....	..	06/12/2018	Blair, William & Co.....	09/20/2018	VARIOUS.....	100.000	11,219	12,709	11,219				0			1,490	1,490		
42330P 10 7	HELIX	ENERGY SOLUTIONS GRP INC..	..	09/19/2018	VARIOUS.....	12/26/2018	VARIOUS.....	5,115.000	47,144	30,319	47,144				0			(16,826)	(16,826)		
431475 10 2	HILL	ROM HLDGS INC.....	..	05/30/2018	VARIOUS.....	11/01/2018	VARIOUS.....	870.000	75,749	79,762	75,749				0			4,013	4,013	390	
45321L 10 0	IMPERVA	INC.....	..	02/02/2018	Cowen & Co.....	05/01/2018	VARIOUS.....	142.000	6,192	6,386	6,192				0			194	194		
45337C 10 2	INCYTE	CORP.....	..	02/01/2018	VARIOUS.....	04/06/2018	VARIOUS.....	200.000	19,572	13,402	19,572				0			(6,171)	(6,171)		
45667G 10 3	INFINERA	CORPORATION.....	..	02/08/2018	Stifel Nicolaus & Co Inc.....	08/02/2018	VARIOUS.....	252.000	2,119	2,125	2,119				0			6	6		
45780L 10 4	INOGEN	INC.....	..	09/21/2018	VARIOUS.....	12/17/2018	VARIOUS.....	85.000	21,662	11,269	21,662				0			(10,392)	(10,392)		
459506 10 1	Intl	Flavors & Fragrances.....	..	05/08/2018	VARIOUS.....	06/14/2018	Oppenheimer International Lond.....	50.000	6,831	6,209	6,831				0			(622)	(622)	17	
469814 10 7	JACOBS	ENGR GROUP INC DEL.....	..	05/16/2018	VARIOUS.....	12/13/2018	VARIOUS.....	1,075.000	69,021	72,062	69,021				0			3,041	3,041	547	

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
482480 10 0	KLA Tencor Corporation.....			09/28/2018	VARIOUS.....	10/15/2018	VARIOUS.....	615.000	68,029	56,693	68,029				0			(11,336)	(11,336)	570	
512807 10 8	LAM RESEARCH CORP.....			10/11/2018	VARIOUS.....	12/11/2018	VARIOUS.....	285.000	45,088	42,247	45,088				0			(2,840)	(2,840)	620	
524660 10 7	Leggett & Platt Ince.....			09/07/2018	VARIOUS.....	10/30/2018	Barclays Bank.....	450.000	20,022	15,929	20,022				0			(4,094)	(4,094)	422	
53071M 10 4	LIBERTY MEDIA CORP NEW.....			01/02/2018	Direct.....	01/03/2018	VARIOUS.....	1,016.400	30,385	25,733	30,385				0			(4,651)	(4,651)		
537008 10 4	LITTELFUSE INC.....			03/20/2018	Stifel Nicolaus & Co Inc.....	08/13/2018	RBC Dean Rauscher.....	18.000	3,991	3,957	3,991				0			(34)	(34)	7	
54142L 10 9	LOGMEIN INC.....			02/09/2018	BTIG LLC.....	06/28/2018	Oppenheimer International Lond.....	66.000	8,106	6,630	8,106				0			(1,477)	(1,477)	20	
546347 10 5	Louisiana Pacific Corp.....			06/05/2018	VARIOUS.....	10/18/2018	Liquidnet Inc.....	1,235.000	36,055	27,102	36,055				0			(8,953)	(8,953)	161	
574795 10 0	MASIMO CORP.....			01/29/2018	BTIG LLC.....	11/19/2018	Bernstein Sanford C & Co.....	4.000	377	419	377				0			42	42		
580037 70 3	MCDERMOTT INTL INC.....			05/10/2018	Direct.....	10/31/2018	VARIOUS.....	2,911.670	71,195	23,695	71,195				0			(47,500)	(47,500)		
588056 10 1	MERCER INTL INC.....			10/31/2018	VARIOUS.....	12/24/2018	VARIOUS.....	2,190.000	37,084	22,961	37,084				0			(14,123)	(14,123)	274	
595017 10 4	Microchip Technology Inc.....			06/01/2018	VARIOUS.....	09/25/2018	VARIOUS.....	1,185.000	109,631	95,626	109,631				0			(14,005)	(14,005)	689	
595137 10 0	MICROSEMI CORP.....			01/11/2018	Needham & Company.....	03/12/2018	VARIOUS.....	270.000	15,202	18,129	15,202				0			2,928	2,928		
608190 10 4	MOHAWK INDS INC.....			07/19/2018	VARIOUS.....	07/26/2018	VARIOUS.....	325.000	72,113	59,186	72,113				0			(12,928)	(12,928)		
61166W 10 1	Monsanto Co.....			03/16/2018	Goldman Sachs.....	06/07/2018	Direct.....	10.000	1,178	1,280	1,178				0			102	102	5	
61945C 10 3	MOSAIC CO NEW.....			02/20/2018	VARIOUS.....	12/12/2018	VARIOUS.....	1,650.000	44,141	56,494	44,141				0			12,354	12,354	117	
651639 10 6	Newmont Mining Corp.....			01/10/2018	Raymond James and Assoc.....	05/21/2018	Investment Technology Gro.....	400.000	15,357	15,554	15,357				0			197	197	56	
67069D 10 8	NUTRI SYS INC NEW.....			08/22/2018	VARIOUS.....	12/11/2018	VARIOUS.....	1,044.000	43,634	45,922	43,634				0			2,288	2,288	385	
G6700G 10 7	NVENT ELECTRIC PLC.....			05/03/2018	Direct.....	05/07/2018	VARIOUS.....	348.000	5,656	7,925	5,656				0			2,270	2,270		
679295 10 5	OKTA INC.....			02/15/2018	Instinet.....	06/04/2018	VARIOUS.....	126.000	4,216	6,645	4,216				0			2,429	2,429		
70432V 10 2	PAYCOM SOFTWARE INC.....			02/02/2018	National Financial Svcs.....	09/18/2018	VARIOUS.....	50.000	4,448	7,908	4,448				0			3,460	3,460		
714046 10 9	Perkinelmer Inc.....			05/23/2018	Liquidnet Inc.....	11/09/2018	Liquidnet Inc.....	230.000	17,454	19,400	17,454				0			1,946	1,946	32	
715347 10 0	PERSPECTA INC.....			06/01/2018	Direct.....	06/07/2018	VARIOUS.....	298.000	4,798	7,306	4,798				0			2,508	2,508		
72348P 10 4	PINNACLE FOODS INC DEL.....			01/10/2018	VARIOUS.....	09/27/2018	Cowen & Co.....	195.000	11,517	12,647	11,517				0			1,131	1,131	134	
729132 10 0	PLEXUS CORP.....			03/29/2018	Weeden & Co.....	12/28/2018	JP Morgan.....	15.000	900	751	900				0			(149)	(149)		
737446 10 4	POST HLDGS INC.....			02/28/2018	VARIOUS.....	11/09/2018	VARIOUS.....	615.000	48,017	58,350	48,017				0			10,333	10,333		
74005P 10 4	Praxair Inc.....			10/30/2018	VARIOUS.....	10/31/2018	VARIOUS.....	578.000	94,966	92,974	94,966				0			(1,992)	(1,992)	18	
74051N 10 2	PREMIER INC.....			01/09/2018	Wells Fargo Bank.....	06/22/2018	Wells Fargo Bank.....	50.000	1,499	1,786	1,499				0			287	287		
756577 10 2	RED HAT INC.....			06/26/2018	VARIOUS.....	11/06/2018	Barclays Bank.....	125.000	17,062	21,540	17,062				0			4,478	4,478		
75737F 10 8	REDFIN CORP.....			07/19/2018	Goldman Sachs.....	09/07/2018	VARIOUS.....	1,691.000	40,478	33,606	40,478				0			(6,872)	(6,872)		
76118Y 10 4	RESIDEO TECHNOLOGIES INC.....			10/29/2018	Direct.....	11/02/2018	VARIOUS.....	263.330	2,388	6,754	2,388				0			4,366	4,366		
774341 10 1	Rockwell Collins Inc.....			09/21/2018	VARIOUS.....	11/28/2018	VARIOUS.....	16.000	2,234	2,274	2,234				0			40	40	6	
778296 10 3	Ross Stores Inc.....			12/03/2018	VARIOUS.....	12/20/2018	VARIOUS.....	275.000	22,151	21,743	22,151				0			(408)	(408)	146	
78573L 10 6	SABRA HEALTH CARE REIT INC.....			07/20/2018	VARIOUS.....	11/06/2018	VARIOUS.....	2,230.000	49,890	44,101	49,890				0			(5,789)	(5,789)	1,004	
803607 10 0	SAREPTA THERAPEUTICS INC.....			06/19/2018	VARIOUS.....	12/19/2018	VARIOUS.....	300.000	34,499	37,957	34,499				0			3,457	3,457		
810186 10 6	SCOTTS MIRACLE GRO CO.....			01/19/2018	Jones Trading Inst Serv.....	03/13/2018	Cowen & Co.....	25.000	2,636	2,299	2,636				0			(336)	(336)	13	
81761R 10 9	SERVICEMASTER GLOBAL HLDGS INC.....			09/11/2018	VARIOUS.....	10/08/2018	VARIOUS.....	275.000	15,184	15,613	15,184				0			430	430		
82669G 10 4	SIGNATURE BK NEW YORK N Y.....			03/01/2018	Cowen & Co.....	07/20/2018	Deutsche Bank.....	25.000	3,695	2,945	3,695				0			(750)	(750)		
78454L 10 0	SM ENERGY CO.....			04/26/2018	VARIOUS.....	06/04/2018	VARIOUS.....	960.000	22,167	20,676	22,167				0			(1,491)	(1,491)	24	
78462F 10 3	SPDR Trust Series 1.....			06/19/2018	Investment Technology Gro.....	09/17/2018	Investment Technology Gro.....	360.000	99,186	104,289	99,186				0			5,103	5,103		
87336U 10 5	TABLEAU SOFTWARE INC.....			08/22/2018	Stifel Nicolaus & Co Inc.....	09/24/2018	VARIOUS.....	41.000	4,187	4,462	4,187				0			275	275		
880779 10 3	Terex Corp.....			03/16/2018	VARIOUS.....	08/23/2018	VARIOUS.....	830.000	38,399	32,083	38,399				0			(6,316)	(6,316)	230	
887317 30 3	TIME WARNER INC.....			03/16/2018	Goldman Sachs.....	06/15/2018	VARIOUS.....	15.000	1,444	1,291	1,444				0			(153)	(153)	6	

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
889478 10 3	TOLL BROTHERS INC.....		..	03/14/2018	VARIOUS.....	07/25/2018	VARIOUS.....	1,170.000	52,521	42,543	52,521				0			(9,978)	(9,978)	228	
89531P 10 5	TREX CO INC.....		..	03/29/2018	Weeden & Co.....	12/17/2018	Blair, William & Co.....	34.000	1,866	1,963	1,866				0			97	97		
90184L 10 2	TWITTER INC.....		..	01/05/2018	Wells Fargo Bank.....	07/11/2018	Investment Technology Gro.....	475.000	11,621	20,225	11,621				0			8,604	8,604		
902252 10 5	TYLER TECHNOLOGIES INC.....		..	02/21/2018	VARIOUS.....	12/10/2018	RBC Dean Rauscher.....	50.000	9,981	9,264	9,981				0			(717)	(717)		
902494 10 3	TYSON FOODS INC.....		..	02/08/2018	VARIOUS.....	05/07/2018	VARIOUS.....	425.000	32,345	27,875	32,345				0			(4,470)	(4,470)	128	
912008 10 9	US FOODS HLDG CORP.....		..	08/22/2018	VARIOUS.....	09/14/2018	VARIOUS.....	1,925.000	67,905	61,186	67,905				0			(6,718)	(6,718)		
92210H 10 5	VANTIV INC.....		..	01/11/2018	VARIOUS.....	01/16/2018	Direct.....	250.000	19,158	14,484	19,158				0			(4,674)	(4,674)		
92840M 10 2	VISTRA ENERGY CORP.....		..	03/06/2018	VARIOUS.....	11/01/2018	VARIOUS.....	3,925.000	75,340	90,606	75,340				0			15,266	15,266		
929740 10 8	WABTEC CORP.....		..	04/11/2018	VARIOUS.....	05/14/2018	VARIOUS.....	725.000	55,428	66,657	55,428				0			11,229	11,229	72	
94946T 10 6	WELLCARE HEALTH PLANS INC.....		..	06/04/2018	Stifel Nicolaus & Co Inc.....	10/23/2018	VARIOUS.....	100.000	22,620	30,900	22,620				0			8,280	8,280		
95709T 10 0	WESTAR ENERGY INC.....		..	06/04/2018	Merrill-Lynch.....	06/05/2018	Direct.....	566.000	30,564	30,564	30,564				0				0		
95810J 10 5	WESTERN DIGITAL CORP.....		..	03/05/2018	VARIOUS.....	08/13/2018	VARIOUS.....	1,110.000	98,353	80,001	98,353				0			(18,352)	(18,352)	1,075	
98400J 10 8	XCERRA CORP.....		..	03/29/2018	Weeden & Co.....	10/02/2018	VARIOUS.....	32.000	373	457	373				0			85	85		
98919V 10 5	ZAYO GROUP HLDGS INC.....		..	08/29/2018	VARIOUS.....	10/25/2018	VARIOUS.....	975.000	33,980	31,097	33,980				0			(2,883)	(2,883)		
989207 10 5	ZEBRA TECHNOLOGIES CORP.....		..	04/13/2018	VARIOUS.....	12/18/2018	VARIOUS.....	255.000	36,247	42,666	36,247				0			6,419	6,419		
98980G 10 2	ZSCALER INC.....		..	03/16/2018	Morgan Stanley.....	03/21/2018	VARIOUS.....	18.000	288	586	288				0			298	298		
535919 50 0	LIONS GATE ENTMNT CORP.....		A	01/18/2018	VARIOUS.....	03/06/2018	Investment Technology Gro.....	315.000	10,114	8,651	10,114				0			(1,463)	(1,463)		
67000B 10 4	NOVANTA INC.....		A	08/23/2018	VARIOUS.....	12/12/2018	VARIOUS.....	285.000	21,710	18,203	21,710				0			(3,507)	(3,507)		
Y09827 10 9	BROADCOM LTD.....		C	04/05/2018	VARIOUS.....	04/05/2018	Direct.....	891.000	101,745	99,605	101,745				0			(2,141)	(2,141)	26	
580037 10 9	MCDERMOTT INTL INC.....		C	04/26/2018	VARIOUS.....	05/10/2018	VARIOUS.....	9,215.000	75,344	74,152	75,344				0			(1,192)	(1,192)		
G97822 10 3	PERRIGO CO PLC.....		C	03/02/2018	VARIOUS.....	06/06/2018	VARIOUS.....	435.000	36,298	31,678	36,298				0			(4,620)	(4,620)	99	
G85158 10 6	STONECO LTD.....		..	10/31/2018	VARIOUS.....	11/20/2018	VARIOUS.....	500.000	12,456	11,779	12,456				0			(677)	(677)		
881624 20 9	TEVA PHARMACEUTICAL INDS LTD.....		C	11/06/2018	VARIOUS.....	12/19/2018	VARIOUS.....	2,725.000	62,702	44,608	62,702				0			(18,094)	(18,094)		
G9329Z 10 0	VENATOR MATLS PLC.....		C	02/23/2018	VARIOUS.....	10/02/2018	Liquidnet Inc.....	725.000	15,029	6,803	15,029				0			(8,226)	(8,226)		
G96629 10 3	WILLIS TOWERS WATSON PUB LTD.....		C	06/27/2018	VARIOUS.....	08/29/2018	VARIOUS.....	500.000	76,367	74,985	76,367				0			(1,382)	(1,382)	300	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....								3,432,645	3,183,989	3,432,645	0	0	0	0	0	0	(248,656)	(248,656)	13,875	0
9799998.	Total - Common Stocks.....								3,432,645	3,183,989	3,432,645	0	0	0	0	0	0	(248,656)	(248,656)	13,875	0
9899999.	Total - Preferred and Common Stocks.....								3,432,645	3,183,989	3,432,645	0	0	0	0	0	0	(248,656)	(248,656)	13,875	0
9999999.	Total - Bonds, Preferred and Common Stocks.....								12,154,829	11,854,386	12,157,717	0	2,888	0	2,888	0	0	(303,331)	(303,331)	95,043	34,583

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

Idaho State Insurance Fund
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						
Cash..... State Treasurer's Office, Boise, Idaho.....			.....801,240	.....91,970	.....47,725,983	XXX
Petty Cash..... State Treasurer's Office, Boise, Idaho.....					.....50	XXX
Cash Held at ICCU..... Idaho Central Credit Union, Boise, Idaho.....					.....25	XXX
0199999. Total - Open Depositories.....	XXX	XXX	.....801,240	.....91,970	.....47,726,058	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....801,240	.....91,970	.....47,726,058	XXX
0599999. Total Cash.....	XXX	XXX	.....801,240	.....91,970	.....47,726,058	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	.....36,202,177	4. April.....	.....25,335,162	7. July.....	.....29,209,353	10. October.....	.....43,618,252
2. February.....	.....45,172,999	5. May.....	.....32,646,696	8. August.....	.....39,714,518	11. November.....	.....51,147,738
3. March.....	.....53,246,269	6. June.....	.....32,778,660	9. September.....	.....44,197,601	12. December.....	.....47,726,058

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
Exempt Money Market Mutual Funds as Identified by the SVO								
665279 87 3	NORTHERN INSTL FDS.....		12/31/2018.....	.....0.206		.....5,452,125	......446	......55,133
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						.....5,452,125	......446	......55,133
8899999. Total - Cash Equivalents.....						.....5,452,125	......446	......55,133

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
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						
12. Hawaii.....	HI						
13. Idaho.....	ID	C...	IC 41.316A/Sp Dep IC 72.301.....	1,000,000	1,000,000	212,690,103	211,300,952
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						
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						
33. New York.....	NY						
34. North Carolina.....	NC						
35. North Dakota.....	ND						
36. Ohio.....	OH						
37. Oklahoma.....	OK						
38. Oregon.....	OR						
39. Pennsylvania.....	PA						
40. Rhode Island.....	RI						
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	1,000,000	1,000,000	212,690,103	211,300,952

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	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0	0

ATTESTATION OF CHIEF EXECUTIVE OFFICER AND CHIEF FINANCIAL OFFICER
REGARDING REINSURANCE AGREEMENTS



Idaho State Insurance Fund

The Chief Executive Officer and Chief Financial Officer shall attest, under penalties of perjury, with respect to all reinsurance contracts for which the reporting entity is taking credit on its current financial statement, that to the best of their knowledge and belief after diligent inquiry:

- (I) Consistent with SSAP No. 62R, *Property and Casualty Reinsurance*, there are no separate written or oral agreements between the reporting entity (or its affiliates or companies it controls) and the assuming reinsurer that would under any circumstances, reduce, limit, mitigate or otherwise affect any actual or potential loss to the parties under the reinsurance contract, other than inuring contracts that are explicitly defined in the reinsurance contract except as disclosed herein;
- (II) For each such reinsurance contract entered into, renewed, or amended on or after January 1, 1994, for which risk transfer is not reasonably considered to be self-evident, documentation concerning the economic intent of the transaction and the risk transfer analysis evidencing the proper accounting treatment, as required by SSAP No. 62R, *Property and Casualty Reinsurance*, is available for review;
- (III) The reporting entity complies with all the requirements set forth in SSAP No. 62R, *Property and Casualty Reinsurance*; and
- (IV) The reporting entity has appropriate controls in place to monitor the use of reinsurance and adhere to the provisions of SSAP No. 62R, *Property and Casualty Reinsurance*.

If there are any exception(s), that fact should be noted in the Reinsurance Attestation Supplement filed electronically with the NAIC and in hard copy with the domestic regulator (excluding the details of the exceptions). The details of the exceptions shall be filed in a separate hard copy supplement (Exceptions to the Reinsurance Attestation Supplement) with the domestic regulator.

For reporting period ended December 31, 2018

Signed:

	
Chief Executive Officer	Chief Financial Officer
	
Date	Date



REINSURANCE SUMMARY SUPPLEMENTAL FILING
FOR GENERAL INTERROGATORY 9 (PART 2)

FOR THE YEAR ENDED DECEMBER 31, 2018

To Be Filed by March 1

NAIC Group Code: 0

NAIC Company Code: 36129....

	(A) Financial Impact		
	1	2	3
	As Reported	Interrogatory 9 Reinsurance Effect	Restated Without Interrogatory 9 Reinsurance
A01. Assets.....	861,641,503		861,641,503
A02. Liabilities.....	607,042,948		607,042,948
A03. Surplus as regards to policyholders.....	254,598,555		254,598,555
A04. Income before taxes.....	(2,420,270)		(2,420,270)

B. Summary of Reinsurance Contract Terms

The Fund carried ultimate net loss reinsurance coverage of \$75,000,000 excess of \$2,500,000 (from Jan-Jun) and \$3,000,000 (from July-Dec) retention per occurrence with the maximum amount which any on claimant may contribute to the Ultimate Net Loss on any one occurrence is \$10,000,000.

The Fund carried per person loss reinsurance coverage of \$5,000,000 excess of \$10,000,000.

The fund carried Nuclear, Biological, Chemical & Radioactive Terrorism loss coverage of \$40,000,000 excess of \$10,000,000 with a maximum amount any one claimant may contributre to the Ultimate Net Loss on any one occurrence is \$15,000,000.

C. Management's Objectives

D. If the response to General Interrogatory 9.4 (Part 2 Property & Casualty Interrogatories) is yes, explain below why the contracts are treated differently for GAAP and SAP.

Statement of Actuarial Opinion

Annual Statement of

Idaho State Insurance Fund

For the Year Ended December 31, 2018

Identification

I, David Kennerud, am associated with the firm of Milliman, Inc. I am a member of the American Academy of Actuaries and meet its qualification standards for Statements of Actuarial Opinion regarding property and casualty insurance company statutory Annual Statements. I am a member in good standing and a Fellow of the Casualty Actuarial Society. I am a consulting actuary to Idaho State Insurance Fund ("the Company") and was appointed by Chris Farnsworth, Chief Financial Officer of the Idaho State Insurance Fund on behalf of the Company on December 20, 2018 to render this opinion.

The intended purpose of this opinion is to satisfy the requirement for such an opinion under the Annual Statement Instructions of the National Association of Insurance Commissioners. The loss and loss adjustment expense reserves are the responsibility of the Company; my responsibility is to express an opinion on those reserves based on my review.

Scope

I have examined the reserves listed in Exhibit A, as shown in the Annual Statement of the Company as prepared for filing with state regulatory officials, as of December 31, 2018. The items upon which I am expressing an opinion, as shown in Exhibit A, reflect Disclosure items (8. through 13.2) shown in Exhibit B.

In forming my opinion on the loss and loss adjustment expense reserves, I relied upon data evaluated as of December 31, 2018 and reviewed information provided to me by the Company through February 25, 2019. In this regard, I relied on Chris Farnsworth, Chief Financial Officer of the Idaho State Insurance Fund as to the accuracy and completeness of the data. I evaluated the data used directly in my analysis for reasonableness and consistency. My evaluation did not reveal any data points materially affecting my analysis that fell outside of the range of reasonable possibilities. In performing this evaluation, I have assumed that the Company (a) used its best efforts to supply accurate and complete data and (b) did not knowingly provide any inaccurate data. I also reconciled the earned premium amounts, paid loss and loss adjustment expense amounts, and case reserve amounts as of December 31, 2018 used in my analysis against Schedule P - Part 1 of the Company's current Annual Statement. In other respects, the analysis underlying my opinion included the use of such actuarial assumptions and methods and such tests of calculations as I considered necessary.

My review was limited to the items included in Exhibit A, and did not include an analysis of any income statement items or other balance sheet items. My opinion on the reserves assumes the existence of valid assets underlying the unpaid claim liabilities and that these assets are appropriate to meet the cash flow needs of the Company. I have not reviewed the held assets.

Opinion

In my opinion, the sum of the amounts carried on account of items 1. and 2., the sum of the amounts carried on account of items 3. and 4., and the amount carried on account of item 5., all as shown in Exhibit A:

- A. Meet the requirements of the insurance laws of the State of Idaho;
- B. Are consistent with reserves computed in accordance with Standards of Practice issued by the Actuarial Standards Board (including the Casualty Actuarial Society's Statement of Principles Regarding Property and Casualty Unpaid Claims Estimates); and
- C. Make a reasonable provision for all unpaid loss and loss adjustment expense obligations of the Company under the terms of its contracts and agreements.

Relevant Comments

COMPANY SPECIFIC RISK FACTORS

The Company is exposed to risks and uncertainties in its normal course of business. These risks may result in the actual net future loss and loss adjustment expense payments deviating from the provision in the Company's net carried reserves. I have identified the major risk factors relevant to the carried loss and loss adjustment expense reserves as the nature of the Company's book writing only workers' compensation policies, its lack of diversification by line and geography, and the Company's high per-occurrence retention. The potential impact of these risk factors is described in more detail in the following paragraphs and in the report supporting this opinion. The absence of other risk factors from this listing does not imply that additional risk factors will not be identified in the future as being a significant influence on the Company.

The Company writes only workers' compensation policies. Historically, workers' compensation coverage has been subject to higher levels of variability due to the long-tailed nature of the coverage. The payment of losses and loss adjustment expenses will likely be made over a long period of time and are subject to a number of uncertainties, such as inflation, the legal environment, and improvements in medical research and technology many years in the future. This compounds the uncertainty inherent in actuarial projections.

The Company writes solely workers' compensation insurance and only in the state of Idaho which means that substantially all of its reserves are exposed to conditions that are not diversified across geography or other lines of insurance. This exposes the Company's reserves to a greater level of variability and uncertainty.

The Company has a high per-occurrence retention for all accident years. As a result, adverse development for a small number of claims could result in significant deviation from the carried reserves.

RISK OF MATERIAL ADVERSE DEVIATION

I evaluated the risk of material adverse deviation using a materiality standard of 15% of the Company's statutory surplus, or \$38,189,783, as shown in item 5. of Exhibit B. I selected the materiality standard based on the fact that I prepared this opinion for the regulatory review of the Company and factors such as the Company's reserve to surplus ratio, the Company's history of reserve development, the policy limits and coverages written by the Company, and the amount of adverse deviation that would be expected to result in a drop in the Company's financial rating. Other measures of materiality might be used for reserves that are being evaluated in a different context.

Having considered the risk factors above and the inherent variability in the estimation of unpaid loss and loss adjustment expense obligations, I believe that significant risks and uncertainties exist that could reasonably result in material adverse deviation from the carried net reserve amounts. My determination is based on the materiality standard above and my belief that the probability of adverse development of this magnitude is greater than remote.

UNCERTAINTY

In evaluating whether the reserves make a reasonable provision for unpaid losses and loss adjustment expenses, it is necessary to project future loss and loss adjustment expense payments. Actual future losses and loss adjustment expenses will not develop exactly as projected and may, in fact, vary significantly from the projections. Further, my projections make no provision for extraordinary future emergence of new classes or types of losses not sufficiently represented in the Company's historical database or that are not yet quantifiable.

REINSURANCE

The actuarial report prepared in support of this opinion includes a summary of the Company's ceded reinsurance that is or could be material to the Company's ceded loss and loss adjustment expense reserves as of December 31, 2018. The Company has represented that the summary is materially accurate and complete, and that the Company has determined that these contracts should be accounted for as reinsurance. The assessment of whether a reinsurance contract meets the requirements for reinsurance accounting is a management and accounting decision. I express no opinion as to whether the Company's ceded reinsurance contracts meet the requirements for reinsurance accounting.

Based on representations made by the Company and the Company's description of its ceded and assumed reinsurance, I am not aware of any reinsurance transaction that either has been or should have been accounted for as retroactive reinsurance or as financial reinsurance (defined as contractual arrangements that do not include transfer of both timing and underwriting risk).

I reviewed the Company's ceded reinsurance balances as shown in Schedule F of the Company's Annual Statement. There are no material reinsurance recoverables on paid losses that are classified as over 90 days past due. Further, the Company has represented that it knows of no uncollectable reinsurance cessions and no disputed reinsurance balances. As the Company has more extensive knowledge of and a closer relationship with its reinsurers, I have relied on the Company's assessment of the potential for uncollectable reinsurance. I also reviewed the ratings of the Company's reinsurers as listed in Schedule F, Part 3, using the A.M. Best Insurance Reports published as of January 18, 2019. There are no material reinsurance recoverables with assuming companies that were rated vulnerable (B or lower) by A.M. Best or that were reported to be in liquidation, conservation, or receivership. I am not aware of any reinsurance that the Company treated as collectable but should have treated as uncollectable.

Based on the information cited above, my opinion on the loss and loss adjustment expense reserves net of ceded reinsurance assumes that all ceded reinsurance is valid and collectable. I have performed no additional review of the collectability of the Company's reinsurance and am expressing no opinion on the financial condition of its reinsurers. I am not able to further assess the potential for uncollectable reinsurance without performing a substantial amount of additional work beyond the scope of my review. I have not anticipated any contingent liabilities that could arise if the reinsurers do not meet their obligations to the Company as reflected in the data and other information provided to me.

IRIS RATIOS

The booked reserves do not create exceptional values in the IRIS tests One-Year Reserve Development to Policyholders' Surplus, Two-Year Reserve Development to Policyholders' Surplus, or Estimated Current Reserve Deficiency to Policyholders' Surplus.

STATED BASIS OF RESERVE PRESENTATION

The following summarizes the basis of the carried reserves, as represented to me by Company management. I prepared my analysis consistent with the stated basis below.

Accounting Standard

The carried reserves are stated in accordance with Statutory Accounting Principles.

Discounting

The carried reserves are discounted to reflect the time value of money. Specifically, the carried reserves are reduced to reflect tabular discounting for workers' compensation claims. I evaluated the loss and loss adjustment expense reserves on an undiscounted basis with regard to the time value of money except for tabular reserves for workers' compensation claims. Our estimates were prepared in accordance with SSAP65 and tabular discounting rules approved by the Idaho Department of Insurance. These rules permit discounting for tabular case reserves using the NCCI Mortality Table III – 1999, which incorporates a pre-tax interest rate of 3.5%.

The amount of discount as of December 31, 2018 is \$27,658,661 on a net of reinsurance basis.

Risk Margin

The carried reserves do not include an explicit risk margin.

Salvage and Subrogation

The carried reserves are net of anticipated salvage and subrogation recoveries.

Loss Adjustment Expenses

The carried loss adjustment expense reserves include provisions for all loss adjustment expenses, such as coverage dispute costs, defense and investigation costs, and claims administration expenses. The reserve for unpaid loss adjustment expenses was established based on the estimated amount to adjust all unpaid claims, regardless of pre-payments made to third party claims administrators.

OTHER DISCLOSURES

The following disclosure items summarize information represented to me by Company management.

Underwriting Pools and Associations

The Company participates in one involuntary pool, the National Workers' Compensation Reinsurance Pool ("National Pool"), which accounts for all \$11,931,861 of the net pool reserves noted in Exhibit B. In my opinion, the Company's National Pool reserves do not represent a material portion of the Company's total reserves.

The booked reserves and earned premiums for the National Pool reflect losses incurred and premiums earned by the pools through various dates prior to year-end. Company practice is to record the loss and loss adjustment expense reserves reported to it by the pool without accrual for any reporting lag. However, given the overall volume of pool reserves compared to total reserves, any accrual for reporting lag would have an immaterial impact on loss and loss adjustment expense reserves.

I have not independently evaluated these reserves. Instead, in forming my opinion on the Company's reserves, I have made use of the actuarial report and opinion prepared by the qualified actuary on behalf of the National Pool, Katherine H. Antonello. The actuarial report and opinion for the National Pool address both the total National Pool Reserves and the procedure that allocates those reserves to each member company of the National Pool. In my opinion, the methodology described in that report is reasonable.

Asbestos and Environmental Exposure

I have reviewed the Company's exposure to asbestos and environmental claims. In my opinion, there is a remote chance of material liability, since there are no reported asbestos and environmental claims to date and the Company writes only workers' compensation coverage.

Property and Casualty Long Duration Contracts

The Company does not write property and casualty long duration contracts, defined as policies or contracts related to single or fixed premium policies, with coverage periods of thirteen months or greater that are non-cancelable and not subject to premium increase (excluding financial guaranty contracts, mortgage guaranty contracts, and surety contracts).

Extended Loss and Expense Reserves

The Company does not provide pre-funded extended reporting loss and expense coverage within professional liability claims made contracts, and therefore, carries no extended reporting loss and expense reserves.

Accident and Health Long Duration Contracts

The Company does not write accident and health long duration contracts, defined as contracts in which the contract term is greater than or equal to 13 months and contract reserves are required.

Supporting Documents and Usage

An actuarial report, including underlying actuarial work papers supporting the findings expressed in this Statement of Actuarial Opinion, will be provided to the Company to be retained for a period of seven years in its administrative offices and made available for regulatory examination.

This Statement of Actuarial Opinion is intended solely for the use of, and is only to be relied upon by, the Company and the Idaho Department of Insurance with which the Company files its Annual Statement.

The electronic version of this document will be released with no security features as required by the National Association of Insurance Commissioners. Milliman, Inc. is not responsible for any modifications made to this document after its release.

David Kennerud, FCAS, MAAA

Milliman, Inc.

1301 Fifth Avenue, Suite 3800

Seattle, WA 98101

(206) 624-7940

david.kennerud@milliman.com

February 26, 2019

EXHIBIT A: SCOPE

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES:	AMOUNT
1. Unpaid Losses (Liabilities, Surplus and Other Funds page, Col. 1, Line 1)	\$459,655,685
2. Unpaid Loss Adjustment Expenses (Liabilities, Surplus and Other Funds page, Col. 1, Line 3)	\$58,239,176
3. Unpaid Losses – Direct and Assumed (should equal Schedule P, Part 1, Totals from Cols. 13 and 15, Line 12 x 1,000)	\$475,138,000
4. Unpaid Loss Adjustment Expenses – Direct and Assumed (should equal Schedule P, Part 1, Totals from Cols. 17, 19 and 21, Line 12 x 1,000)	\$58,239,000
5. The Page 3 write-in item reserve, “Retroactive Reinsurance Reserve Assumed”	\$0
6. Other Loss Reserve items on which the Appointed Actuary is expressing an Opinion	\$0
PREMIUM RESERVES:	
7. Reserve for Direct and Assumed Unearned Premiums for P&C Long Duration Contracts	\$0
8. Reserve for Net Unearned Premiums for P&C Long Duration Contracts	\$0
9. Other Premium Reserve items on which the Appointed Actuary is expressing an Opinion	\$0

EXHIBIT B: DISCLOSURES

1. Name of the Appointed Actuary	Kennerud	David
2. The Appointed Actuary's Relationship to the Company Enter E or C based upon the following: E if an Employee of the Company or Group; or C if a Consultant		C
3. The Appointed Actuary has the following designation; F if an FCAS; A if an ACAS; M if not a member of the CAS, but a Member of the American Academy of Actuaries approved by the Casualty Practice Council (and attach approval letter as documentation); or O for Other		F
4. Type of Opinion, as identified in the OPINION paragraph. Enter R, I, E, Q, or N based upon the following: R if Reasonable; I if Inadequate or Deficient Provision; E if Excessive or Redundant Provision; Q if Qualified (use Q when part of the opinion is Qualified); or N if No Opinion		R
5. Materiality Standard expressed in US dollars (used to answer Question #6)		\$38,189,783
6. Are there significant risks that could result in Material Adverse Deviation?	Yes [X] No [] N/A []	
7. Statutory Surplus (Liabilities, Surplus and Other Funds page, Col. 1, Line 37)		\$254,598,555
8. Anticipated net salvage and subrogation included as a reduction to loss reserves as reported in Schedule P (Part 1 Summary, Col 23, Line 12 x 1000)		\$3,971,000
9. Discount included as a reduction to loss reserves and loss adjustment expense reserves as reported in Schedule P		
9.1 Nontabular Discount [Notes, Line 32B23, (amounts 1, 2, 3 & 4)], Electronic Filing Cols 1,2,3 & 4		\$0
9.2 Tabular Discount [Notes, Line 32A23, (amounts 1 & 2)], Electronic Filing Cols 1 & 2.		\$27,658,661
10. The net reserves for losses and loss adjustment expenses for the company's share of voluntary and involuntary underwriting pools' and associations' unpaid losses and loss adjustment expenses that are included in reserves shown on the Liabilities, Surplus and Other Funds page, Losses and Loss Adjustment Expenses lines.		\$11,931,861
11. The net reserves for losses and loss adjustment expenses that the company carries for the following liabilities included on the Liabilities, Surplus and Other Funds page, Losses and Loss Adjustment Expenses lines.		
11.1 Asbestos, as disclosed in the Notes to Financial Statements (Notes, Line 33A03D, ending asbestos reserve for current year) Electronic Filing Col 5		\$0
11.2 Environmental, as disclosed in the Notes to Financial Statements (Notes, Line 33D03D, ending net environmental reserve for current year) Electronic Filing Col 5		\$0

EXHIBIT B: DISCLOSURES (continued)

12. The total claims made extended loss and loss adjustment expense, and unearned premium reserves (Greater than or equal to Schedule P Interrogatories).	
12.1 Amount reported as loss and loss adjustment expense reserves	\$0
12.2 Amount reported as unearned premium reserves	\$0
13. The net reserves for the A&H Long Duration Contracts that the Company carries on the following lines on the Liabilities, Surplus and Other Funds page:	
13.1 Losses	\$0
13.2 Loss Adjustment Expenses	\$0
13.3 Unearned Premium	\$0
13.4 Write-In (list separately, adding additional lines as needed, and identify (e.g., "Premium Deficiency Reserves", "Contract Reserves other than Premium Deficiency Reserves" or "AG 51 Reserves"))	\$0
14. Other items on which the Appointed Actuary is providing Relevant Comment	\$0



INSURANCE EXPENSE EXHIBIT

FOR THE YEAR ENDED DECEMBER 31, 2018

(To Be Filed by April 1)

OF THE
Idaho State Insurance Fund

ADDRESSBoise ID 83702

NAIC Group Code.....0	NAIC Company Code.....36129	Federal Employer's Identification Number (FEIN).....82-0412279
Contact Person.....Chris S Farnsworth	Title.....CFO	Telephone.....(208) 332-2100

Idaho State Insurance Fund
INTERROGATORIES

1. Change in reserve for deferred maternity and other similar benefits are reflected in:
- 1.1 Premiums Earned.....

1.2 Losses Incurred.....

1.3 Not Applicable.....
- []
- []
- [X]
2. Indicate amounts received from securities subject to proration for federal tax purposes. Report amounts in whole dollars only:
- 2.1 Amount included on Exhibit of Net Investment Income, Line 1.1, Column 2.....

2.2 Amount included on Exhibit of Net Investment Income, Line 2.1, Column 2.....

2.3 Amount included on Exhibit of Net Investment Income, Line 2.11, Column 2.....

2.4 Amount included on Exhibit of Net Investment Income, Line 2.2, Column 2.....

2.5 Amount included on Exhibit of Net Investment Income, Line 2.21, Column 2.....
3. Indicate amounts shown in the Annual Statement for the following items. Report amounts in whole dollars only:
- 3.1 Net Investment Income, Page 4, Line 9, Column 1.....

3.2 Net Realized Capital Gain or (Loss), Page 4, Line 10, Column 1.....
- \$.....17,844,271
- \$.....(1,931,401)
4. The information provided in the Insurance Expense Exhibit will be used by many persons to estimate the allocation of expenses and profit to the various lines of business.
- 4.1 Are there any items requiring special comment or explanation?.....

4.2 Are items allocated to lines of business in Parts II and III using methods not defined in the instructions?.....
Statement may be attached.

4.3 If yes, explain:
- Yes []
- No [X]
- Yes []
- No [X]

Idaho State Insurance Fund
PART I - ALLOCATION TO EXPENSE GROUPS

(000 omitted)

Operating Expense Classifications	1 Loss Adjustment Expense	Other Underwriting Expenses			5 Investment Expenses	6 Total Expenses
		2 Acquisition, Field Supervision and Collection Expenses	3 General Expenses	4 Taxes, Licenses and Fees		
1. Claim adjustment services:						
1.1 Direct.....	7,975					7,975
1.2 Reinsurance assumed.....	1,044					1,044
1.3 Reinsurance ceded.....						0
1.4 Net claim adjustment services (Lines 1.1 + 1.2 - 1.3).....	9,018	0	0	0	0	9,018
2. Commission and brokerage:						
2.1 Direct excluding contingent.....		16,414				16,414
2.2 Reinsurance assumed excluding contingent.....						0
2.3 Reinsurance ceded excluding contingent.....						0
2.4 Contingent - direct.....						0
2.5 Contingent - reinsurance assumed.....						0
2.6 Contingent - reinsurance ceded.....						0
2.7 Policy and membership fees.....						0
2.8 Net commission and brokerage (Lines 2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7).....	0	16,414	0	0	0	16,414
3. Allowances to managers and agents.....						0
4. Advertising.....						0
5. Boards, bureaus and associations.....			925			925
6. Surveys and underwriting reports.....						0
7. Audit of assureds' records.....						0
8. Salary related items:						
8.1 Salaries.....	7,539	4,781	4,967		376	17,663
8.2 Payroll taxes.....	490	317	329		25	1,161
9. Employee relations and welfare.....	1,997	1,324	1,375		104	4,800
10. Insurance.....	10	8	8		1	28
11. Directors' fees.....	2	1	1		0	5
12. Travel and travel items.....	3	54	54		0	112
13. Rent and rent items.....	642	355	368		28	1,392
14. Equipment.....	155	84	88		7	333
15. Cost or depreciation of EDP equipment and software.....	1,019	556	577		44	2,196
16. Printing and stationery.....	54	68	71		5	198
17. Postage, telephone and telegraph, exchange and express.....	245	193	200		15	653
18. Legal and auditing.....	215	84	102		632	1,032
19. Totals (Lines 3 to 18).....	12,371	7,825	9,067	0	1,236	30,499
20. Taxes, licenses and fees:						
20.1 State and local insurance taxes deducting guaranty association credits of \$.0.....				6,223		6,223
20.2 Insurance department licenses and fees.....				11		11
20.3 Gross guaranty association assessments.....						0
20.4 All other (excluding federal and foreign income and real estate)....						0
20.5 Total taxes, licenses and fees (Lines 20.1+20.2+20.3+20.4).....	0	0	0	6,235	0	6,235
21. Real estate expenses.....					714	714
22. Real estate taxes.....						0
23. Reimbursements by uninsured plans.....	XXX	XXX	XXX	XXX	XXX	XXX
24. Aggregate write-ins for miscellaneous operating expenses.....	4,210	2	2	0	0	4,214
25. Total expenses incurred.....	25,599	24,241	9,068	6,235	1,950	67,093

DETAILS OF WRITE-INS

2401. A&O Reserve Changes.....	4,207					4,207
2402. Business Expense Charges.....	1	0	0		0	1
2403. Miscellaneous Expense.....	3	1	2		0	6
2498. Summary of remaining write-ins for Line 24 from overflow page.....	0	0	0	0	0	0
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	4,210	2	2	0	0	4,214

PART II - ALLOCATION TO LINES OF BUSINESS NET OF REINSURANCE

PREMIUMS, LOSSES, EXPENSES, RESERVES AND PROFITS AND PERCENTAGES TO PREMIUMS EARNED FOR BUSINESS NET OF REINSURANCE

(000 omitted)

	Premiums Written (Page 8, Part 1B, Col. 6)		Premiums Earned (Page 6, Part 1, Col. 4)		Dividends to Policyholders (Page 4, Line 17)		Incurred Loss (Page 9, Part 2, Col. 7)		Loss Adjustment Expense				Unpaid Losses (Page 10, Part 2A, Col. 8)		Loss Adjustment Expense				Unearned Premium Reserves (Page 7, Part 1A, Col. 5)		Agents' Balances	
									Defense and Cost Containment Expenses Incurred		Adjusting and Other Expenses Incurred				Defense and Cost Containment Expenses Unpaid		Adjusting and Other Expenses Unpaid					
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %
1. Fire.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
2.1 Allied lines.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
2.2 Multiple peril crop.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
2.3 Federal flood.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
2.4 Private crop.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
2.5 Private flood.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
3. Farmowners multiple peril.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
4. Homeowners multiple peril.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
5.1 Commercial multiple peril (non-liability portion)....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
5.2 Commercial multiple peril (liability portion).....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
6. Mortgage guaranty.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
8. Ocean marine.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
9. Inland marine.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
10. Financial guaranty.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
11. Medical professional liability.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
12. Earthquake.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
13. Group A&H (see interrogatory 1).....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
14. Credit A&H.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
15. Other A&H (see interrogatory 1).....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
16. Workers' compensation.....	249,249	.XXX.	249,103	.100.0	7,089	2.8	195,171	78.3	9,018	3.6	16,581	6.7	459,656	184.5	30,327	12.2	27,912	11.2	(8,305)	(3.3)	39,615	15.9
17.1 Other liability-occurrence.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
17.2 Other liability-claims-made.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
17.3 Excess workers' compensation.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
18. Products liability.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
19.1, 19.2 Private passenger auto liability.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
19.3, 19.4 Commercial auto liability.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
21.1 Private passenger auto physical damage.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
21.2 Commercial auto physical damage.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
22. Aircraft (all perils).....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
23. Fidelity.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
24. Surety.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
26. Burglary and theft.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
27. Boiler and machinery.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
28. Credit.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
29. International.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
30. Warranty.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
31, 32, 33. Reinsurance-nonproportional assumed.....		.XXX.		.100.0		.....0.0	.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0	.....0.0
34. Aggregate write-ins for other lines of business....	0	.XXX.	0	.100.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
35. TOTAL (Lines 1 through 34).....	249,249	.XXX.	249,103	.100.0	7,089	2.8	195,171	78.3	9,018	3.6	16,581	6.7	459,656	184.5	30,327	12.2	27,912	11.2	(8,305)	(3.3)	39,615	15.9

DETAILS OF WRITE-INS

3401. ....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
3402. ....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
3403. ....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	.XXX.	0	.100.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
3499. TOTALS (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	.XXX.	0	.100.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

PART II - ALLOCATION TO LINES OF BUSINESS NET OF REINSURANCE (continued)
PREMIUMS, LOSSES, EXPENSES, RESERVES AND PROFITS AND PERCENTAGES TO PREMIUMS EARNED FOR BUSINESS NET OF REINSURANCE
(000 omitted)

270.5

		Other Underwriting Expenses								Other Income Less Other Expenses (Pg. 4, Line 15 minus Line 5)		Pre-Tax Profit or Loss Excluding All Investment Gain		Investment Gain On Funds Attributable to Insurance Transactions		Profit or Loss Excluding Investment Gain Attributable to Capital and Surplus		Investment Gain Attributable to Capital and Surplus		Total Profit or Loss	
		Commissions and Brokerage Expenses Incurred (IEE Pt. I, Line 2.8, Col. 2)		Taxes, Licenses and Fees Incurred (IEE Pt. I, Line 20.5, Col. 4)		Other Acquisitions, Field Supervision, and Collection Expenses Incurred (IEE Pt. 1, Line 25 minus 2.8, Col. 2)		General Expenses Incurred (IEE Pt. 1, Line 25, Col. 3)													
		23 Amount	24 %	25 Amount	26 %	27 Amount	28 %	29 Amount	30 %													31 Amount	32 %	33 Amount	34 %	35 Amount	36 %	37 Amount	38 %	39 Amount	40 %	41 Amount	42 %
1.	Fire.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
2.1	Allied lines.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
2.2	Multiple peril crop.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
2.3	Federal Flood.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
2.4	Private crop.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
2.5	Private flood.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
3.	Farmowners multiple peril.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
4.	Homeowners multiple peril.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
5.1	Commercial multiple peril (non-liability portion).....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
5.2	Commercial multiple peril (liability portion).....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
6.	Mortgage guaranty.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
8.	Ocean marine.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
9.	Inland marine.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
10.	Financial guaranty.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
11.	Medical professional liability.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
12.	Earthquake.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
13.	Group A&H (see interrogatory 1).....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
14.	Credit A&H.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
15.	Other A&H (see interrogatory 1).....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
16.	Workers' compensation.....	16,414	6.6	6,235	2.5	7,827	3.1	9,068	3.6	(33)	(0.0)	(18,333)	(7.4)	10,054	4.0	(8,279)	(3.3)	5,859	2.4	(2,420)	(1.0)
17.1	Other liability-occurrence.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
17.2	Other liability-claims-made.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
17.3	Excess workers' compensation.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
18.	Products liability.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
19.1, 19.2	Private passenger auto liability.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
19.3, 19.4	Commercial auto liability.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
21.1	Private passenger auto physical damage.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
21.2	Commercial auto physical damage.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
22.	Aircraft (all perils).....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
23.	Fidelity.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
24.	Surety.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
26.	Burglary and theft.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
27.	Boiler and machinery.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
28.	Credit.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
29.	International.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
30.	Warranty.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
31, 32, 33.	Reinsurance-nonproportional assumed.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
34.	Aggregate write-ins for other lines of business.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
35.	TOTAL (Lines 1 through 34).....	16,414	6.6	6,235	2.5	7,827	3.1	9,068	3.6	(33)	(0.0)	(18,333)	(7.4)	10,054	4.0	(8,279)	(3.3)	5,859	2.4	(2,420)	(1.0)
DETAILS OF WRITE-INS																					
3401.	.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
3402.	.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
3403.	.....	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0	.....	0.0
3498.	Summary of remaining write-ins for Line 34 from overflow page.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
3499.	TOTALS (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

Note: The allocation of investment income from capital and surplus by line of business may not accurately reflect the profitability of a particular line for use in the rate making process.

PREMIUMS, LOSSES, EXPENSES, RESERVES AND PROFITS AND PERCENTAGES TO PREMIUMS EARNED FOR DIRECT BUSINESS WRITTEN

270.6

DETAILS OF WRITE-INS

PART III - ALLOCATION TO LINES OF DIRECT BUSINESS WRITTEN (continued)
PREMIUMS, LOSSES, EXPENSES, RESERVES AND PROFITS AND PERCENTAGES TO PREMIUMS EARNED FOR DIRECT BUSINESS WRITTEN
(000 omitted)

270.7

		Other Underwriting Expenses								Other Income Less Other Expenses		Pre-Tax Profit or Loss Excluding All Investment Gain	
		Commissions and Brokerage Expenses Incurred		Taxes, Licenses and Fees Incurred		Other Acquisitions, Field Supervision, and Collection Expenses Incurred		General Expenses Incurred					
		23 Amount	24 %	25 Amount	26 %	27 Amount	28 %	29 Amount	30 %	31 Amount	32 %	33 Amount	34 %
1.	Fire.....		0.0		0.0		0.0		0.0		0.0		0.0
2.1	Allied lines.....		0.0		0.0		0.0		0.0		0.0		0.0
2.2	Multiple peril crop.....		0.0		0.0		0.0		0.0		0.0		0.0
2.3	Federal Flood.....		0.0		0.0		0.0		0.0		0.0		0.0
2.4	Private crop.....		0.0		0.0		0.0		0.0		0.0		0.0
2.5	Private flood.....		0.0		0.0		0.0		0.0		0.0		0.0
3.	Farmowners multiple peril.....		0.0		0.0		0.0		0.0		0.0		0.0
4.	Homeowners multiple peril.....		0.0		0.0		0.0		0.0		0.0		0.0
5.1	Commercial multiple peril (non-liability portion).....		0.0		0.0		0.0		0.0		0.0		0.0
5.2	Commercial multiple peril (liability portion).....		0.0		0.0		0.0		0.0		0.0		0.0
6.	Mortgage guaranty.....		0.0		0.0		0.0		0.0		0.0		0.0
8.	Ocean marine.....		0.0		0.0		0.0		0.0		0.0		0.0
9.	Inland marine.....		0.0		0.0		0.0		0.0		0.0		0.0
10.	Financial guaranty.....		0.0		0.0		0.0		0.0		0.0		0.0
11.	Medical professional liability.....		0.0		0.0		0.0		0.0		0.0		0.0
12.	Earthquake.....		0.0		0.0		0.0		0.0		0.0		0.0
13.	Group A&H (see interrogatory 1).....		0.0		0.0		0.0		0.0		0.0		0.0
14.	Credit A&H.....		0.0		0.0		0.0		0.0		0.0		0.0
15.	Other A&H (see interrogatory 1).....		0.0		0.0		0.0		0.0		0.0		0.0
16.	Workers' compensation.....	16,414	6.5	6,235	2.5	7,827	3.1	9,068	3.6	(33)	(0.0)	(8,776)	(3.5)
17.1	Other liability-occurrence.....		0.0		0.0		0.0		0.0		0.0		0.0
17.2	Other liability-claims-made.....		0.0		0.0		0.0		0.0		0.0		0.0
17.3	Excess workers' compensation.....		0.0		0.0		0.0		0.0		0.0		0.0
18.	Products liability.....		0.0		0.0		0.0		0.0		0.0		0.0
19.1, 19.2	Private passenger auto liability.....		0.0		0.0		0.0		0.0		0.0		0.0
19.3, 19.4	Commercial auto liability.....		0.0		0.0		0.0		0.0		0.0		0.0
21.1	Private passenger auto physical damage.....		0.0		0.0		0.0		0.0		0.0		0.0
21.2	Commercial auto physical damage.....		0.0		0.0		0.0		0.0		0.0		0.0
22.	Aircraft (all perils).....		0.0		0.0		0.0		0.0		0.0		0.0
23.	Fidelity.....		0.0		0.0		0.0		0.0		0.0		0.0
24.	Surety.....		0.0		0.0		0.0		0.0		0.0		0.0
26.	Burglary and theft.....		0.0		0.0		0.0		0.0		0.0		0.0
27.	Boiler and machinery.....		0.0		0.0		0.0		0.0		0.0		0.0
28.	Credit.....		0.0		0.0		0.0		0.0		0.0		0.0
29.	International.....		0.0		0.0		0.0		0.0		0.0		0.0
30.	Warranty.....		0.0		0.0		0.0		0.0		0.0		0.0
34.	Aggregate write-ins for other lines of business.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
35.	TOTAL (Lines 1 through 34).....	16,414	6.5	6,235	2.5	7,827	3.1	9,068	3.6	(33)	(0.0)	(8,776)	(3.5)
DETAILS OF WRITE-INS													
3401.	.....		0.0		0.0		0.0		0.0		0.0		0.0
3402.	.....		0.0		0.0		0.0		0.0		0.0		0.0
3403.	.....		0.0		0.0		0.0		0.0		0.0		0.0
3498.	Summary of remaining write-ins for Line 34 from overflow page.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
3499.	TOTALS (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

Ins. Expense Ex.-Overflow
NONE

Ins. Expense Ex.-Overflow
NONE



SUPPLEMENTAL INVESTMENT RISKS INTERROGATORIES

For the year ended December 31, 2018

(To be filed by April 1)

Of Idaho State Insurance Fund

Address (City, State, Zip Code): Boise ID 83702

NAIC Group Code.....0

NAIC Company Code.....36129

Employer's ID Number.....82-0412279

The Investment Risks Interrogatories are to be filed by April 1. They are also to be included with the Audited Statutory Financial Statements.
Answer the following interrogatories by reporting the applicable U.S. dollar amounts and percentages of the reporting entity's total admitted assets held in that category of investments.

1. Reporting entity's total admitted assets as reported on Page 2 of this annual statement. \$.....861,641,503

2. Ten largest exposures to a single issuer/borrower/investment.

	1	2	3	4
				Percentage of Total
	Issuer	Description of Exposure	Amount	Admitted Assets
2.01	VANGUARD INTL EQUITY INDEX FD.....	Mutual Fund	\$.....26,061,172	.....3.0 %
2.02	FNMA POOL	Mortgage Loans	\$.....5,862,850	.....0.7 %
2.03	FHLMC GOLD POOL	Mortgage Loans	\$.....4,135,945	.....0.5 %
2.04	KREDITANSTALT FUR WIEDERAUFBAU	Bond	\$.....3,591,889	.....0.4 %
2.05	MICROSOFT CORP	Common Stock and Bond	\$.....3,409,061	.....0.4 %
2.06	JPMORGAN CHASE & CO	Common Stock and Bond	\$.....3,238,387	.....0.4 %
2.07	APPLE INC	Common Stock and Bond	\$.....3,147,316	.....0.4 %
2.08	EUROPEAN INVT BK	Bond	\$.....2,899,994	.....0.3 %
2.09	BANK AMER CORP	Bond	\$.....2,800,159	.....0.3 %
2.10	CITIGROUP INC	Common Stock and Bond	\$.....2,736,163	.....0.3 %

3. Amounts and percentages of the reporting entity's total admitted assets held in bonds and preferred stocks by NAIC designation.

	Bonds	1	2
3.01	NAIC 1.....	\$...603,892,035	.....70.1 %
3.02	NAIC 2.....	\$...64,207,965	.....7.5 %
3.03	NAIC 3.....	\$.....761,259	.....0.1 %
3.04	NAIC 4.....	\$.....103,858	.....0.0 %
3.05	NAIC 5.....	\$.....	.....0.0 %
3.06	NAIC 6.....	\$.....	.....0.0 %
	Preferred Stocks	3	4
3.07	P/RP-1.....	\$.....	.....0.0 %
3.08	P/RP-2.....	\$.....	.....0.0 %
3.09	P/RP-3.....	\$.....	.....0.0 %
3.10	P/RP-4.....	\$.....	.....0.0 %
3.11	P/RP-5.....	\$.....	.....0.0 %
3.12	P/RP-6.....	\$.....	.....0.0 %

4. Assets held in foreign investments:

4.01	Are assets held in foreign investments less than 2.5% of the reporting entity's total admitted assets?		Yes [] No [X]
If response to 4.01 above is yes, responses are not required for interrogatories 5-10.			
4.02	Total admitted assets held in foreign investments	\$.....40,261,720	.....4.7 %
4.03	Foreign-currency-denominated investments	\$.....	.....0.0 %
4.04	Insurance liabilities denominated in that same foreign currency	\$.....	.....0.0 %

5. Aggregate foreign investment exposure categorized by NAIC sovereign designation:

	1	2
5.01	Countries designated NAIC 1.....	\$.....28,617,009 .....3.3 %
5.02	Countries designated NAIC 2.....	\$.....11,644,711 .....1.4 %
5.03	Countries designated NAIC 3 or below.....	\$.....0.0 %

6. Largest foreign investment exposures by country, categorized by the country's NAIC sovereign designation:

	1	2
Countries designated NAIC 1:		
6.01	Country 1: Multi-National Agencies Region	\$.....9,566,739 .....1.1 %
6.02	Country 2: Germany	\$.....4,087,110 .....0.5 %
Countries designated NAIC 2:		
6.03	Country 1: United Kingdom.....	\$.....2,571,236 .....0.3 %
6.04	Country 2: Mexico.....	\$.....2,299,590 .....0.3 %
Countries designated NAIC 3 or below:		
6.05	Country 1:	\$.....0.0 %
6.06	Country 2:	\$.....0.0 %

	1	2
7. Aggregate unhedged foreign currency exposure.....	\$.....	.....0.0 %

8.	Aggregate unhedged foreign currency exposure categorized by NAIC sovereign designation:		1	2
8.01	Countries designated NAIC 1.....	\$.....		0.0 %
8.02	Countries designated NAIC 2.....	\$.....		0.0 %
8.03	Countries designated NAIC 3 or below.....	\$.....		0.0 %
9.	Largest unhedged foreign currency exposures by country, categorized by the country's NAIC sovereign designation:			
	Countries designated NAIC 1:		1	2
9.01	Country 1:	\$.....		0.0 %
9.02	Country 2:	\$.....		0.0 %
	Countries designated NAIC 2:			
9.03	Country 1:	\$.....		0.0 %
9.04	Country 2:	\$.....		0.0 %
	Countries designated NAIC 3 or below:			
9.05	Country 1:	\$.....		0.0 %
9.06	Country 2:	\$.....		0.0 %
10.	Ten largest non-sovereign (i.e. non-governmental) foreign issues:			
	1	2		
	<u>Issuer</u>	<u>NAIC Designation</u>	3	4
10.01	HSBC HLDGS PLC.....	1FE.....	\$.....1,506,379	.....0.2 %
10.02	WESTPAC BKG CORP.....	1FE.....	\$.....899,611	.....0.1 %
10.03	ACTAVIS FUNDING SCS.....	2FE.....	\$.....822,888	.....0.1 %
10.04	CREDIT SUISSE NEW YORK BRANCH..	1FE.....	\$.....745,358	.....0.1 %
10.05	SHELL INTERNATIONAL FIN BV.....	1FE.....	\$.....705,504	.....0.1 %
10.06	SANTANDER UK PLC.....	1FE.....	\$.....593,926	.....0.1 %
10.07	BANCO SANTANDER SA.....	1FE.....	\$.....567,268	.....0.1 %
10.08	TOTAL CAPITAL.....	1FE.....	\$.....544,425	.....0.1 %
10.09	SUMITOMO MITSUI FINL GROUP INC....	1FE.....	\$.....528,233	.....0.1 %
10.10	COOPERATIEVE CENTRALE RAIFFEIS..	2FE.....	\$.....506,965	.....0.1 %
11.	Amounts and percentages of the reporting entity's total admitted assets held in Canadian investments and unhedged Canadian currency exposure:			
11.01	Are assets held in Canadian investments less than 2.5% of the reporting entity's total admitted assets?			Yes [X] No []
	If response to 11.01 is yes, detail is not required for the remainder of Interrogatory 11.			
11.02	Total admitted assets held in Canadian Investments.....		\$.....6,085,476	.....0.7 %
11.03	Canadian currency-denominated investments.....		\$.....	.....0.0 %
11.04	Canadian-denominated insurance liabilities.....		\$.....	.....0.0 %
11.05	Unhedged Canadian currency exposure.....		\$.....	.....0.0 %
12.	Report aggregate amounts and percentages of the reporting entity's total admitted assets held in investments with contractual sales restrictions.			
12.01	Are assets held in investments with contractual sales restrictions less than 2.5% of the reporting entity's total admitted assets?			Yes [X] No []
	If response to 12.01 is yes, responses are not required for the remainder of Interrogatory 12.			
	1		2	3
12.02	Aggregate statement value of investments with contractual sales restrictions.....		\$.....	.....0.0 %
	Largest three investments with contractual sales restrictions:			
12.03	.....		\$.....	.....0.0 %
12.04	.....		\$.....	.....0.0 %
12.05	.....		\$.....	.....0.0 %
13.	Amounts and percentages of admitted assets held in the ten largest equity interests:			
13.01	Are assets held in equity interest less than 2.5% of the reporting entity's total admitted assets?			Yes [] No [X]
	If response to 13.01 above is yes, responses are not required for the remainder of Interrogatory 13.			
	1		2	3
	<u>Name of Issuer</u>			
13.02	VANGUARD INTL EQUITY INDEX FD.....		\$.....26,061,172	.....3.0 %
13.03	Microsoft Corp.....		\$.....1,679,054	.....0.2 %
13.04	Apple Computer Inc.....		\$.....1,520,929	.....0.2 %
13.05	ALPHABET INC.....		\$.....1,350,206	.....0.2 %
13.06	AMAZON COM INC.....		\$.....1,318,730	.....0.2 %
13.07	BERKSHIRE HATHAWAY INC DEL.....		\$.....849,389	.....0.1 %
13.08	Johnson & Johnson.....		\$.....740,231	.....0.1 %
13.09	JP Morgan Chase & Co.....		\$.....694,566	.....0.1 %
13.10	FACEBOOK INC.....		\$.....673,672	.....0.1 %
13.11	Exxon Mobil Corp.....		\$.....617,256	.....0.1 %
14.	Amounts and percentages of the reporting entity's total admitted assets held in nonaffiliated, privately placed equities:			
14.01	Are assets held in nonaffiliated, privately placed equities less than 2.5% of the reporting entity's total admitted assets?			Yes [X] No []
	If response to 14.01 above is yes, responses are not required for the remainder of Interrogatory 14.			
	1		2	3
14.02	Aggregate statement value of investments held in nonaffiliated, privately placed equities.....		\$.....	.....0.0 %
	Largest three investments held in nonaffiliated, privately placed equities:			
14.03	.....		\$.....	.....0.0 %
14.04	.....		\$.....	.....0.0 %
14.05	.....		\$.....	.....0.0 %

Idaho State Insurance Fund

15.

Amounts and percentages of the reporting entity's total admitted assets held in general partnership interests:

15.01

Are assets held in general partnership interests less than 2.5% of the reporting entity's total admitted assets?

Yes [X] No []

If response to 15.01 above is yes, responses are not required for the remainder of Interrogatory 15.

1

2

3

15.02

Aggregate statement value of investments held in general partnership interests.....

\$.....

0.0 %

Largest three investments in general partnership interests:

15.03

.....

\$.....

0.0 %

15.04

.....

\$.....

0.0 %

15.05

.....

\$.....

0.0 %

16.

Amounts and percentages of the reporting entity's total admitted assets held in mortgage loans:

16.01

Are mortgage loans reported in Schedule B less than 2.5% of the reporting entity's total admitted assets?

Yes [X] No []

If response to 16.01 above is yes, responses are not required for the remainder of Interrogatory 16 and Interrogatory 17.

1

2

3

Type (Residential, Commercial, Agricultural)

16.02

.....

\$.....

0.0 %

16.03

.....

\$.....

0.0 %

16.04

.....

\$.....

0.0 %

16.05

.....

\$.....

0.0 %

16.06

.....

\$.....

0.0 %

16.07

.....

\$.....

0.0 %

16.08

.....

\$.....

0.0 %

16.09

.....

\$.....

0.0 %

16.10

.....

\$.....

0.0 %

16.11

.....

\$.....

0.0 %

Amount and percentage of the reporting entity's total admitted assets held in the following categories of mortgage loans:

Loans

16.12

Construction loans.....

\$.....

0.0 %

16.13

Mortgage loans over 90 days past due.....

\$.....

0.0 %

16.14

Mortgage loans in the process of foreclosure.....

\$.....

0.0 %

16.15

Mortgage loans foreclosed.....

\$.....

0.0 %

16.16

Restructured mortgage loans.....

\$.....

0.0 %

17.

Aggregate mortgage loans having the following loan-to-value ratios as determined from the most current appraisal as of the annual statement date:

Loan-to-Value

Residential

Commercial

Agricultural

1

2

3

4

5

6

17.01

above 95%.....

\$.....

0.0 %

\$.....

0.0 %

\$.....

0.0 %

17.02

91% to 95%.....

\$.....

0.0 %

\$.....

0.0 %

\$.....

0.0 %

17.03

81% to 90%.....

\$.....

0.0 %

\$.....

0.0 %

\$.....

0.0 %

17.04

71% to 80%.....

\$.....

0.0 %

\$.....

0.0 %

\$.....

0.0 %

17.05

below 70%.....

\$.....

0.0 %

\$.....

0.0 %

\$.....

0.0 %

18.

Amounts and percentages of the reporting entity's total admitted assets held in each of the five largest investments in real estate:

18.01

Are assets held in real estate reported less than 2.5% of the reporting entity's total admitted assets?

Yes [X] No []

If response to 18.01 above is yes, responses are not required for the remainder of Interrogatory 18.

Largest five investments in any one parcel or group of contiguous parcels of real estate:

Description

2

3

18.02

.....

\$.....

0.0 %

18.03

.....

\$.....

0.0 %

18.04

.....

\$.....

0.0 %

18.05

.....

\$.....

0.0 %

18.06

.....

\$.....

0.0 %

19.

Report aggregate amounts and percentages of the reporting entity's total admitted assets held in investments held in mezzanine real estate loans.

19.01

Are assets held in investments held in mezzanine real estate loans less than 2.5% of the reporting entity's admitted assets?

Yes [X] No []

If response to 19.01 is yes, responses are not required for the remainder of Interrogatory 19.

1

2

3

19.02

Aggregate statement value of investments held in mezzanine real estate loans

\$.....

0.0 %

Largest three investments held in mezzanine real estate loans:

19.03

.....

\$.....

0.0 %

19.04

.....

\$.....

0.0 %

19.05

.....

\$.....

0.0 %

20.

Amounts and percentages of the reporting entity's total admitted assets subject to the following types of agreements:

At Year-End

At End of Each Quarter

1

2

1st Qtr

2nd Qtr

3rd Qtr

20.01

Securities lending agreements (do not include assets held as collateral for such transactions).....

\$.....

0.0 %

\$.....

\$.....

\$.....

20.02

Repurchase agreements.....

\$.....

0.0 %

\$.....

\$.....

\$.....

20.03

Reverse repurchase agreements.....

\$.....

0.0 %

\$.....

\$.....

\$.....

20.04

Dollar repurchase agreements.....

\$.....

0.0 %

\$.....

\$.....

\$.....

20.05

Dollar reverse repurchase agreements.....

\$.....

0.0 %

\$.....

\$.....

\$.....

21. Amounts and percentages of the reporting entity's total admitted assets for warrants not attached to other financial instruments, options, caps and floors:

	<u>Owned</u>		<u>Written</u>	
	1	2	3	4
21.01 Hedging.....	\$.....	0.0 %	\$.....	0.0 %
21.02 Income generation.....	\$.....	0.0 %	\$.....	0.0 %
21.03 Other.....	\$.....	0.0 %	\$.....	0.0 %

22. Amounts and percentages of the reporting entity's total admitted assets of potential exposure for collars, swaps, and forwards:

	<u>At Year-End</u>		<u>At End of Each Quarter</u>		
			<u>1st Qtr</u>	<u>2nd Qtr</u>	<u>3rd Qtr</u>
	1	2	3	4	5
22.01 Hedging.....	\$.....	0.0 %	\$.....	\$.....	\$.....
22.02 Income generation.....	\$.....	0.0 %	\$.....	\$.....	\$.....
22.03 Replications.....	\$.....	0.0 %	\$.....	\$.....	\$.....
22.04 Other.....	\$.....	0.0 %	\$.....	\$.....	\$.....

23. Amounts and percentages of the reporting entity's total admitted assets of potential exposure for futures contracts:

	<u>At Year-End</u>		<u>At End of Each Quarter</u>		
			<u>1st Qtr</u>	<u>2nd Qtr</u>	<u>3rd Qtr</u>
	1	2	3	4	5
23.01 Hedging.....	\$.....	0.0 %	\$.....	\$.....	\$.....
23.02 Income generation.....	\$.....	0.0 %	\$.....	\$.....	\$.....
23.03 Replications.....	\$.....	0.0 %	\$.....	\$.....	\$.....
23.04 Other.....	\$.....	0.0 %	\$.....	\$.....	\$.....

Idaho State Insurance Fund
Management’s Discussion and Analysis – 2018
NAIC Group Code NONE NAIC Company Code 36129

This discussion provides an assessment by management of the financial position, results of operation, cash flow and liquidity for Idaho State Insurance Fund (the Fund).

Company Background

The Fund was created in 1917 to provide Idaho employers with a reliable source of workers’ compensation insurance to facilitate compliance with Idaho Workers’ Compensation laws. Public employers in Idaho must insure through the Fund unless the employer chooses to be self-insured. Private employers may self-insure or purchase insurance from private insurers or the Fund.

Financial Position

The Fund’s financial position at December 31 was as follows:

Balance Sheet		2018	2017
Assets			
Bonds		\$ 668,965,117	\$ 634,679,489
Common stocks		89,634,230	99,797,427
Real estate		2,000,000	2,000,000
Cash and short-term investments		53,178,184	38,702,096
Other invested assets		-	-
Receivable for securities		830,732	50,540
Total cash and invested assets		814,608,263	775,229,552
Investment income due and accrued		3,992,430	3,628,176
Premiums receivable		39,614,857	41,497,744
Reinsurance			
Recoverable		92,514	145,939
Deposits		209,251	241,478
Electronic data processing equipment and software		595,719	810,637
Other assets		2,528,468	2,578,458
Total net admitted assets		\$ 861,641,503	\$ 824,131,984
Liabilities and Surplus			
Unpaid losses and loss adjustment expenses		\$ 517,894,861	\$ 470,369,621
Taxes and other expenses		10,537,084	10,455,099
Unearned premiums		18,513,702	19,435,810
Advance premiums		5,152	5,950
Policyholders' dividends declared and unpaid		-	-
Ceded reinsurance premiums		168,393	154,402
Funds held by company under reinsurance treaties		-	20,400
Provision for reinsurance		-	-
Payable for securities		5,369,519	77,997
Credits due policyholders and Estimate for Class Action Lawsuit		54,554,235	55,373,950
Total liabilities		607,042,948	555,893,230
Total surplus		\$ 254,598,555	\$ 268,238,753
Total liabilities and surplus		\$ 861,641,503	\$ 824,131,984

Assets

Net admitted assets increased by \$37,509,519 (4.55%) primarily due to an increase in cash and invested assets. Bonds increased by \$34,285,628 (5.4%), cash and short-term investments increased by \$14,476,088 (37.4%), and stocks decreased by \$10,163,197 (10.18%).

Liabilities

Unpaid losses and loss adjustment expenses (LAE) are stated at the company’s estimate of the ultimate cost of settling all incurred but unpaid claims. Unpaid losses and LAE are not discounted with the exception of certain long-term liabilities on known cases. The cases are discounted on a tabular basis, which reduced loss reserves by \$27,658,661. Salvage and subrogation recoveries are anticipated when

Idaho State Insurance Fund
Management’s Discussion and Analysis – 2018
NAIC Group Code NONE NAIC Company Code 36129

setting loss reserves. The accrual of salvage and subrogation decreased unpaid losses by \$3,971,000 (Schedule P – Part 1).

Management believes that its reserves are adequate.

Activity with respect to unpaid losses and LAE for the last two years is displayed below:

Losses and LAE	2018	2017
Unpaid losses and LAE at beginning of year	\$ 470,369,621	\$ 454,187,474
Losses and LAE Incurred in current year:		
For current year losses and LAE (Schedule P - Part 1)	217,231,000	194,309,000
For prior years losses and defense and cost containment expenses and adjusting and other expenses	3,539,298	(6,929,728)
Income statement amounts	220,770,298	187,379,272
	-	
Losses and LAE paid in current year:		
For current year losses and LAE (Schedule P - Part 1)	(57,984,000)	(58,964,000)
For prior year losses and LAE	(115,261,058)	(112,233,125)
Underwriting exhibits amounts	(173,245,058)	(171,197,125)
Unpaid losses and LAE at end of year	\$ 517,894,861	\$ 470,369,621

Unearned premiums decreased \$922,108 (4.74%).

Dividends were declared and paid on December 10, 2018.

Payable for securities increased \$5,291,522 (6,784.23%).

The Fund’s ceded reinsurance program has been consistent over the last five years.

Schedule F – Part 9 reflects a net amount recoverable from reinsurers of \$15,406,121. The Fund does not anticipate any significant problems in collecting its reinsurance recoverable balance and no provisions have been recorded in excess of the required statutory provision for reinsurance.

Surplus

Surplus decreased \$13,640,198 (5.09%) due to a net loss of \$2,420,270, a decrease in the change in unrealized gains or losses from investments of \$11,029,131, and an increase in the change in total non-admitted assets of \$190,796.

In conformity with the NAIC model regulations and formulas adopted by the Idaho Department of Insurance, the Fund calculated its Risk-Based Capital (RBC) requirement as of the end of the year. The results are as follows:

Risk-Based Capital	2018	2017
Total adjusted surplus	\$ 254,598,555	\$ 268,238,753
Authorized control level RBC	\$ 34,324,064	\$ 30,034,848

The authorized control level RBC is equal to 50% of the RBC requirement. The Fund’s total adjusted surplus of \$254,598,555, compared with its RBC requirement of \$68,648,128 is above the required minimum.

Idaho State Insurance Fund
Management’s Discussion and Analysis – 2018
NAIC Group Code NONE NAIC Company Code 36129

Results of Operations

The Fund’s operating results and certain key financial ratios are presented in the following table.

Statement of Income	2018	2017
Premiums earned	\$ 249,102,719	\$ 244,588,822
Losses incurred	195,171,434	160,311,421
LAE incurred	25,598,864	27,067,852
Underwriting expenses	39,543,749	37,596,024
Underwriting gain (loss)	(11,211,328)	19,613,526
Net investment gain (loss)	15,912,870	25,740,303
Other income less policyholder dividends	(7,121,813)	(14,801,672)
Net Income	(2,420,270)	\$ 30,552,157
Premiums written	\$ 249,249,368	\$ 243,934,489
Loss ratio	78.3%	65.5%
LAE ratio	10.3%	11.1%
Underwriting expense ratio	15.9%	15.4%
Combined ratio	104.5%	92.0%

The Fund’s investment gain of \$15,912,870 represented a 38.18% decrease over the prior year. In the prior year, gains from the sale of investments were about \$9,800,000 more.

Premiums written increased \$5,314,880 (2.18%) during the year.

The combined ratio expresses the sum of the costs for losses, LAE and underwriting expenses as a percentage of premiums. The premiums earned are used for calculation of the loss and LAE ratios, and premiums written are used for the calculation of the underwriting expense ratio. The combined ratio is a recognized industry measure of underwriting performance.

Factors contributing to a 1.85% increase in premiums earned are primarily due to an improving economy.

Cash Flow

The primary sources of cash were premiums and investments. The primary use of cash was claim payments and re-investments.

The Fund’s cash flows are summarized as follows:

Idaho State Insurance Fund
Management’s Discussion and Analysis – 2018
NAIC Group Code NONE NAIC Company Code 36129

Cash Flow Statement	2018	2017
Operations		
Premiums collected	\$ 249,705,810	\$ 243,660,293
Net investment income received	17,415,815	15,308,178
Miscellaneous income	(33,067)	(134,696)
Losses paid	(151,273,654)	(149,453,264)
Commissions and expenses paid	(61,314,830)	(58,751,386)
Cash dividends to shareholders	(7,088,746)	(14,666,976)
Cash provided by operations	47,411,328	35,962,149
Investment Activities		
Proceeds from sale or maturity of long-term invested assets	165,010,995	186,653,492
Cost of long-term investments acquired	(197,585,407)	(226,479,639)
Cash (used in) investment activities	(32,574,413)	(39,826,147)
Cash from Miscellaneous Sources		
Other cash provided (applied) - net	(360,827)	3,727,491
Cash provided (applied) from miscellaneous sources	(360,827)	3,727,491
Change in Cash and Short-Term Investments		
Net increase (decrease) in cash and short-term investments	\$ 14,476,088	\$ (136,507)

Premiums collected increased \$6,045,517 and cash flow from operations increased \$11,449,179.

Cash from miscellaneous sources decreased \$4,088,319. Dividends paid to policyholders’ decreased by \$7,578,230.

Liquidity

The Fund’s liquidity is considered to be adequate.

NAIC PROPERTY AND CASUALTY FINANCIAL RATIO RESULTS FOR 2018

All ratios are reported as percentages, rounded to the nearest percent. For the Investment Yield

Ratio, results are rounded to the nearest tenth of one percent.

2/19/2019

SUMMARY

RATIO	Unusual Values Equal to or			Your Results
	Over	/	Under	
1. Gross Premiums Written to Policyholders' Surplus	900		---	100.0
2. Net Premiums Written to Policyholders' Surplus	300		---	98.0
3. Change in Net Premiums Written	33		-33	2.0
4. Surplus Aid to Policyholders' Surplus	15		---	0.0
5. Two-Year Overall Operating Ratio	100		---	96.0
6. Investment Yield	5.5		2.0	2.3
7. Gross Change in Policyholders' Surplus	50		-10	-5.0
8. Change in Adjusted Policyholders' Surplus	25		-10	-5.0
9. Adjusted Liabilities to Liquid Assets	100		---	71.0
10. Gross Agents Bal. (in collection) to Policyholders' Surplus	40		---	5.0
11. One-Year Reserve Development to Policyholders' Surplus	20		---	1.0
12. Two-Year Reserve Development to Policyholders' Surplus	20		---	0.0
13. Estimated Current Res. Def. to Policyholders' Surplus	25		---	-14.0

U - indicates result is automatically considered unusual.

NR - indicates no result is calculated.

P&C Overall Ratio 1: Gross Premiums Written to Policyholders' Surplus

W0101	A. Direct Premiums Written.....	Page 8, Line 35, Column 1.....	253,185,428.0
W0102	B. Reinsurance Assumed - Affiliates.....	Page 8, Line 35, Column 2.....	
W0103	C. Reinsurance Assumed - Non-Affiliates.....	Page 8, Line 35, Column 3.....	2,518,376.8
W0104	D. Policyholders' Surplus.....	Page 3, Line 37, Column 1.....	254,598,555.2
W0105	Result = $100 * (A+B+C)/D$		100.0 %
	If D is zero or negative, result is 999.		
	If D is positive and (A+B+C) is negative, result is zero.		

P&C Overall Ratio 2: Net Premiums Written to Policyholders' Surplus

W0201	A. Net Premiums Written.....	Page 8, Line 35, Column 6.....	249,249,368.2
	B. Policyholders' Surplus.....	Page 3, Line 37, Column 1.....	254,598,555.2
W0202	Result = $100 * (A/B)$		98.0 %
	If B is zero or negative, result is 999.		
	If B is positive and A is negative, result is zero.		

P&C Overall Ratio 3: Change in Net Premiums Written

	A. Net Premiums Written, Current Year.....	Page 8, Line 35, Column 6.....	249,249,368.2
W0301	B. Net Premiums Written, Prior Year.....	PY: Page 8, Line 35, Column 6.....	243,934,488.5
W0302	Result = $100 * (A-B)/B$		2.0 %
	If A and B are both zero or negative, result is zero.		
	If A is positive and B is zero or negative, result is 999.		

NAIC PROPERTY AND CASUALTY FINANCIAL RATIO RESULTS FOR 2018

P&C Overall Ratio 4: Surplus Aid to Policyholders' Surplus			
W0401	A. Reinsurance Ceded Commissions.....	Page 11, Line 2.3, Column 2.....	
W0402	B. Reinsurance Ceded Contingent Commissions.....	Page 11, Line 2.6, Column 2.....	
W0403	C. Reinsurance Premiums Ceded - Affiliates.....	Page 8, Line 35, Column 4.....	
W0404	D. Reinsurance Premiums Ceded - Non-Affiliates.....	Page 8, Line 35, Column 5.....	6,454,436.5
W0405	E. Unearned Premiums - Total Authorized,	Page 22, Lines (0999999 + 2399999 + 3799999)	
	Unauthorized & Certified Other US Unaffiliated Insurers...	Column 13, * 1000.....	
W0406	F. Unearned Premiums - Total Authorized,	Page 22, Lines (1099999 + 1199999 + 2499999	
	Unauthorized & Certified Mandatory and Voluntary Pools.	+ 2599999 + 3899999 + 3999999) Col. 13, * 1000..	
W0407	G. Unearned Premiums - Total Authorized,	Page 22, Lines (1299999 + 2699999 + 4099999)	
	Unauthorized and Certified Other Non-US Insurers.....	Column 13, * 1000.....	
	H. Sum of Unearned Premiums (E+F+G).....		0.0
	I. Surplus Aid = [(A+B)/(C+D)] * H.....		0.0
	J. Policyholders' Surplus.....	Page 3, Line 37, Column 1.....	254,598,555.2
W0408	Result = 100 * (I/J).....		0.0 %
	If (C+D) or I is zero or negative, result is zero.		
	If I is positive and J is zero or negative, result is 999.		

P&C Profitability Ratio 5: Two-Year Overall Operating Ratio			
W0501	A. Losses and LAE Incurred, Current Year.....	Page 4, Lines 2 + 3, Column 1.....	220,770,298.2
W0502	B. Losses and LAE Incurred, Prior Year.....	PY: Page 4, Lines 2 + 3, Column 1.....	187,379,272.2
W0503	C. Dividends to Policyholders, Current Year.....	Page 4, Line 17, Column 1.....	7,088,746.0
W0504	D. Dividends to Policyholders, Prior Year.....	PY: Page 4, Line 17, Column 1.....	14,666,976.0
W0505	E. Premiums Earned, Current Year.....	Page 4, Line 1, Column 1.....	249,102,719.4
W0506	F. Premiums Earned, Prior Year.....	PY: Page 4, Line 1, Column 1.....	244,588,822.0
W0507	G. Other Underwriting Exp. & Write-ins, Current Year.....	Page 4, Lines 4 + 5, Column 1.....	39,543,748.9
W0508	H. Other Underwriting Exp. & Write-ins, Prior Year.....	PY: Page 4, Lines 4 + 5, Column 1.....	37,596,023.5
W0509	I. Total Other Income, Current Year.....	Page 4, Line 15, Column 1.....	-33,066.6
W0510	J. Total Other Income, Prior Year.....	PY: Page 4, Line 15, Column 1.....	-134,695.8
W0511	K. Net Premiums Written, Current Year.....	Page 8, Line 35, Column 6.....	249,249,368.2
W0512	L. Net Premiums Written, Prior Year.....	PY: Page 8, Line 35, Column 6.....	243,934,488.5
W0513	M. Net Investment Income Earned, Current Year.....	Page 4, Line 9, Column 1.....	17,844,270.8
W0514	N. Net Investment Income Earned, Prior Year.....	PY: Page 4, Line 9, Column 1.....	15,207,226.3
	O. Loss Ratio = 100 * [(A+B+C+D)/(E+F)].....		87.0
	P. Expense Ratio = 100 * [(G+H-I-J)/(K+L)].....		16.0
	Q. Investment Income Ratio = 100 * [(M+N)/(E+F)].....		7.0
W0515	Result = (O+P-Q).....		96.0 %
	If (A+B+C+D+G+H-I-J-M-N) is zero or negative, result is zero.		
	If (E+F) or (K+L) is zero or negative, result is 999.		

NAIC PROPERTY AND CASUALTY FINANCIAL RATIO RESULTS FOR 2018

P&C Profitability Ratio 6: Investment Yield			
W0601	A. Total Cash and Invested Assets, Current Year.....	Page 2, Line 12, Column 3.....	814,608,263.5
W0602	B. Total Cash and Invested Assets, Prior Year.....	PY: Page 2, Line 12, Column 3.....	775,229,551.7
W0603	C. Investment Income Due and Accrued, Current Year.....	Page 2, Line 14, Column 3.....	3,992,429.6
W0604	D. Investment Income Due and Accrued, Prior Year.....	PY: Page 2, Line 14, Column 3.....	3,628,176.2
W0605	E. Borrowed Money, Current Year.....	Page 3, Line 8, Column 1.....	
W0606	F. Borrowed Money, Prior Year.....	PY: Page 3, Line 8, Column 1.....	
W0607	G. Net Investment Income Earned.....	Page 4, Line 9, Column 1.....	17,844,270.8
W0608	Result = $200 \times [G/(A+B+C+D-E-F-G)]$		2.3 %
	Limit result to a minimum of zero.		

P&C Profitability Ratio 7: Gross Change in Policyholders' Surplus			
	A. Policyholders' Surplus, Current Year.....	Page 3, Line 37, Column 1.....	254,598,555.2
W0701	B. Policyholders' Surplus, Prior Year.....	PY: Page 3, Line 37, Column 1.....	268,238,753.2
W0702	Result = $100 \times [(A-B)/B]$		-5.0 %
	If A is zero or negative, result is -99.		
	If A is positive and B is zero or negative, result is 999.		

P&C Profitability Ratio 8: Change in Adjusted Policyholders' Surplus			
W0801	A. Policyholders' Surplus, Current Year.....	Page 3, Line 37, Column 1.....	254,598,555.2
W0802	B. Change in Surplus Notes.....	Page 4, Line 29, Column 1.....	
W0803	C. Capital Paid-in or Transferred.....	Page 4, Line 32.1 + 32.2 + 32.3, Column 1.....	
W0804	D. Surplus Paid-in or Transferred.....	Page 4, Line 33.1 + 33.2 + 33.3, Column 1.....	
W0805	E. Policyholders' Surplus, Prior Year.....	PY: Page 3, Line 37, Column 1.....	268,238,753.2
W0806	Result = $[(A-B-C-D-E) / ABS(E)] \times 100$		-5.0 %
	If A is zero or negative, result is -99.		
	If A is positive and E is zero or negative, result is 999.		

P&C Liquidity Ratio 9: Adjusted Liabilities to Liquid Assets			
W0901	A. Total Liabilities.....	Page 3, Line 28, Column 1.....	607,042,947.6
W0902	B. Liabilities Equal to Deferred Agents' Balances.....	Page 2, Line 15.2, Column 3.....	26,652,588.0
W0903	C. Adjusted Liabilities = (A-B).....		580,390,359.5
W0904	D. Bonds.....	Page 2, Line 1, Column 3.....	668,965,117.2
W0905	E. Stocks, Preferred & Common.....	Page 2, Line 2.1 + 2.2, Column 3.....	89,634,230.4
W0906	F. Cash, Cash Equivalents & Short-Term Investments.....	Page 2, Line 5, Column 3.....	53,178,183.7
W0907	G. Receivable for Securities.....	Page 2, Line 9, Column 3.....	830,732.2
W0908	H. Investment Income Due & Accrued.....	Page 2, Line 14, Column 3.....	3,992,429.6
W0909	I. Investments in Parent, Sub. & Affiliates.....	Page 17, Line 42+43+44+45, Column 1.....	
W0910	J. Liquid Assets = (D+E+F+G+H-I).....		816,600,693.1
W0911	Result = $100 \times (C / J)$		71.0 %
	If J is zero or negative, result is 999.		

NAIC PROPERTY AND CASUALTY FINANCIAL RATIO RESULTS FOR 2018

P&C Liquidity Ratio 10: Gross Agents' Balances (in collection) to Policyholders' Surplus		
W1001	A. Gross Agents' Balances in the Course of Collection..... Page 2, Line 15.1, Column 3.....	12,962,269.3
	B. Policyholders' Surplus..... Page 3, Line 37, Column 1.....	254,598,555.2
W1002	Result = $100 * (A/B)$	5.0 %
	If A is zero or negative, result is zero.	
	If A is positive and B is zero or negative, result is 999.	

P&C Reserve Ratio 11: One-Year Reserve Development to Policyholders' Surplus		
W1101	A. One-Year Loss Reserve Development..... Page 34, Part 2, Line 12 Column 11 * 1000.....	2,660,290.0
	B. Policyholders' Surplus, Prior Year..... PY: Page 3, Line 37, Column 1.....	268,238,753.2
W1102	Result = $100 * (A/B)$	1.0 %
	If A is positive and B is zero or negative, result is 999.	

P&C Reserve Ratio 12: Two-year Reserve Development to Policyholders' Surplus		
W1201	A. Two-Year Loss Reserve Development..... Page 34, Part 2, Line 12, Column 12, * 1000.....	-346,060.0
W1202	B. Policyholders' Surplus, Second Prior Year..... 2nd PY: Page 3, Line 37, Column 1.....	227,278,780.9
W1203	Result = $100 * (A/B)$	0.0 %
	If A is positive and B is zero or negative, result is 999.	

P&C Reserve Ratio 13: Estimated Current Reserve Deficiency to Policyholders' Surplus		
W1301	A. Losses & LAE Reserves, Second Prior Year..... 2nd PY: Page 3, Lines 1 + 3, Column 1.....	454,187,474.4
	B. Two-Year Loss Reserve Development..... Page 34, Part 2, Line 12, Column 12 * 1000.....	-346,060.0
W1302	C. Premiums Earned, Second Prior Year..... 2nd PY: Page 4, Line 1, Column 1.....	235,445,361.6
	D. Developed Loss & LAE Reserves to Premiums Ratio Second Prior Year = $[(A+B)/C]$ If C is zero, negative or less than L/10, D=H.....	1.9
W1303	E. Losses & LAE Reserves, Prior Year..... PY: Page 3, Lines 1 + 3, Column 1.....	470,369,621.3
	F. One-Year Loss Reserve Development..... Page 34, Part 2, Line 12, Column 11 * 1000.....	2,660,290.0
W1304	G. Premiums Earned, Prior Year..... PY: Page 4, Line 1, Column 1.....	244,588,822.0
	H. Developed Loss & LAE Reserves to Premiums Ratio Ratio Prior Year = $[(E+F)/G]$	1.9
	I. Premiums Earned, Current Year..... Page 4, Line 1, Column 1.....	249,102,719.4
W1305	J. Losses & LAE Reserves, Current Year..... Page 3, Lines 1 + 3, Column 1.....	517,894,861.3
	K. Estimated Loss & LAE Reserve Deficiency (Redundancy) = $\{[1/2 * (D+H)] * I\} - J$	-36,877,510.2
	If G is zero, negative or less than L/10, K = zero	
	L. Policyholders' Surplus..... Page 3, Line 37, Column 1.....	254,598,555.2
W1306	Result = $100 * (K/L)$	-14.0 %
	If K is positive and L is zero or negative, result is 999.	
	If K and L are both zero or negative, result is zero.	

PROPERTY AND CASUALTY RATIO CALCULATIONS**2018****2017****2016****2015****2014****INSURANCE REGULATORY INFORMATION SYSTEM****Usual****(IRIS) RATIOS****Range**

I1.	Gross premiums to surplus.....	< 900	100.0	93.0	106.0	113.0	111.0
I2.	Net premiums to surplus.....	< 300	98.0	91.0	103.0	110.0	108.0
I3.	Change in net writings.....	-33 to +33	2.0	4.0	6.0	7.0	15.0
I4.	Surplus aid to surplus.....	< 15					
I5.	Two year overall operating ratio.....	< 100	96.0	93.0	96.0	101.0	106.0
I6.	Investment yield.....	+3.0 to +6.5	2.3	2.0	2.0	2.0	2.3
I7.	Gross change in surplus.....	-10 to +50	-5.0	18.0	13.0	5.0	1.0
I8.	Net change in adjusted surplus.....	-10 to +25	-5.0	18.0	13.0	5.0	1.0
I9.	Liabilities to liquid assets.....	< 100	71.0	68.0	71.0	72.0	72.0
I10.	Agents' balances to surplus.....	< 40	5.0	5.0	6.0	6.0	6.0
I11.	1 year reserve development to surplus.....	< 20	1.0	-4.0	-4.0	1.0	1.0
I12.	2 year reserve development to surplus.....	< 20		-4.0		3.0	2.0
I13.	Estimated current reserve deficiency.....	< 25	-14.0	-3.0	-4.0	6.0	26.0

RATIOS**UNDERWRITING AND OPERATING PERFORMANCE RATIOS**

P21.	Pure loss ratio.....	78.3	65.5	70.7	73.4	78.5
P22.	LAE ratio.....	10.3	11.1	10.3	9.4	11.7
P23.	Loss and LAE ratio.....	88.6	76.6	81.0	82.8	90.2
P24.	Expense ratio.....	15.9	15.4	16.2	16.2	15.8
P25.	Policyholder dividend ratio.....	2.8	6.0	3.3	4.3	5.7
P26.	Calendar year combined ratio.....	107.3	98.0	100.6	103.3	111.7
P27.	Expense ratio adjusted for DAC.....	15.9	14.4	15.2	15.1	14.6
P28.	Calendar year combined ratio adjusted for DAC.....	107.4	97.0	99.6	102.2	110.5
P29.	Calendar year operating ratio.....	100.2	91.8	94.7	97.5	104.9
P30.	Calendar year insurance operating ratio.....	102.5	93.9	96.5	99.3	106.9
P31.	Net income return on surplus.....	-0.9	12.3	7.4	4.9	3.7
P32.	Policyholder dividends to net income.....	23.2	92.1	81.6	134.5	-456.9
P33.	Shareholder dividends to net income.....	0.0	0.0	0.0	0.0	0.0

LOSS AND LAE RESERVE RATIOS

R41.	Accident year loss and LAE ratio.....	87.2	79.4	83.2	82.9	87.7
R42.	Accident year combined ratio.....	105.9	100.9	102.8	103.4	109.2
R43.	Losses & LAE paid to incurred in year of occurrence.....	26.7	30.3	30.5	30.4	30.9
R44.	1 year development to prior year reserves.....	0.6	-1,883.9	-1.9	0.7	0.5
R45.	2 year development to 2nd prior year reserves.....	-0.1	-2.1	-0.2	1.7	1.0

PROPERTY AND CASUALTY RATIO CALCULATIONS

2018

2017

2016

2015

2014

ASSET RATIOS

A61.	Investments in affiliates to surplus.....	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!
A62.	Investments in affiliates to total assets.....	0.0	0.0	0.0	0.0	0.0
A63.	Investment grade to total bonds, cash equivalents and short-term investments.....	99.9	99.7	99.8	99.8	99.1
A64.	Bond Turnover Ratio.....	22.4	24.7	28.4	40.2	29.3
A65.	Investment expense ratio.....	9.9	14.3	13.3	13.7	10.7
A66.	Investment management expense ratio.....	0.2	0.2	0.2	0.2	0.2
A67.	Gross investment yield.....	1.6	1.6	1.5	1.5	1.7
A68.	Economic investment yield.....	0.6	3.3	2.3	1.5	2.5
A69.	Adjusted economic investment yield.....	1.1	5.2	5.0	5.2	6.5
A70.	Maturities in five years to total bonds, cash equivalents and short-term investments.....	64.9	66.2	65.8	64.4	64.0
A71.	Liquidity of cash and invested assets.....	99.6	99.6	99.7	99.7	99.7
A72.	Gross prems receivable to gross premiums written.....	16.2	17.2	16.6	16.5	16.6

LIQUIDITY AND CASH FLOW RATIOS

L81.	Liquid assets to liabilities.....	139.8	146.2	139.4	137.4	137.7
L82.	Cash flow to change in policyholder funds.....	97.8	234.5	154.6	112.6	93.0

CEDED REINSURANCE RATIOS

C91.	Ceded to gross premiums written.....	2.5	2.7	2.7	2.6	2.6
C92.	Change in gross writings.....	2.0	4.2	5.7	7.0	14.9
C93.	Ceded recovered to gross losses paid.....	0.1	0.2	0.6	0.2	0.2
C94.	Ceded case to gross case unpaid losses.....	6.2	8.0	7.9	6.5	4.1
C95.	Ceded IBNR to gross IBNR unpaid losses.....	0.0	0.0	0.0	0.0	0.0
C96.	Net reported ceded reinsurance exposure.....	6.0	0.0	0.0	0.0	0.0
C97.	Unaffiliated net reported ceded reins. exposure.....	4.1	4.5	5.0	4.7	3.7
C98.	Overdue to total reins. recoverable on pd losses/LAE.....	0.0	0.0	0.0	0.0	0.0
C99.	Reins. recoverable on paid losses/LAE to surplus.....	0.0	0.1	0.0	0.1	0.1

CAPITAL AND SURPLUS RATIOS

S111.	Reserve leverage.....	203.4	175.4	199.8	212.2	209.6
S112.	Liability leverage.....	336.4	298.2	343.5	362.9	355.8
S113.	Net leverage.....	336.4	298.2	343.5	362.9	355.8
S114.	Total ceded reinsurance leverage.....	0.0	0.0	0.0	0.0	0.0
S115.	Unaffiliated ceded reinsurance leverage.....	0.1	0.0	0.0	0.0	0.0
S116.	Gross leverage.....	336.5	298.3	343.6	363.0	355.8
S117.	Gross leverage net of affiliated ceded reinsurance.....	336.5	298.3	343.6	363.0	355.8

PROPERTY AND CASUALTY RATIO CALCULATIONS

	2018	2017	2016	2015	2014
S118. Total adjusted capital to company action level RBC.....	370.9	446.5	427.5	298.8	371.1

OPERATING PERFORMANCE RATIOS

P21. Pure Loss Ratio

2101 A. Losses incurred.....	Page 4, Line 02, Column 1.....	195,171,434	160,311,421	166,520,302	163,475,434	164,574,122
2102 B. Net premiums earned.....	Page 4, Line 01, Column 1.....	249,102,719	244,588,822	235,445,362	222,721,583	209,649,564
C. Ratio (A / B) x 100.....		78.3	65.5	70.7	73.4	78.5

P22. LAE Ratio

2201 A. LAE incurred.....	Page 4, Line 03, Column 1.....	25,598,864	27,067,852	24,280,259	21,004,091	24,497,649
2202 B. Net premiums earned.....		249,102,719	244,588,822	235,445,362	222,721,583	209,649,564
C. Ratio (A / B) x 100.....		10.3	11.1	10.3	9.4	11.7

P23. Loss and LAE Ratio

A. Pure loss ratio (Ratio P21).....		78.3	65.5	70.7	73.4	78.5
B. LAE ratio (Ratio P22).....		10.3	11.1	10.3	9.4	11.7
C. Ratio (A + B).....		88.6	76.6	81.0	82.8	90.2

P24. Expense Ratio

2401 A. Underwriting expenses incurred.....	Page 4, Line 04 + Line 05 Column 1.....	39,543,749	37,596,024	37,970,727	35,912,498	32,771,863
2402 B. Net premiums written.....	Page 8, Line 35, Column 6.....	249,249,368	243,934,489	234,107,737	221,634,894	207,147,742
C. Ratio (A / B) x 100.....		15.9	15.4	16.2	16.2	15.8

P25. Policyholder Dividend Ratio

2501 A. Dividends to policyholders incurred.....	Page 4, Line 17, Column 1.....	7,088,746	14,666,976	7,851,570	9,531,150	11,910,932
B. Net premiums earned.....		249,102,719	244,588,822	235,445,362	222,721,583	209,649,564
C. Ratio (A / B) x 100.....		2.8	6.0	3.3	4.3	5.7

P26. Calendar Year Combined Ratio

A. Loss and LAE ratio (Ratio P23).....		88.6	76.6	81.0	82.8	90.2
B. Expense ratio (Ratio P24).....		15.9	15.4	16.2	16.2	15.8
C. Policyholder dividend ratio (Ratio P25).....		2.8	6.0	3.3	4.3	5.7
D. Ratio (A + B + C).....		107.3	98.0	100.6	103.3	111.7

PROPERTY AND CASUALTY RATIO CALCULATIONS

2018

2017

2016

2015

2014

P27. Expense Ratio Adjusted for DAC

A. Underwriting expenses incurred.....		39,543,749	37,596,024	37,970,727	35,912,498	32,771,863
2702 B. Commissions & brokerage (incl. contingent)..... Page 11, Line 02.8, Column 2.....		16,413,921	15,996,136	15,319,883	14,383,202	13,252,659
2703 C. Taxes, licenses and fees..... Page 11, Line 20.5, Column 2.....		6,234,724	6,009,299	6,054,117	5,531,802	4,294,432
2704 D. Remaining underwriting expenses..... Page 11, Line 19, Column 2.....		16,891,556	15,586,983	16,591,576	15,990,258	16,190,908
E. Net premiums written - CY.....		249,249,368	243,934,489	234,107,737	221,634,894	207,147,742
F. Acquisition expense ratio						
$((B) + (C) + (D / 2)) / E \times 100$		12.5	12.2	12.7	12.6	12.4
2706 G. Unearned premiums - CY..... Page 3, Line 09, Column 1.....		18,513,702	19,435,810	17,298,100	17,531,577	16,650,519
2707 H. Advance premiums - CY..... Page 3, Line 10, Column 1.....		5,152	5,950	6,071	5,507	379,474
I. Deferred acquisition costs (DAC) - CY						
$(F \times (G + H)) / 100$		2,310,269	2,374,997	2,193,055	2,208,417	2,108,120
2708 J. Deferred acquisition costs (DAC) - PY.....		2,374,997				
K. Change in DAC $(I - J)$		(64,728)	2,374,997	2,193,055	2,208,417	2,108,120
L. Underwriting expenses adjusted for DAC $(A - K)$		39,608,477	35,221,027	35,777,673	33,704,081	30,663,743
M. Net premiums earned.....		249,102,719	244,588,822	235,445,362	222,721,583	209,649,564
N. Ratio $(L / M) \times 100$		15.9	14.4	15.2	15.1	14.6

P28. Calendar Year Combined Ratio Adjusted for DAC

A. Loss and LAE ratio (Ratio P23).....	88.6	76.6	81.0	82.8	90.2
B. Expense ratio adjusted for DAC (Ratio P27).....	15.9	14.4	15.2	15.1	14.6
C. Policyholder dividend ratio (Ratio P25).....	2.8	6.0	3.3	4.3	5.7
D. Ratio $(A + B + C)$	107.4	97.0	99.6	102.2	110.5

P29. Calendar Year Operating Ratio

2901 A. Net investment income earned..... Page 4, Line 09, Column 1.....	17,844,271	15,207,226	13,762,233	12,960,920	14,328,002
B. Net premiums earned.....	249,102,719	244,588,822	235,445,362	222,721,583	209,649,564
C. Investment income ratio $(A / B) \times 100$	7.2	6.2	5.8	5.8	6.8
D. Calendar year combined ratio (Ratio P26).....	107.3	98.0	100.6	103.3	111.7
E. Ratio $(D - C)$	100.2	91.8	94.7	97.5	104.9

PROPERTY AND CASUALTY RATIO CALCULATIONS

2018

2017

2016

2015

2014

P30. Calendar Year Insurance Operating Ratio

3001 A. Policyholders' surplus - PY.....	268,238,753	227,278,781	201,414,682	191,164,814	188,376,002
3002 B. Policyholders' surplus - CY..... Page 3, Line 37, Column 1.....	254,598,555	268,238,753	227,278,781	201,414,682	191,164,814
C. Average policyholders' surplus (A + B) / 2.....	261,418,654	247,758,767	214,346,731	196,289,748	189,770,408
3003 D. Net investment yield (IRIS Ratio 6)..... Page IRIS, Line 0608, Column 1.....	2	2	2	2	2
E. Investment income earned on average policyholders' surplus (C x D) / 100.....	5,908,062	5,029,503	4,244,065	3,965,053	4,364,719
F. Net investment income earned.....	17,844,271	15,207,226	13,762,233	12,960,920	14,328,002
G. Insurance operations investment income (F - E).....	11,936,209	10,177,723	9,518,167	8,995,867	9,963,282
H. Net premiums earned.....	249,102,719	244,588,822	235,445,362	222,721,583	209,649,564
I. Insurance operations investment income ratio (G / H) x 100.....	4.8	4.2	4.0	4.0	4.8
J. Calendar year combined ratio (Ratio P26).....	107.3	98.0	100.6	103.3	111.7
K. Ratio (J - I).....	102.5	93.9	96.5	99.3	106.9

P31. Net Income Return on Surplus

3101 A. Statutory net income..... Page 4, Line 20, Column 1.....	(2,420,270)	30,552,157	15,932,222	9,618,516	7,086,974
B. Average policyholders' surplus (C of Ratio P30).....	261,418,654	247,758,767	214,346,731	196,289,748	189,770,408
C. Ratio (A / B) x 100.....	-0.9	12.3	7.4	4.9	3.7

P32. Policyholder Dividends to Net Income

A. Dividends to policyholders.....	7,088,746	14,666,976	7,851,570	9,531,150	11,910,932
3202 B. Statutory net income - PY.....	30,552,157	15,932,222	9,618,516	7,086,974	(2,606,777)
C. Ratio (A / B) x 100.....	23.2	92.1	81.6	134.5	-456.9

P33. Shareholder Dividends to Net Income

3301 A. Dividends to shareholders..... Page 4, Line 35, Column 1.....					
B. Statutory net income - PY.....	30,552,157	15,932,222	9,618,516	7,086,974	(2,606,777)
C. Ratio (A / B) x 100.....	0.0	0.0	0.0	0.0	0.0

PROPERTY AND CASUALTY RATIO CALCULATIONS

2018

2017

2016

2015

2014

LOSS AND LAE RESERVE RATIOS

R41. Accident Year Loss and LAE Ratio

A. Net losses and LAE incurred - current

4101	accident year.....	Page 33, Line 11, Column 28.....	217,231	194,309	195,928	184,615	183,780
4102	B. Net premiums earned.....	Page 33, Line 11, Column 3.....	249,103	244,589	235,445	222,722	209,650
	C. Ratio (A / B) x 100.....		87.2	79.4	83.2	82.9	87.7

R42. Accident Year Combined Ratio

A. Accident year loss and LAE ratio (Ratio R41).....

B. Expense ratio (Ratio P24).....

C. Policyholder dividend ratio (Ratio P25).....

D. Ratio (A + B + C).....

87.2	79.4	83.2	82.9	87.7
15.9	15.4	16.2	16.2	15.8
2.8	6.0	3.3	4.3	5.7
105.9	100.9	102.8	103.4	109.2

R43. Losses & LAE Paid to Incurred in Yr of Occurrence

4301 A. Losses and LAE paid - current accident year..... Page 33, Line 11, Column 11.....

B. Losses & LAE incurred - current accident year.....

C. Ratio (A / B) x 100.....

57,984	58,964	59,736	56,117	56,826
217,231	194,309	195,928	184,615	183,780
26.7	30.3	30.5	30.4	30.9

R44. 1 Year Development to Prior Year Reserves

4401 A. One year loss and DCC development..... Page 34, Line 12, Column 11.....

4402 B. Unpaid losses and LAE - PY..... (Page 3, Line 1 + Line 3, Column 2) / 1000.....

C. Ratio (A / B) x 100.....

2,660	(8,556,640)	(8,194,100)	2,706,552	1,800,408
470,370	454,187	427,442,506	400,605,837	365,883,472
0.6	-1883.9	-1.9	0.7	0.5

R45. 2 Year Development to 2nd Prior Year Reserves

4501 A. Two year loss and DCC development..... Page 34, Line 12, Column 12.....

4502 B. Unpaid losses and LAE - 2PY.....

C. Ratio (A / B) x 100.....

(346,060)	(9,053,580)	(621,148)	6,187,130	3,475,495
454,187,474	427,442,506	400,605,837	365,883,472	343,294,041
-0.1	-2.1	-0.2	1.7	1.0

PROPERTY AND CASUALTY RATIO CALCULATIONS

2018

2017

2016

2015

2014

ASSET RATIOS

A61. Investments in Affiliates to Surplus

6101 A. Investments in affiliates..... Page 17, Line 48, Column 1.....					
6102 B. Nonadmitted investments in affiliates.....					
C. Policyholders' surplus.....	254,598,555	268,238,753	227,278,781	201,414,682	191,164,814
D. Ratio $((A - B) / C) \times 100$	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!

A62. Investments in Affiliates to Total Assets

A. Investments in affiliates.....	0	0	0	0	0
B. Nonadmitted investments in affiliates.....	0	0	0	0	0
6202 C. Total assets..... Page 2, Line 28, Column 3.....	861,641,503	824,131,984	773,976,287	710,856,857	664,906,483
D. Ratio $((A - B) / C) \times 100$	0.0	0.0	0.0	0.0	0.0

A63. Investment Grade to Total Bonds, Cash

Equivalents and Short-Term Investments

6301 A. Investment grade..... Page SI07, Line 10.1, 11.2, Column 7.....	668,100,000	632,956,775	587,904,528	548,749,099	508,088,782
B. Total bonds, cash equivalents and					
6302 short-term investments..... Page SI07, Line 11.7, Column 6.....	668,965,117	634,679,489	588,902,939	549,862,169	512,455,430
C. Ratio $(A / B) \times 100$	99.9	99.7	99.8	99.8	99.1

A64. Bond Turnover Ratio

6401 A. Proceeds from bonds sold, matured or repaid..... Page 5, Line 12.1, Column 1.....	142,126,523	144,742,187	156,940,007	204,907,465	145,308,162
6402 B. Bonds - PY..... Page 2, Line 1, Column 4.....	634,679,489	585,200,046	552,263,189	509,640,517	496,565,804
C. Ratio $(A / B) \times 100$	22.4	24.7	28.4	40.2	29.3

A65. Investment Expense Ratio

6501 A. Statutory investment expenses..... Page 12, Line 16, Column 2.....	1,950,104	2,532,303	2,105,299	2,057,774	1,720,082
6502 B. Interest expense..... Page 12, Line 13, Column 2.....					
C. Adjusted investment expenses (A - B).....	1,950,104	2,532,303	2,105,299	2,057,774	1,720,082
6503 D. Gross investment income earned..... Page 12, Line 10, Column 2.....	19,794,375	17,739,529	15,867,531	15,018,695	16,048,084
E. Ratio $(C / D) \times 100$	9.9	14.3	13.3	13.7	10.7

A66. Investment Management Expense Ratio

A. Adjusted investment expenses (C of Ratio A64).....	1,950,104	2,532,303	2,105,299	2,057,774	1,720,082
6601 B. Borrowed money - CY..... Page 3, Line 08, Column 1.....					
6602 C. Borrowed money - PY.....	0	0	0	0	
D. Average borrowed money $((B + C) / 2)$	0	0	0	0	0
6603 E. Average invested assets (H of Iris Ratio 6)..... Page 2, Line 12, Col. 3 + Line 12, Col. 4.....	1,202,223,039	1,139,857,670	1,063,873,426	981,471,568	940,093,669
F. Adjusted average invested assets (D + E).....	1,202,223,039	1,139,857,670	1,063,873,426	981,471,568	940,093,669
G. Ratio $(A / F) \times 100$	0.2	0.2	0.2	0.2	0.2

PROPERTY AND CASUALTY RATIO CALCULATIONS

2018	2017	2016	2015	2014
------	------	------	------	------

A67. Gross Investment Yield

A. Gross investment income earned.....	19,794,375	17,739,529	15,867,531	15,018,695	16,048,084
B. Adjusted average invested assets (F of Ratio A65).....	1,202,223,039	1,139,857,670	1,063,873,426	981,471,568	940,093,669
C. Ratio (A / B) x 100.....	1.6	1.6	1.5	1.5	1.7

A68. Economic Investment Yield

A. Gross investment income earned.....	19,794,375	17,739,529	15,867,531	15,018,695	16,048,084
6802 B. Realized capital gains, net of taxes..... Page 4, Line 10, Column 1.....	(1,931,401)	10,533,077	3,698,884	3,952,503	17,054,047
6803 C. Tax on realized capital gains..... Page 4, Line 10, inside amt Column 1.....					
D. Realized capital gains, before taxes (B + C).....	(1,931,401)	10,533,077	3,698,884	3,952,503	17,054,047
6804 E. Change in unrealized capital gains, before taxes..... Page 12, Line 10, Column 4.....	(11,029,132)	9,859,957	4,894,844	(4,460,101)	(9,356,796)
F. Recorded investment yield (A + D + E).....	6,833,843	38,132,562	24,461,259	14,511,097	23,745,334
G. Adjusted average invested assets (F of Ratio A65).....	1,202,223,039	1,139,857,670	1,063,873,426	981,471,568	940,093,669
H. Ratio (F / G) x 100.....	0.6	3.3	2.3	1.5	2.5

A69. Adjusted Economic Investment Yield

Additional unrealized capital gains

6901 A. Current year (Common Interrogatory #30)..... Page 15, Line 30.3, Column 98.....	(1,393,990)	7,853,532	14,000,498	15,841,087	21,895,756
6902 B. Prior year (Common Interrogatory #30).....	7,853,532	14,000,498	15,841,087	21,895,756	16,678,054
C. Additional change in unrealized capital gains (A - B).....	6,459,542	21,854,031	29,841,586	37,736,843	38,573,810
D. Adjusted average invested assets (F of Ratio A65).....	1,202,223,039	1,139,857,670	1,063,873,426	981,471,568	940,093,669
E. Adjusted average invested assets, Schedule D at market (D + ((A + B) / 2)).....	1,205,452,811	1,150,784,685	1,078,794,219	1,000,339,990	959,380,574
F. Recorded investment yield (F of Ratio A67).....	6,833,843	38,132,562	24,461,259	14,511,097	23,745,334
G. Total investment yield (C + F).....	13,293,385	59,986,593	54,302,845	52,247,940	62,319,144
H. Ratio (G / E) x 100.....	1.1	5.2	5.0	5.2	6.5

A70. Maturities in Five Years to Total Bonds, Cash**Equivalents and Short-term Investments**

7001 A. Maturities in five years..... Page SI07, Line 11.7, Columns 1 & 2.....	434,197,785	420,291,998	387,397,834	354,043,885	327,826,260
B. Total bonds, cash equivalents, and short-term investments.....	668,965,117	634,679,489	588,902,939	549,862,169	512,455,430
C. Ratio (A / B) x 100.....	64.9	66.2	65.8	64.4	64.0

PROPERTY AND CASUALTY RATIO CALCULATIONS

	2018	2017	2016	2015	2014
A71. Liquidity of Cash and Invested Assets					
7101 A. Cash and invested assets..... Page 2, Line 12, Column 3.....	814,608,263	775,229,552	729,256,236	669,234,379	624,474,378
7102 B. Private placement bonds..... Page SI07, Line 11.7, Column 12.....	1,000,000	1,000,000			
C. Investments in affiliates.....	0	0	0	0	0
7104 D. Mortgage loans..... Page 2, Lines 03.1, 03.2, Column 3.....					
7105 E. Real estate..... Page 2, Lines 04.1, 04.2, & 04.3, Column 3.....	2,000,000	2,000,000	2,000,000	2,000,000	2,000,000
7106 F. Other invested assets (Schedule BA)..... Page 2, Line 08, Column 3.....					
G. Liquid cash and invested assets (A - (B through F)).....	811,608,263	772,229,552	727,256,236	667,234,379	622,474,378
H. Ratio (G / A) x 100.....	99.6	99.6	99.7	99.7	99.7

A72. Gross Premiums Receivable to Gross

Premiums Written

7201 A. Gross premiums receivable (due plus deferred)..... Page 2, Lines 15.1, 15.2, Column 1.....	41,550,663	43,062,669	40,031,074	37,652,808	35,307,482
7202 B. Gross premiums written..... Page 17, Line 06, Column 1.....	255,703,805	250,695,334	240,548,547	227,582,181	212,646,594
C. Ratio (A / B) x 100.....	16.2	17.2	16.6	16.5	16.6

PROPERTY AND CASUALTY RATIO CALCULATIONS

2018

2017

2016

2015

2014

LIQUIDITY AND CASH FLOW RATIOS

L81. Liquid Assets to Liabilities

A. Liquid cash and invested assets (G of Ratio A70).....		811,608,263	772,229,552	727,256,236	667,234,379	622,474,378
8101 B. Accrued investment income..... Page 2, Line 14, Column 3.....		3,992,430	3,628,176	3,405,834	3,075,332	3,122,355
8102 C. Premiums receivable (due only)..... Page 2, Line 15.1, Column 3.....		12,962,269	13,877,438	13,712,017	12,265,058	11,764,658
D. Reinsurance recoverable on loss and LAE						
8103 payments (under 90 days overdue)..... Sch F-Part 3, Line 9999999, Columns 37, 38, & 39.....		92,520	146	109	128	203
E. Defined liquid assets (A through D).....		811,608,263	772,229,552	727,256,236	667,234,379	622,474,378
8104 F. Total liabilities..... Page 3, Line 28, Column 1.....		607,042,948	555,893,230	546,697,507	509,442,175	473,741,669
8105 G. Schedule F liability..... Page 3, Line 16, Column 1.....				3,222	12,300	
8106 H. Premiums receivable (deferred only)..... Page 2, Line 15.2, Column 3.....		26,652,588	27,620,306	24,836,780	23,723,256	21,768,425
I. Adjusted liabilities (F - G - H).....		580,390,360	528,272,925	521,857,505	485,706,619	451,973,245
J. Ratio (E / I) x 100.....		139.8	146.2	139.4	137.4	137.7

L82. Cash Flow to Change in Policyholder Funds

8201 A. Cash flow from operations..... Page 5, Line 11, Column 1.....		47,411,328	35,962,149	37,008,649	28,320,084	29,125,488
8202 B. Unpaid losses..... Page 3, Line 01, Column 1.....		459,655,685	415,843,557	404,946,296	381,817,354	356,671,816
8203 C. Unpaid LAE..... Page 3, Line 03, Column 1.....		58,239,176	54,526,064	49,241,179	45,625,152	43,934,021
D. Unearned premiums.....		18,513,702	19,435,810	17,298,100	17,531,577	16,650,519
E. Total policyholder liabilities - CY (B + C + D).....		536,408,564	489,805,432	471,485,574	444,974,083	417,256,356
8205 F. Total policyholder liabilities - PY.....		489,805,432	471,485,574	444,974,083	417,256,356	382,607,262
8206 G. Premiums receivable (due plus deferred) - CY..... Page 2, Lines 15.1, 15.2 Column 3.....		39,614,857	41,497,744	38,548,796	35,988,314	33,533,082
8207 H. Premiums receivable (due plus deferred) - PY.....		41,497,744	38,548,796	35,988,314	33,533,082	30,132,193
8208 I. Ceded reinsurance premiums payable - CY..... Page 3, Line 12, Column 1.....		168,393	154,402	188,926	198,726	307,764
8209 J. Ceded reinsurance premiums payable - PY.....		154,402	188,926	198,726	307,764	231,524
K. Change in net policyholder funds (E-F-G+H+I-J).....		48,500,009	15,336,386	23,941,209	25,153,457	31,324,445
L. Ratio (A / K) x 100 [not < 0].....		97.8	234.5	154.6	112.6	93.0

PROPERTY AND CASUALTY RATIO CALCULATIONS

2018

2017

2016

2015

2014

CEDED REINSURANCE RATIOS

C91. Ceded to Gross Premiums Written

9101 A. Ceded premiums written.....	Page 8, Line 35, Columns 4 & 5.....	6,454,437	6,760,846	6,440,810	5,947,288	5,498,851
9102 B. Direct and assumed premiums written.....	Page 8, Line 35, Columns 1, 2, & 3.....	255,703,805	250,695,334	240,548,547	227,582,181	212,646,594
C. Ratio (A / B) x 100.....		2.5	2.7	2.7	2.6	2.6

C92. Change in Gross Writings

A. Direct and assumed premiums written - CY.....		255,703,805	250,695,334	240,548,547	227,582,181	212,646,594
9202 B. Direct and assumed premiums written - PY.....		250,695,334	240,548,547	227,582,181	212,646,594	185,086,359
C. Ratio ((A - B) / B) x 100.....		2.0	4.2	5.7	7.0	14.9

C93. Ceded Recovered to Gross Losses Paid

9301 A. Ceded losses recovered.....	Page 9, Line 35, Column 3.....	177,281	276,781	822,801	306,678	333,493
9302 B. Direct and assumed losses paid	Page 9, Line 35, Columns 1 & 2.....	151,536,587	149,690,940	144,214,163	138,636,573	134,661,729
C. Ratio (A / B) x 100.....		0.1	0.2	0.6	0.2	0.2

C94. Ceded Case to Gross Case Unpaid Losses

9401 A. Ceded case unpaid losses.....	Page 33, Line 12, Column 14.....	15,482	17,061	16,490	12,722	7,223
9402 B. Direct and assumed case unpaid losses.....	Page 33, Line 12, Column 13.....	249,059	213,305	207,758	196,388	177,160
C. Ratio (A / B) x 100.....		6.2	8.0	7.9	6.5	4.1

C95. Ceded IBNR to Gross IBNR Unpaid Losses

9501 A. Ceded IBNR unpaid losses.....	Page 33, Line 12, Column 20.....					
9502 B. Direct and assumed IBNR unpaid losses.....	Page 33, Line 12, Column 19.....	26,066	26,899	23,726	22,272	21,678
C. Ratio (A / B) x 100.....		0.0	0.0	0.0	0.0	0.0

PROPERTY AND CASUALTY RATIO CALCULATIONS

2018

2017

2016

2015

2014

C96. Net Reported Ceded Reinsurance Exposure

Balance Sheet Exposure (Sch. F - Part 3)

9601	A. Gross balance sheet exposure.....	Sch F-Part 3, Line 9999999, Column 15.....	15,575	17,207	16,599	12,850	7,427
9602	B. Ceded premiums payable.....	Sch F-Part 3, Line 9999999, Column 17.....	168	154	189	199	308
9603	C. Other amounts due.....	Sch F-Part 3, Line 9999999, Column 18.....					
9604	D. Funds held.....	Sch F-Part 3, Line 9999999, Column 20.....		20	20		
	E. Net balance sheet exposure (A - B - C - D).....		15,406	17,032	16,390	12,652	7,119

Other Reported Resources

9605	F. Letters of credit.....	Sch F-Part 3, Line 9999999, Column 22.....	121		20	85	
9606	G. Other allowed offsets.....	Sch F-Part 3, Line 9999999, Column 24.....					
9607	H. Multiple Beneficiary Trust.....	Sch F-Part 3, Line 9999999, Column 21.....					
	I. Total other reported resources (F through H).....		121	0	20	85	0
	J. Net reported ceded reinsurance exposure (E - I).....		15,285	17,032	16,369	12,567	7,119
	K. Policyholders' surplus - CY.....		254,599	268,238,753	227,278,781	201,414,682	191,164,814
	L. Ratio (J / K) x 100.....		6.0	0.0	0.0	0.0	0.0

C97. Unaffiliated Net Reported Ceded Reins. Exposure

Balance Sheet Exposure (Sch. F - Part 3)

9701	A. Gross balance sheet exposure.....	Sch F-Part 3, Lines 0999999, 2399999, Column 15.....	10,535	12,183	11,528	9,562	7,080
9702	B. Ceded premiums payable.....	Sch F-Part 3, Lines 0999999, 2399999, Column 17.....	73	75	115	77	97
9703	C. Other amounts due.....	Sch F-Part 3, Lines 0999999, 2399999, Column 18.....					
9704	D. Funds held.....	Sch F-Part 3, Lines 0999999, 2399999, Column 20.....					
	E. Net balance sheet exposure (A - B - C - D).....		10,462	12,108	11,413	9,484	6,983

Other Reported Resources

9705	F. Letters of credit.....	Sch F-Part 3, Line 0999999, Column 22.....					
9706	G. Other allowed offsets.....	Sch F-Part 3, Line 0999999, Column 24.....					
9707	H. Multiple Beneficiary Trust.....	Sch F-Part 3, Line 0999999, Column 21.....					
	I. Total other reported resources (F through H).....		0	0	0	0	0
	J. Net reported ceded reinsurance exposure (E - I).....		10,462	12,108	11,413	9,484	6,983
	K. Policyholders' surplus - CY / 1000.....		254,599	268,239	227,279	201,415	191,165
	L. Ratio (J / K) x 100.....		4.1	4.5	5.0	4.7	3.7

PROPERTY AND CASUALTY RATIO CALCULATIONS

2018

2017

2016

2015

2014

C98. Overdue to Total Reinsurance Recoverable on

Paid Losses and LAE

9801 A. Recoverable - paid losses & LAE over 90 days..... Sch F-Part 3, Line 9999999, Columns 40 & 41.....					
9802 B. Amounts recoverable from reinsurers..... Sch F-Part 3, Line 9999999, Column 43.....	93	146	109	128	203
C. Ratio (A / B) x 100.....	0.0	0.0	0.0	0.0	0.0

C99. Reinsurance Recoverable on Paid Losses and

LAE to Surplus

A. Amounts recoverable from reinsurers.....	93	146	109	128	203
B. Policyholders' surplus - CY / 1000.....	254,599	268,239	227,279	201,415	191,165
C. Ratio (A / B) x 100.....	0.0	0.1	0.0	0.1	0.1

CAPITAL AND SURPLUS RATIOS

S111. Reserve Leverage

A. Unpaid losses.....	459,655,685	415,843,557	404,946,296	381,817,354	356,671,816
B. Unpaid LAE.....	58,239,176	54,526,064	49,241,179	45,625,152	43,934,021
C. Policyholders' surplus - CY.....	254,598,555	268,238,753	227,278,781	201,414,682	191,164,814
D. Ratio ((A + B) / C) x 100.....	203.4	175.4	199.8	212.2	209.6

S112. Liability Leverage

A. Total liabilities.....	607,042,948	555,893,230	546,697,507	509,442,175	473,741,669
B. Policyholders' surplus - CY.....	254,598,555	268,238,753	227,278,781	201,414,682	191,164,814
C. Ratio (A / B) x 100.....	238.4	207.2	240.5	252.9	247.8

S113. Net Leverage

1131 A. Net premiums to surplus (IRIS Ratio 2)..... Pg IRIS, 0202, Column 1.....	98	91	103	110	108
B. Liability leverage (Ratio S112).....	238.4	207.2	240.5	252.9	247.8
C. Ratio (A + B).....	336.4	298.2	343.5	362.9	355.8

S114. Total Ceded Reinsurance Leverage

1141 A. Ceded premiums written..... Page 8, Line 35, Columns 4 & 5.....	6,454,437	6,760,846	6,440,810	5,947,288	5,498,851
B. Policyholders' surplus - CY.....	254,598,555	268,238,753	227,278,781	201,414,682	191,164,814
C. Ceded premiums to surplus ratio (A / B).....	0.0	0.0	0.0	0.0	0.0
1143 D. Net amount recoverable from reinsurers..... Page 22, Line 9999999, Column 18.....	15,406	17,052	16,410	12,652	7,119
1144 E. Funds held under reinsurance treaties..... Page 3, Line 13, Column 1.....		20,400	20,400		
F. Net ceded reinsurance exposure (D - E).....	15,406	(3,348)	(3,990)	12,652	7,119
G. Total balance sheet ceded reinsurance exposure (F / B).....	0	(0)	(0)	0	0
H. Ratio (C + G).....	0.0	0.0	0.0	0.0	0.0

PROPERTY AND CASUALTY RATIO CALCULATIONS

2018

2017

2016

2015

2014

S115. Unaffiliated Ceded Reinsurance Leverage

1151 A. Unaffiliated ceded premiums written..... Page 8, Line 35, Column 5.....	6,454,437	6,760,846	6,440,810	5,947,288	5,498,851
B. Policyholders' surplus - CY.....	254,598,555	268,238,753	227,278,781	201,414,682	191,164,814
C. Ceded premiums to surplus ratio (A / B).....	0.0	0.0	0.0	0.0	0.0
D. Net amount recoverable from reinsurers.....	15,406,244	17,052	16,410	12,652	7,119
E. Funds held under reinsurance treaties.....	0	20,400	20,400	0	0
F. Net ceded reinsurance exposure (D - E).....	15,406,244	(3,348)	(3,990)	12,652	7,119
G. Unaffiliated balance sheet ceded reinsurance exposure (F / B).....	0	(0)	(0)	0	0
H. Ratio (C + G).....	0.1	0.0	0.0	0.0	0.0

S116. Gross Leverage

A. Net leverage (Ratio S113).....	336.4	298.2	343.5	362.9	355.8
B. Ceded reinsurance leverage (Ratio S114).....	0.0	0.0	0.0	0.0	0.0
C. Ratio (A + B).....	336.5	298.3	343.6	363.0	355.8

S117. Gross Leverage Net of Affiliated Ceded Reinsurance

A. Net leverage (Ratio S113).....	336.4	298.2	343.5	362.9	355.8
B. Unaffiliated ceded reinsurance leverage (Ratio S115).....	0.1	0.0	0.0	0.0	0.0
C. Ratio (A + B).....	336.5	298.3	343.6	363.0	355.8

S118. Total Adjusted Capital (TAC) to Company Action Level RBC

1181 A. Total adjusted capital (TAC)..... Page 17, Line 28, Column 1.....	254,598,555	268,238,753	227,278,781	201,414,682	191,164,814
1182 B. Authorized control level RBC..... Page 17, Line 29, Column 1.....	34,324,064	30,034,849	26,584,550	33,704,553	25,756,652
C. Company action level RBC (B x 2).....	68,648,128	60,069,698	53,169,100	67,409,106	51,513,304
D. Ratio (A / C) x 100.....	370.9	446.5	427.5	298.8	371.1