



# ANNUAL STATEMENT

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

## IDS PROPERTY CASUALTY INSURANCE COMPANY

NAIC Group Code.....	4, 4	NAIC Company Code.....	29068	Employer's ID Number.....	39-1173498
	(Current Period) (Prior Period)				
Organized under the Laws of WI		State of Domicile or Port of Entry	WI	Country of Domicile	US
Incorporated/Organized.....	December 6, 1972	Commenced Business.....	January 24, 1973		
Statutory Home Office	3500 Packerland Drive .. De Pere .. WI .. US .. 54115-9070				
	<i>(Street and Number) (City or Town, State, Country and Zip Code)</i>				
Main Administrative Office	3500 Packerland Drive .. De Pere .. WI .. US .. 54115-9070			920-330-5100	
	<i>(Street and Number) (City or Town, State, Country and Zip Code)</i>			<i>(Area Code) (Telephone Number)</i>	
Mail Address	3500 Packerland Drive .. De Pere .. WI .. US .. 54115-9070				
	<i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>				
Primary Location of Books and Records	3500 Packerland Drive .. De Pere .. WI .. US .. 54115-9070			920-330-5100	
	<i>(Street and Number) (City or Town, State, Country and Zip Code)</i>			<i>(Area Code) (Telephone Number)</i>	
Internet Web Site Address					
Statutory Statement Contact	Kelly B Kinas			920-330-5619	
	<i>(Name)</i>			<i>(Area Code) (Telephone Number)</i>	
	Kelly.Kinas@ampf.com			920-330-5603	
	<i>(E-Mail Address)</i>			<i>(Fax Number)</i>	

### OFFICERS

Name	Title	Name	Title
1. Thomas Vincent Ealy	President	2. Thomas Richard Moore	Secretary
3. James Anthony Brefeld Jr	Treasurer		

### OTHER

Thomas Scott Botsford	Sr Vice President	Lisa Kay Jossart	Sr Vice President
Christopher Francis Malone	Sr Vice President	John Joseph Whalin	Vice President
Richard Paul Yocius	Vice President		

### DIRECTORS OR TRUSTEES

Thomas Scott Botsford	Thomas Vincent Ealy	Christopher Francis Malone	Joseph Edward Sweeney
Richard Paul Yocius	James Anthony Brefeld Jr	Brian Joseph McGrane	

State of..... Wisconsin  
County of..... Brown

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions and Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)	(Signature)	(Signature)
Thomas V Ealy	Kelly B Kinas	Christopher F Malone
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Asst Secretary	Asst Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me  
This 5th day of February 2019

a. Is this an original filing? Yes [ X ] No [ ]  
b. If no 1. State the amendment number \_\_\_\_\_  
2. Date filed \_\_\_\_\_  
3. Number of pages attached \_\_\_\_\_

**SUMMARY INVESTMENT SCHEDULE**

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	4,079,782	0.2	4,079,782		4,079,782	0.2
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).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	36,987,100	2.2	36,987,100		36,987,100	2.2
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	82,628,663	5.0	82,628,663		82,628,663	5.0
1.43 Revenue and assessment obligations.....	681,828,310	41.2	681,828,311		681,828,311	41.3
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.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	122,431,541	7.4	122,431,541		122,431,541	7.4
1.513 All other.....	81,595,971	4.9	81,595,971		81,595,971	4.9
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	488,116,373	29.5	488,116,373		488,116,373	29.6
2.2 Unaffiliated non-U.S. securities (including Canada).....	61,233,279	3.7	61,233,279		61,233,279	3.7
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.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	53,017,329	3.2	49,334,697		49,334,697	3.0
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.....	36,116,877	2.2	36,116,877		36,116,877	2.2
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	989,308	0.1	989,308		989,308	0.1
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			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	5,373,821	0.3	5,373,821		5,373,821	0.3
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	1,654,398,355	100.0	1,650,715,723	0	1,650,715,723	100.0

**SCHEDULE A - VERIFICATION BETWEEN YEARS**

## Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		899,886
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).....	1,902	1,902
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	789,453	
3.2	Totals, Part 3, Column 11.....		789,453
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.....	701,935	
8.2	Totals, Part 3, Column 9.....		701,935
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		989,306
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		989,306

**SCHEDULE B - VERIFICATION BETWEEN YEARS**

## Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		29,888,908
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	7,720,000	
2.2	Additional investment made after acquisition (Part 2, Column 8).....		7,720,000
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.....		1,492,030
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).....		36,116,877
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		36,116,877
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		36,116,877

**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

**NONE****SCHEDULE D - VERIFICATION BETWEEN YEARS**

## Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		1,623,794,411
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		170,647,941
3.	Accrual of discount.....		748,187
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(151,796)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	2,734,285	
4.4	Part 4, Column 11.....		2,582,489
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(324,589)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		178,580,112
7.	Deduct amortization of premium.....		7,359,904
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2).....		409,924
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		1,611,918,348
12.	Deduct total nonadmitted amounts.....		3,682,632
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,608,235,716

# IDS PROPERTY CASUALTY INSURANCE COMPANY

## SCHEDULE D - SUMMARY BY COUNTRY

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

Description	1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>				
Governments (Including all obligations guaranteed by governments)	1. United States.....4,079,782	.....4,703,355	.....4,298,789	.....3,900,000
	2. Canada.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....
	4. Totals.....4,079,782	.....4,703,355	.....4,298,789	.....3,900,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....36,987,100	.....37,858,614	.....37,647,890	.....35,800,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....82,628,663	.....83,949,883	.....82,886,421	.....79,635,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....885,855,822	.....907,168,000	.....900,906,884	.....857,249,764
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....488,116,373	.....479,526,686	.....491,872,109	.....485,489,361
	9. Canada.....	.....	.....	.....
	10. Other Countries.....61,233,279	.....60,555,021	.....61,237,924	.....61,190,924
	11. Totals.....549,349,652	.....540,081,707	.....553,110,033	.....546,680,285
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....
	<b>13. Total Bonds.....</b> 1,558,901,019	<b>.....1,573,761,559</b>	<b>.....1,578,850,017</b>	<b>.....1,523,265,049</b>
<b>PREFERRED STOCKS</b>				
Industrial and Miscellaneous (Unaffiliated)	14. United States.....	.....	.....	.....
	15. Canada.....	.....	.....	.....
	16. Other Countries.....	.....	.....	.....
	17. Totals.....0	.....0	.....0	.....0
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....
	<b>19. Total Preferred Stocks.....</b> 0	<b>.....0</b>	<b>.....0</b>	<b>.....0</b>
<b>COMMON STOCKS</b>				
Industrial and Miscellaneous (Unaffiliated)	20. United States.....	.....	.....	.....
	21. Canada.....	.....	.....	.....
	22. Other Countries.....	.....	.....	.....
	23. Totals.....0	.....0	.....0	.....0
Parent, Subsidiaries and Affiliates	24. Totals.....53,017,329	.....53,017,329	.....44,432,911	.....
	<b>25. Total Common Stocks.....</b> 53,017,329	<b>.....53,017,329</b>	<b>.....44,432,911</b>	<b>.....</b>
	<b>26. Total Stocks.....</b> 53,017,329	<b>.....53,017,329</b>	<b>.....44,432,911</b>	<b>.....</b>
	<b>27. Total Bonds and Stocks.....</b> 1,611,918,348	<b>.....1,626,778,888</b>	<b>.....1,623,282,928</b>	<b>.....</b>

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>												
1.1 NAIC 1.....		1,049,266	1,377,671	1,652,845		XXX	4,079,782	0.3	4,101,969	0.3	4,079,782	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	0	1,049,266	1,377,671	1,652,845	0	XXX	4,079,782	0.3	4,101,969	0.3	4,079,782	0
<b>2. All Other Governments</b>												
2.1 NAIC 1.....						XXX	0	0.0		0.0		
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>												
3.1 NAIC 1.....		5,043,574	10,563,110			XXX	15,606,684	1.0	15,712,229	1.0	15,606,684	
3.2 NAIC 2.....		7,816,685	6,187,294	7,376,437		XXX	21,380,416	1.3	21,500,398	1.3	21,380,416	
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	12,860,259	16,750,404	7,376,437	0	XXX	36,987,100	2.3	37,212,627	2.3	36,987,100	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1.....		6,459,998	34,875,684	4,799,871		XXX	46,135,553	2.9	68,930,660	4.3	46,135,553	
4.2 NAIC 2.....		15,102,870	12,017,653	9,372,587		XXX	36,493,110	2.3	26,923,164	1.7	36,493,110	
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	21,562,868	46,893,337	14,172,458	0	XXX	82,628,663	5.1	95,853,824	5.9	82,628,663	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1.....	16,542,651	230,768,445	360,913,003	187,310,650	13,571,742	XXX	809,106,491	50.2	844,608,971	52.3	809,106,491	
5.2 NAIC 2.....		23,499,386	41,516,806	4,586,655		XXX	69,602,847	4.3	51,752,922	3.2	69,602,847	
5.3 NAIC 3.....			2,029,766			XXX	2,029,766	0.1		0.0	2,029,766	
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....				5,116,718		XXX	5,116,718	0.3		0.0	5,116,718	
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	16,542,651	254,267,831	404,459,575	197,014,023	13,571,742	XXX	885,855,822	55.0	896,361,893	55.5	885,855,822	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 NAIC 1.....	66,545,445	166,662,232	60,474,003	7,023,546		XXX	300,705,226	18.7	315,802,280	19.5	155,639,106	145,066,120
6.2 NAIC 2.....	106,616,047	190,189,539	4,923,930			XXX	301,729,516	18.7	266,181,013	16.5	230,715,448	71,014,068
6.3 NAIC 3.....						XXX	0	0.0		0.0		
6.4 NAIC 4.....						XXX	0	0.0		0.0		
6.5 NAIC 5.....						XXX	0	0.0		0.0		
6.6 NAIC 6.....						XXX	0	0.0		0.0		
6.7 Totals.....	173,161,492	356,851,771	65,397,933	7,023,546	0	XXX	602,434,742	37.4	581,983,293	36.0	386,354,554	216,080,188
<b>7. Hybrid Securities</b>												
7.1 NAIC 1.....						XXX	0	0.0		0.0		
7.2 NAIC 2.....						XXX	0	0.0		0.0		
7.3 NAIC 3.....						XXX	0	0.0		0.0		
7.4 NAIC 4.....						XXX	0	0.0		0.0		
7.5 NAIC 5.....						XXX	0	0.0		0.0		
7.6 NAIC 6.....						XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1.....						XXX	0	0.0		0.0		
8.2 NAIC 2.....						XXX	0	0.0		0.0		
8.3 NAIC 3.....						XXX	0	0.0		0.0		
8.4 NAIC 4.....						XXX	0	0.0		0.0		
8.5 NAIC 5.....						XXX	0	0.0		0.0		
8.6 NAIC 6.....						XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>9. SVO Identified Funds</b>												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
<b>10. Bank Loans</b>												
10.1 NAIC 1.....						XXX	0	0.0	XXX	XXX		
10.2 NAIC 2.....						XXX	0	0.0	XXX	XXX		
10.3 NAIC 3.....						XXX	0	0.0	XXX	XXX		
10.4 NAIC 4.....						XXX	0	0.0	XXX	XXX		
10.5 NAIC 5.....						XXX	0	0.0	XXX	XXX		
10.6 NAIC 6.....						XXX	0	0.0	XXX	XXX		
10.7 Totals.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>11. Total Bonds Current Year</b>												
11.1 NAIC 1.....	(d).....83,088,096	409,983,515	468,203,471	200,786,912	13,571,742	0	1,175,633,736	72.9	XXX	XXX	1,030,567,616	145,066,120
11.2 NAIC 2.....	(d).....106,616,047	236,608,480	64,645,683	21,335,679	0	0	429,205,889	26.6	XXX	XXX	358,191,821	71,014,068
11.3 NAIC 3.....	(d).....0	0	2,029,766	0	0	0	2,029,766	0.1	XXX	XXX	2,029,766	0
11.4 NAIC 4.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5.....	(d).....0	0	0	5,116,718	0	0	(c).....5,116,718	0.3	XXX	XXX	5,116,718	0
11.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
11.7 Totals.....	189,704,143	646,591,995	534,878,920	227,239,309	13,571,742	0	(b).....1,611,986,109	100.0	XXX	XXX	1,395,905,921	216,080,188
11.8 Line 11.7 as a % of Col. 7.....	11.8	40.1	33.2	14.1	0.8	0.0	100.0	XXX	XXX	XXX	86.6	13.4
<b>12. Total Bonds Prior Year</b>												
12.1 NAIC 1.....	41,246,021	380,254,020	578,499,605	230,354,040	18,802,423	0	XXX	XXX	1,249,156,109	77.3	1,130,441,626	118,714,483
12.2 NAIC 2.....	42,002,242	221,037,567	72,966,519	30,351,169	0	0	XXX	XXX	366,357,497	22.7	332,438,773	33,918,724
12.3 NAIC 3.....	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4.....	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5.....	0	0	0	0	0	0	XXX	XXX	(c).....0	0.0	0	0
12.6 NAIC 6.....	0	0	0	0	0	0	XXX	XXX	(c).....0	0.0	0	0
12.7 Totals.....	83,248,263	601,291,587	651,466,124	260,705,209	18,802,423	0	XXX	XXX	(b).....1,615,513,606	100.0	1,462,880,399	152,633,207
12.8 Line 12.7 as a % of Col. 9.....	5.2	37.2	40.3	16.1	1.2	0.0	XXX	XXX	100.0	XXX	90.6	9.4
<b>13. Total Publicly Traded Bonds</b>												
13.1 NAIC 1.....	44,982,981	355,765,894	422,483,636	193,763,364	13,571,742	0	1,030,567,617	63.9	1,130,441,626	70.0	1,030,567,617	XXX
13.2 NAIC 2.....	60,023,035	212,187,423	64,645,683	21,335,679	0	0	358,191,820	22.2	332,438,773	20.6	358,191,820	XXX
13.3 NAIC 3.....	0	0	2,029,766	0	0	0	2,029,766	0.1	0	0.0	2,029,766	XXX
13.4 NAIC 4.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5.....	0	0	0	5,116,718	0	0	5,116,718	0.3	0	0.0	5,116,718	XXX
13.6 NAIC 6.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals.....	105,006,016	567,953,317	489,159,085	220,215,761	13,571,742	0	1,395,905,921	86.6	1,462,880,399	90.6	1,395,905,921	XXX
13.8 Line 13.7 as a % of Col. 7.....	7.5	40.7	35.0	15.8	1.0	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.....	6.5	35.2	30.3	13.7	0.8	0.0	86.6	XXX	XXX	XXX	86.6	XXX
<b>14. Total Privately Placed Bonds</b>												
14.1 NAIC 1.....	38,105,115	54,217,622	45,719,835	7,023,548	0	0	145,066,120	9.0	118,714,483	7.3	XXX	145,066,120
14.2 NAIC 2.....	46,593,012	24,421,056	0	0	0	0	71,014,068	4.4	33,918,724	2.1	XXX	71,014,068
14.3 NAIC 3.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals.....	84,698,127	78,638,678	45,719,835	7,023,548	0	0	216,080,188	13.4	152,633,207	9.4	XXX	216,080,188
14.8 Line 14.7 as a % of Col. 7.....	39.2	36.4	21.2	3.3	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.....	5.3	4.9	2.8	0.4	0.0	0.0	13.4	XXX	XXX	XXX	XXX	13.4

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(a) Includes \$.....216,080,188 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
 (b) Includes \$.....0 current year of bonds with Z designations, \$.....4,187,077 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 \$.....5,116,718 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 \$.....53,085,090; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.



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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>1. U.S. Governments</b>												
1.1 Issuer Obligations.....		1,049,266	1,377,671	1,652,845		XXX	4,079,782	0.3	4,101,969	0.3	4,079,782	
1.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
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.....	0	1,049,266	1,377,671	1,652,845	0	XXX	4,079,782	0.3	4,101,969	0.3	4,079,782	0
<b>2. All Other Governments</b>												
2.1 Issuer Obligations.....						XXX	0	0.0		0.0		
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.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.1 Issuer Obligations.....		12,860,259	16,750,404	7,376,437		XXX	36,987,100	2.3	37,212,627	2.3	36,987,100	
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	12,860,259	16,750,404	7,376,437	0	XXX	36,987,100	2.3	37,212,627	2.3	36,987,100	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 Issuer Obligations.....		21,562,868	46,893,337	14,172,458		XXX	82,628,663	5.1	95,853,825	5.9	82,628,663	
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	21,562,868	46,893,337	14,172,458	0	XXX	82,628,663	5.1	95,853,825	5.9	82,628,663	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 Issuer Obligations.....		184,038,101	289,666,038	130,019,103	13,571,742	XXX	617,294,984	38.3	650,359,536	40.3	617,294,984	
5.2 Residential Mortgage-Backed Securities.....	16,542,651	58,190,170	82,440,869	46,853,822		XXX	204,027,512	12.7	177,084,946	11.0	204,027,512	
5.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....		12,039,560	32,352,668	20,141,098		XXX	64,533,326	4.0	68,917,413	4.3	64,533,326	
5.5 Totals.....	16,542,651	254,267,831	404,459,575	197,014,023	13,571,742	XXX	885,855,822	55.0	896,361,895	55.5	885,855,822	0
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 Issuer Obligations.....	162,840,935	300,460,922	19,678,098			XXX	482,979,955	30.0	487,115,590	30.2	382,745,639	100,234,316
6.2 Residential Mortgage-Backed Securities.....			3,999,210	6,000,790		XXX	10,000,000	0.6		0.0		10,000,000
6.3 Commercial Mortgage-Backed Securities.....	4,865,733	18,933,655	2,517,162			XXX	26,316,550	1.6	9,472,619	0.6		26,316,550
6.4 Other Loan-Backed and Structured Securities.....	5,454,824	37,457,194	39,203,463	1,022,756		XXX	83,138,237	5.2	85,395,085	5.3	3,608,915	79,529,322
6.5 Totals.....	173,161,492	356,851,771	65,397,933	7,023,546	0	XXX	602,434,742	37.4	581,983,294	36.0	386,354,554	216,080,188
<b>7. Hybrid Securities</b>												
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
<b>8. Parent, Subsidiaries and Affiliates</b>												
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

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>9. SVO Identified Funds</b>												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		.0	.0		.0		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		.0	.0		.0		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	.0	.0	.0	.0
<b>10. Bank Loans</b>												
10.1 Bank Loans - Issued.....						XXX	.0	.0	XXX	XXX		
10.2 Bank Loans - Acquired.....						XXX	.0	.0	XXX	XXX		
10.3 Totals.....	.0	.0	.0	.0	.0	XXX	.0	.0	XXX	XXX	.0	.0
<b>11. Total Bonds Current Year</b>												
11.1 Issuer Obligations.....	162,840,935	519,971,416	374,365,548	153,220,843	13,571,742	XXX	1,223,970,484	75.9	XXX	XXX	1,123,736,168	100,234,316
11.2 Residential Mortgage-Backed Securities.....	16,542,651	58,190,170	86,440,079	52,854,612	.0	XXX	214,027,512	13.3	XXX	XXX	204,027,512	10,000,000
11.3 Commercial Mortgage-Backed Securities.....	4,865,733	18,933,655	2,517,162	.0	.0	XXX	26,316,550	1.6	XXX	XXX	.0	26,316,550
11.4 Other Loan-Backed and Structured Securities.....	5,454,824	49,496,754	71,556,131	21,163,854	.0	XXX	147,671,563	9.2	XXX	XXX	68,142,241	79,529,322
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	XXX	XXX	.0	.0
11.6 Bank Loans.....	.0	.0	.0	.0	.0	XXX	.0	.0	XXX	XXX	.0	.0
11.7 Totals.....	189,704,143	646,591,995	534,878,920	227,239,309	13,571,742	.0	1,611,986,109	100.0	XXX	XXX	1,395,905,921	216,080,188
11.8 Line 11.7 as a % of Col. 7.....	11.8	40.1	33.2	14.1	0.8	0.0	100.0	XXX	XXX	XXX	86.6	13.4
<b>12. Total Bonds Prior Year</b>												
12.1 Issuer Obligations.....	57,971,621	510,819,976	498,732,861	188,316,666	18,802,423	XXX	XXX	XXX	1,274,643,547	78.9	1,211,355,307	63,288,240
12.2 Residential Mortgage-Backed Securities.....	12,510,090	40,400,701	78,029,477	46,144,678	.0	XXX	XXX	XXX	177,084,946	11.0	177,084,946	.0
12.3 Commercial Mortgage-Backed Securities.....	9,472,619	.0	.0	.0	.0	XXX	XXX	XXX	9,472,619	0.6	.0	9,472,619
12.4 Other Loan-Backed and Structured Securities.....	3,293,934	50,070,911	74,703,787	26,243,866	.0	XXX	XXX	XXX	154,312,498	9.6	74,440,150	79,872,348
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	.0	.0	.0	.0
12.6 Bank Loans.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals.....	83,248,264	601,291,588	651,466,125	260,705,210	18,802,423	.0	XXX	XXX	1,615,513,610	100.0	1,462,880,403	152,633,207
12.8 Line 12.7 as a % of Col. 9.....	5.2	37.2	40.3	16.1	1.2	0.0	XXX	XXX	100.0	XXX	90.6	9.4
<b>13. Total Publicly Traded Bonds</b>												
13.1 Issuer Obligations.....	87,027,674	495,550,361	374,365,549	153,220,843	13,571,742	XXX	1,123,736,169	69.7	1,211,355,307	75.0	1,123,736,169	XXX
13.2 Residential Mortgage-Backed Securities.....	16,542,652	58,190,171	82,440,868	46,853,821	.0	XXX	204,027,512	12.7	177,084,946	11.0	204,027,512	XXX
13.3 Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	XXX	.0	.0	.0	.0	.0	XXX
13.4 Other Loan-Backed and Structured Securities.....	1,435,690	14,212,785	32,352,668	20,141,097	.0	XXX	68,142,240	4.2	74,440,150	4.6	68,142,240	XXX
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	.0	.0	.0	XXX
13.6 Bank Loans.....	.0	.0	.0	.0	.0	XXX	.0	.0	XXX	XXX	.0	XXX
13.7 Totals.....	105,006,016	567,953,317	489,159,085	220,215,761	13,571,742	.0	1,395,905,921	86.6	1,462,880,403	90.6	1,395,905,921	XXX
13.8 Line 13.7 as a % of Col. 7.....	7.5	40.7	35.0	15.8	1.0	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.....	6.5	35.2	30.3	13.7	0.8	0.0	86.6	XXX	XXX	XXX	86.6	XXX
<b>14. Total Privately Placed Bonds</b>												
14.1 Issuer Obligations.....	75,813,260	24,421,056	.0	.0	.0	XXX	100,234,316	6.2	63,288,240	3.9	XXX	100,234,316
14.2 Residential Mortgage-Backed Securities.....	.0	.0	3,999,210	6,000,790	.0	XXX	10,000,000	0.6	.0	0.0	XXX	10,000,000
14.3 Commercial Mortgage-Backed Securities.....	4,865,733	18,933,655	2,517,162	.0	.0	XXX	26,316,550	1.6	9,472,619	0.6	XXX	26,316,550
14.4 Other Loan-Backed and Structured Securities.....	4,019,134	35,283,967	39,203,463	1,022,758	.0	XXX	79,529,322	4.9	79,872,348	4.9	XXX	79,529,322
14.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	.0	.0	XXX	.0
14.6 Bank Loans.....	.0	.0	.0	.0	.0	XXX	.0	.0	XXX	XXX	XXX	.0
14.7 Totals.....	84,698,127	78,638,678	45,719,835	7,023,548	.0	.0	216,080,188	13.4	152,633,207	9.4	XXX	216,080,188
14.8 Line 14.7 as a % of Col. 7.....	39.2	36.4	21.2	3.3	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.....	5.3	4.9	2.8	0.4	0.0	0.0	13.4	XXX	XXX	XXX	XXX	13.4

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**Sch. DA - Verification  
NONE**

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

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

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

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

**Sch. DB - Verification  
NONE**

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

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	42,002,242	42,002,242		
2. Cost of cash equivalents acquired.....	4,810,768,387	4,810,768,387		
3. Accrual of discount.....	1,018,658	1,018,658		
4. Unrealized valuation increase (decrease).....	.0			
5. Total gain (loss) on disposals.....	.4	.4		
6. Deduct consideration received on disposals.....	4,800,704,200	4,800,704,200		
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).....	53,085,091	53,085,091	.0	.0
11. Deduct total nonadmitted amounts.....	.0			
12. Statement value at end of current period (Line 10 minus Line 11).....	53,085,091	53,085,091	.0	.0

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(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 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other-Than-Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V. (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V.		
<b>Properties Occupied by the Reporting Entity - Administrative</b>																
Home Office Building.....	O.....	De Pere.....	WI.....	08/27/1999.	10/01/2004.	.....23,042,591	.....11,125,758	.....989,308	.....989,308	.....701,935	.....	.....789,453	.....87,518	.....	.....4,686,090	.....2,664,597
0299999. Properties Occupied by the Reporting Entity - Administrative.....						.....23,042,591	.....11,125,758	.....989,308	.....989,308	.....701,935	.....0	.....789,453	.....87,518	.....0	.....4,686,090	.....2,664,597
0399999. Total - Properties Occupied by the Reporting Entity.....						.....23,042,591	.....11,125,758	.....989,308	.....989,308	.....701,935	.....0	.....789,453	.....87,518	.....0	.....4,686,090	.....2,664,597
0699999. Totals.....						.....23,042,591	.....11,125,758	.....989,308	.....989,308	.....701,935	.....0	.....789,453	.....87,518	.....0	.....4,686,090	.....2,664,597

## SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
Description of Property	2	3	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
	City	State						
<b>Acquired by Purchase</b>								
Home Office Building.....	De Pere.....	WI.....	08/27/1999	VARIOUS.....	.....	.....	.....	.....1,902
0199999. Total - Acquired by Purchase.....					.....0	.....0	.....0	.....1,902
0399999. Totals.....					.....0	.....0	.....0	.....1,902

**SCHEDULE A - PART 3**

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	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. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred

**NONE**

## SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>														
290081000.....		Los Angeles.....	CA.....		01/29/2015.....	3.88.....	2,248,278.....						12,770,000.....	12/05/2014.....
290081010.....		Valencia.....	CA.....		03/09/2017.....	4.42.....	1,332,079.....						7,300,000.....	02/19/2017.....
290081007.....		Chamblee.....	GA.....		07/13/2015.....	3.75.....	1,647,180.....						4,200,000.....	07/08/2015.....
290081019.....		Atlanta.....	GA.....		08/17/2018.....	4.54.....	2,273,078.....						6,200,000.....	07/01/2018.....
290081008.....		Louisville.....	KY.....		12/13/2016.....	3.78.....	1,640,685.....						4,650,000.....	10/25/2016.....
290001017.....		Fenton.....	MI.....		07/17/2018.....	4.42.....	1,786,753.....						4,250,000.....	06/05/2018.....
290001018.....		Hillsdale.....	MI.....		07/17/2018.....	4.42.....	813,965.....						3,400,000.....	06/05/2018.....
290081014.....		St. Louis Park.....	MN.....		12/14/2017.....	3.89.....	2,003,735.....						4,455,000.....	11/07/2017.....
290081012.....		Durham.....	NC.....		10/13/2017.....	3.59.....	2,871,623.....						6,525,000.....	08/29/2017.....
290081011.....		Las Vegas.....	NV.....		05/03/2017.....	4.11.....	2,700,659.....						5,985,000.....	03/14/2017.....
290081009.....		Brooklyn.....	NY.....		12/22/2016.....	3.72.....	1,306,520.....						3,100,000.....	12/09/2016.....
290081004.....		Portland.....	OR.....		05/20/2015.....	3.29.....	4,752,698.....						9,100,000.....	02/11/2015.....
290081016.....		Tigard.....	OR.....		07/02/2018.....	4.19.....	2,754,956.....						12,900,000.....	06/01/2018.....
290081006.....		Eules.....	TX.....		06/16/2015.....	3.65.....	1,187,337.....						3,250,000.....	04/22/2015.....
290081005.....		The Woodlands.....	TX.....		06/24/2015.....	3.90.....	1,827,212.....						4,000,000.....	04/15/2015.....
290081003.....		Austin.....	TX.....		04/01/2015.....	3.85.....	1,208,905.....						2,250,000.....	02/27/2015.....
290081001.....		Chesapeake.....	VA.....		02/02/2015.....	3.93.....	1,323,625.....						4,285,000.....	12/26/2014.....
290081002.....		Virginia Beach.....	VA.....		03/02/2015.....	3.87.....	2,437,587.....						5,000,000.....	01/21/2015.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							36,116,877.....	0.....	0.....	0.....	0.....	0.....	103,620,000.....	XXX.....
0899999. Total - Mortgages in Good Standing.....							36,116,877.....	0.....	0.....	0.....	0.....	0.....	103,620,000.....	XXX.....
3399999. Totals.....							36,116,877.....	0.....	0.....	0.....	0.....	0.....	103,620,000.....	XXX.....

E04

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.



### SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
Loan Number	2	3	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
	City	State						
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>								
290081019.....	Atlanta.....	GA.....		08/17/2018.....	4.54.....	2,300,000.....		6,200,000.....
290001017.....	Fenton.....	MI.....		07/17/2018.....	4.42.....	1,800,000.....		4,250,000.....
290001018.....	Hillsdale.....	MI.....		07/17/2018.....	4.42.....	820,000.....		3,400,000.....
290081016.....	Tigard.....	OR.....		07/02/2018.....	4.19.....	2,800,000.....		12,900,000.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						7,720,000.....	0.....	26,750,000.....
0899999. Total - Mortgages in Good Standing.....						7,720,000.....	0.....	26,750,000.....
3399999. Totals.....						7,720,000.....	0.....	26,750,000.....

**SCHEDULE B - PART 3**

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
<b>Mortgages With Partial Repayments</b>																	
290081000.....	Los Angeles.....	CA.....		01/29/2015.....		2,296,938.....								48,660.....			0.....
290081010.....	Valencia.....	CA.....		03/09/2017.....		1,403,870.....								71,790.....			0.....
290081019.....	Atlanta.....	GA.....		08/17/2018.....										26,922.....			0.....
290081007.....	Chamblee.....	GA.....		07/13/2015.....		1,757,687.....								110,507.....			0.....
290081008.....	Louisville.....	KY.....		12/13/2016.....		1,735,858.....								95,173.....			0.....
290001017.....	Fenton.....	MI.....		07/17/2018.....										13,247.....			0.....
290001018.....	Hillsdale.....	MI.....		07/17/2018.....										6,035.....			0.....
290081014.....	St. Louis Park.....	MN.....		12/24/2017.....		2,100,000.....								96,265.....			0.....
290081012.....	Durham.....	NC.....		10/13/2017.....		3,082,746.....								211,122.....			0.....
290081011.....	Las Vegas.....	NV.....		05/03/2017.....		2,767,563.....								66,904.....			0.....
290081009.....	Brooklyn.....	NY.....		12/22/2016.....		1,382,653.....								76,133.....			0.....
290081004.....	Portland.....	OR.....		05/20/2015.....		4,902,323.....								149,626.....			0.....
290081016.....	Tigard.....	OR.....		07/02/2018.....										45,044.....			0.....
290081003.....	Austin.....	TX.....		04/01/2015.....		1,292,406.....								83,500.....			0.....
290081006.....	Eules.....	TX.....		06/16/2015.....		1,344,048.....								156,710.....			0.....
290081005.....	The Woodlands.....	TX.....		06/24/2015.....		1,880,185.....								52,972.....			0.....
290081001.....	Chesapeake.....	VA.....		02/02/2015.....		1,415,406.....								91,781.....			0.....
290081002.....	Virginia Beach.....	VA.....		03/02/2015.....		2,527,225.....								89,639.....			0.....
0299999. Total - Mortgages With Partial Repayments.....						29,888,908.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	1,492,030.....	0.....	0.....	0.....
0599999. Total Mortgages.....						29,888,908.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	1,492,030.....	0.....	0.....	0.....

E06

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

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

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

# SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For	Bond	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
<b>U.S. Government - Issuer Obligations</b>																						
912810	EQ	7	US TREASURY 6.25% UNSECUREDBOND 8/15/2023	SD		1	1,141,508	116.177	1,161,768	1,000,000	1,049,266		(9,265)			6.250	5.040	FA	23,607	62,500	05/23/2006	08/15/2023
912810	EW	4	US TREASURY 6% UNSECURED BOND 2/15/2026	SD		1	1,465,234	121.973	1,585,652	1,300,000	1,377,671		(8,921)			6.000	4.990	FA	29,462	78,000	05/29/2009	02/15/2026
912810	FG	8	US TREASURY 5.25% UNSECURED BOND 2/15/2029	SD		1	1,692,047	122.246	1,955,935	1,600,000	1,652,845		(4,001)			5.250	4.832	FA	31,728	84,000	04/16/2008	02/15/2029
0199999	U.S. Government - Issuer Obligations						4,298,789	XXX	4,703,355	3,900,000	4,079,782		(22,187)	0	0	XXX	XXX	XXX	84,797	224,500	XXX	XXX
0599999	Total - U.S. Government						4,298,789	XXX	4,703,355	3,900,000	4,079,782		(22,187)	0	0	XXX	XXX	XXX	84,797	224,500	XXX	XXX
<b>U.S. States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																						
13063B	RZ	7	CALIFORNIA ST GO BOND 5% 2/1/2032			2	1,101,650	108.132	1,081,320	1,000,000	1,035,750		(10,742)			5.000	3.761	FA	20,833	50,000	03/02/2012	02/01/2032
13063C	XM	7	CALIFORNIA ST GO BOND 2.9% 12/1/2024				1,800,000	101.798	1,832,364	1,800,000	1,800,000					2.900	2.900	JD	4,350	52,200	10/09/2015	12/01/2024
13063C	XN	5	CALIFORNIA ST GO BOND 3.15% 12/1/2026			2	4,000,000	102.057	4,082,280	4,000,000	4,000,000					3.150	3.150	JD	10,500	126,000	10/09/2015	12/01/2026
452152	G3	9	ILLINOIS ST GO BOND 5% 2/1/2022				5,456,550	104.606	5,230,300	5,000,000	5,276,972		(84,344)			5.000	3.102	FA	104,167	250,000	10/14/2016	02/01/2022
452152	RV	5	ILLINOIS ST GO BOND 5% 4/1/2036			2	4,862,100	102.060	5,103,000	5,000,000	4,881,455		4,161			5.000	5.210	AO	62,500	250,000	12/11/2013	04/01/2036
452152	TB	7	ILLINOIS ST GO BOND 5.5% 7/1/2033			2	5,071,200	105.693	5,284,650	5,000,000	5,034,696		(7,447)			5.500	5.309	JJ	137,500	275,000	07/11/2013	07/01/2033
452152	VC	2	ILLINOIS ST GO BOND 5% 2/1/2026			2	3,226,800	105.161	3,154,830	3,000,000	3,132,535		(23,058)			5.000	4.030	FA	62,500	150,000	08/13/2014	02/01/2026
452152	VL	2	ILLINOIS ST GO BOND 5.25% 2/1/2034			2	3,096,270	103.781	3,113,430	3,000,000	3,054,758		(9,293)			5.250	4.841	FA	65,625	157,500	02/07/2014	02/01/2034
546415	2J	8	LOUISIANA ST GO BOND 5% 8/1/2026				5,002,480	117.915	4,716,600	4,000,000	4,763,110		(91,316)			5.000	2.249	FA	83,333	200,000	04/21/2016	08/01/2026
93974C	WU	0	WASHINGTON ST GO BOND 5% 2/1/2033	SD		2	4,030,840	106.496	4,259,840	4,000,000	4,007,824		(3,486)			5.000	4.900	FA	83,333	200,000	03/08/2011	02/01/2033
1199999	U.S. States, Territories & Possessions - Issuer Obligations						37,647,890	XXX	37,858,614	35,800,000	36,987,100		(225,525)	0	0	XXX	XXX	XXX	634,641	1,710,700	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						37,647,890	XXX	37,858,614	35,800,000	36,987,100		(225,525)	0	0	XXX	XXX	XXX	634,641	1,710,700	XXX	XXX
<b>U.S. Political Subdivisions of States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																						
048339	VU	6	ATLANTIC CITY NJ GO BOND 5.00% 3/1/2026				592,170	114.531	572,655	500,000	579,855		(9,915)			5.000	2.548	MS	8,333	22,708	09/21/2017	03/01/2026
048339	VV	4	ATLANTIC CITY NJ GO BOND 5.00% 3/1/2027				835,527	115.632	809,424	700,000	819,648		(12,780)			5.000	2.658	MS	11,667	31,792	09/21/2017	03/01/2027
072887	U8	3	BAYONNE N J GO BOND 5% 7/1/2026				1,213,770	115.511	1,155,110	1,000,000	1,162,519		(19,386)			5.000	2.601	JJ	25,000	50,000	03/23/2016	07/01/2026
072887	U9	1	BAYONNE N J GO BOND 5% 7/1/2027			2	1,196,930	114.634	1,146,340	1,000,000	1,150,025		(17,764)			5.000	2.771	JJ	25,000	50,000	03/23/2016	07/01/2027
108152	AV	1	BRIDGEPORT CT GO BOND 5% 8/15/2026				3,451,710	113.379	3,401,370	3,000,000	3,401,444		(46,290)			5.000	3.021	FA	56,667	106,250	11/15/2017	08/15/2026
167486	DS	5	CHICAGO IL GO BOND 5% 1/1/2034			2	3,417,159	100.086	3,568,066	3,565,000	3,440,969		5,286			5.000	5.340	JJ	89,125	178,250	01/06/2014	01/01/2034
167486	NF	2	CHICAGO IL GO BOND 5.25% 1/1/2035			2	7,023,940	101.893	7,132,510	7,000,000	7,007,869		(3,642)			5.250	5.190	JJ	183,750	367,500	01/16/2014	01/01/2035
167486	PF	0	CHICAGO IL GO BOND 5% 1/1/2034			2	5,918,166	101.638	6,098,280	6,000,000	5,931,617		2,973			5.000	5.110	JJ	150,000	300,000	03/19/2014	01/01/2034
167486	PP	8	CHICAGO IL GO BOND 5% 1/1/2026			2	396,000	102.938	411,752	400,000	397,073		340			5.000	5.126	JJ	10,000	20,000	09/30/2015	01/01/2026
167486	SZ	3	CHICAGO IL GO BOND 5.25% 1/1/2030			2	2,058,360	104.732	2,094,640	2,000,000	2,033,187		(5,732)			5.250	4.872	JJ	52,500	105,000	03/13/2014	01/01/2030
167615	RX	3	CHICAGO IL PK DIST GO BOND 5.5% 1/1/2033			2	3,565,835	109.764	3,841,740	3,500,000	3,536,173		(6,174)			5.500	5.262	JJ	96,250	192,500	08/16/2013	01/01/2033
167615	WQ	2	CHICAGO ILL PK DIST GO BOND 5% 1/1/2025				732,900	110.379	689,869	625,000	706,730		(12,419)			5.000	2.630	JJ	15,625	31,250	10/27/2016	01/01/2025
167615	WR	0	CHICAGO ILL PK DIST GO BOND 5% 1/1/2026				587,720	111.134	555,670	500,000	569,154		(8,822)			5.000	2.810	JJ	12,500	25,000	10/27/2016	01/01/2026
167615	WS	8	CHICAGO ILL PK DIST GO BOND 5% 1/1/2027			2	1,077,551	111.068	1,027,379	925,000	1,045,408		(15,286)			5.000	2.930	JJ	23,125	46,250	10/27/2016	01/01/2027
167615	XL	2	CHICAGO ILL PK DIST GO BOND 5% 11/15/2025				844,537	111.274	795,609	715,000	816,547		(13,268)			5.000	2.720	MN	4,568	35,750	10/27/2016	11/15/2025
167615	XM	0	CHICAGO ILL PK DIST GO BOND 5% 11/15/2026				887,460	111.984	839,880	750,000	861,271		(12,426)			5.000	2.880	MN	4,792	37,500	10/27/2016	11/15/2026
179270	GK	3	CLACKAMAS OR SCH DIST GO BOND ZERO COUP 6/15/2023	@			1,908,495	90.404	2,232,979	2,470,000	2,168,796		78,502				2.940	N/A			08/01/2014	06/15/2023
179270	GL	1	CLACKAMAS OR SCH DIST GO BOND ZERO COUP 6/15/2024	@			1,476,380	87.713	1,754,260	2,000,000	1,690,091		67,729				3.110	N/A			08/01/2014	06/15/2024
213187	CH	8	COOK CO IL CMNTY CLG GO BOND 5.25% 12/1/2032			2	8,172,640	104.027	8,322,160	8,000,000	8,095,001		(16,672)			5.250	4.975	JD	35,000	420,000	10/10/2013	12/01/2032
483836	TM	4	ELGIN SD GO BOND 5% 1/1/2026			2	1,186,370	111.322	1,113,220	1,000,000	1,110,325		(20,387)			5.000	2.631	JJ	25,000	50,000	01/29/2015	01/01/2026
63165T	PZ	2	NASSAU CNTY NY GO BOND 5% 1/1/2027			1	10,638,534	115.258	10,027,446	8,700,000	10,118,781		(183,650)			5.000	2.451	JJ	217,500	435,000	01/27/2016	01/01/2027

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# SCHEDULE D - PART 1

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

1	2			Codes			6	7		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	
645020	4H	8	NEW HAVEN CONN GO BOND 5.25% 8/1/2026				2FE	2,238,743	111.910	2,115,099	1,890,000	2,190,923		(34,343)			5.250	2.896	FA	41,344	96,744	08/03/2017	08/01/2026	
645020	4J	4	NEW HAVEN CONN GO BOND 5.25% 8/1/2027				2FE	2,067,068	112.789	1,962,529	1,740,000	2,027,672		(28,271)			5.250	3.046	FA	38,063	89,066	08/03/2017	08/01/2027	
645020	4Y	1	NEW HAVEN CONN GO BOND 5.00% 8/1/2026				2FE	5,474,983	110.256	5,182,032	4,700,000	5,368,799		(76,228)			5.000	2.896	FA	97,917	229,125	08/03/2017	08/01/2026	
667325	EA	8	NW ARKANSAS CMTY CLG GO BOND 4% 5/15/2025				1FE	1,069,724	109.269	1,043,519	955,000	1,030,086		(10,682)			4.000	2.651	MN	4,881	38,200	02/06/2015	05/15/2025	
667325	EB	6	NW ARKANSAS CMTY CLG GO BOND 4% 5/15/2026				2	608,284	108.776	598,268	550,000	588,245		(5,411)			4.000	2.801	MN	2,811	22,000	02/06/2015	05/15/2026	
717813	QX	0	PHILADELPHIA PA GO BOND 5% 7/15/2038				1FE	4,110,320	108.451	4,338,040	4,000,000	4,062,113		(10,707)			5.000	4.651	JJ	92,222	200,000	01/30/2014	07/15/2038	
764076	DK	8	RICHLAND PA SCH DIST GO BOND 4% 11/15/2024				1FE	545,925	108.762	543,810	500,000	528,092		(4,321)			4.000	2.951	MN	2,556	20,000	07/30/2014	11/15/2024	
774285	2K	5	ROCKWALL TX ISD GO BOND ZERO COUP 2/15/2023	@			1FE	815,480	91.387	913,870	1,000,000	898,253		27,102				2.620	N/A			03/12/2015	02/15/2023	
774285	2L	3	ROCKWALL TX ISD GO BOND ZERO COUP 2/15/2024	@			1FE	989,876	88.868	1,128,624	1,270,000	1,099,177		37,369				2.840	N/A			03/12/2015	02/15/2024	
87905R	ED	1	TEHACHAPI VLY CA HTLHCR GO BOND 4% 11/1/2030				2	2,794,936	104.735	2,964,001	2,830,000	2,804,153		1,668			4.000	4.098	MN	18,867	113,200	05/31/2013	11/01/2030	
974535	KW	5	WINNEBAGO & BOONE IL ISD GO BOND ZERO COUP 2/1/2022	@			1FE	1,176,487	91.937	1,333,087	1,450,000	1,320,791		46,033				3.050	N/A			02/19/2015	02/01/2022	
974535	KX	3	WINNEBAGO & BOONE IL ISD GO BOND ZERO COUP 2/1/2023	@			1FE	1,116,805	88.958	1,289,891	1,450,000	1,267,068		50,462				3.330	N/A			02/19/2015	02/01/2023	
974535	LK	0	ROCKFORD SD ISD GO BOND ZERO COUP 2/1/2022	@			1FE	312,377	91.937	353,957	385,000	350,693		12,222				3.050	N/A			02/19/2015	02/01/2022	
974535	LL	8	ROCKFORD SD ISD GO BOND ZERO COUP 2/1/2023	@			1FE	400,509	88.958	462,582	520,000	454,397		18,097				3.330	N/A			02/19/2015	02/01/2023	
977266	JQ	9	WISEBURN CA SCH DIST GO BOND 4.125% 8/1/2033				2	1,982,750	104.167	2,130,215	2,045,000	1,995,718		2,378			4.125	4.350	FA	35,148	84,356	12/19/2012	08/01/2033	
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations								82,886,421	XXX	83,949,883	79,635,000	82,628,663	0	(224,415)	0	0	XXX	XXX	XXX	1,380,211	3,397,441	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions								82,886,421	XXX	83,949,883	79,635,000	82,628,663	0	(224,415)	0	0	XXX	XXX	XXX	1,380,211	3,397,441	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations</b>																								
009730	NK	4	AKRON BATH COPLEY ETC REV BOND 5% 11/15/2023				2FE	1,114,550	110.468	1,104,680	1,000,000	1,083,368		(15,603)			5.000	3.141	MN	6,389	50,000	12/09/2016	11/15/2023	
009730	NM	0	AKRON BATH COPLEY ETC REV BOND 5% 11/15/2025				2FE	1,119,500	112.987	1,129,870	1,000,000	1,095,327		(12,108)			5.000	3.431	MN	6,389	50,000	12/09/2016	11/15/2025	
009730	NN	8	AKRON BATH COPLEY ETC REV BOND 5% 11/15/2026				2FE	599,259	113.768	608,659	535,000	587,835		(5,724)			5.000	3.551	MN	3,418	26,750	12/09/2016	11/15/2026	
01030L	CK	9	ALABAMA INCENTIVES FING REV BOND 3.75% 9/1/2037				2	3,936,200	99.730	3,989,200	4,000,000	3,946,828		1,917			3.750	3.851	MS	50,000	150,000	10/11/2012	09/01/2037	
03255L	GH	6	ANAHEIM CA PUB FIN REV BOND 5% 5/1/2024				1FE	577,395	116.296	581,480	500,000	546,354		(7,877)			5.000	3.100	MN	4,167	25,000	11/06/2014	05/01/2024	
046518	AV	8	ATASCADERO CA REV BOND 4.875% 9/1/2028				1FE	630,000	100.092	630,580	630,000	630,000					4.875		MS	10,238	30,713	09/28/2005	09/01/2028	
04780M	SR	1	ATLANTA GA ARPT REV BOND 5% 1/1/2037				2	523,370	105.863	529,315	500,000	508,353		(2,551)			5.000	4.399	JJ	12,500	25,000	04/19/2012	01/01/2037	
052398	FG	4	AUSTIN TX ARPT SYS REV BOND 5% 11/15/2026				1FE	704,105	115.357	686,374	595,000	685,040		(10,073)			5.000	2.841	MN	3,801	29,750	01/13/2017	11/15/2026	
052398	FH	2	AUSTIN TX ARPT SYS REV BOND 5% 11/15/2027				2	809,446	115.053	793,866	690,000	788,665		(10,983)			5.000	2.951	MN	4,408	34,500	01/13/2017	11/15/2027	
100216	FC	9	BOSSIER LA UTILS REV BOND 5% 10/1/2024				1FE	605,710	114.912	574,560	500,000	564,261		(10,242)			5.000	2.580	AO	6,250	25,000	08/28/2014	10/01/2024	
107431	KK	3	BREVANRD FL SCH BRD COP 5% 7/1/2025				1FE	747,010	116.333	715,448	615,000	702,323		(12,175)			5.000	2.611	JJ	16,375	30,750	02/11/2015	07/01/2025	
107431	KL	1	BREVANRD FL SCH BRD COP 5% 7/1/2026				2	1,104,580	115.160	1,059,472	920,000	1,042,392		(16,974)			5.000	2.751	JJ	23,000	46,000	02/11/2015	07/01/2026	
114894	SM	1	BROWARD FL ARPT REV BOND 5% 10/1/2032				2	1,353,025	106.956	1,315,559	1,230,000	1,281,552		(12,569)			5.000	3.790	AO	15,375	61,500	09/20/2012	10/01/2032	
114894	SN	9	BROWARD FL ARPT REV BOND 5% 10/1/2037				2	2,418,705	105.973	2,384,393	2,250,000	2,321,267		(17,257)			5.000	4.080	AO	28,125	112,500	09/20/2012	10/01/2037	
114894	TK	4	BROWARD FL ARPT REV BOND 5.25% 10/1/2032				2	3,312,888	110.016	3,575,520	3,250,000	3,283,832		(6,168)			5.250	5.001	AO	42,656	170,625	10/09/2013	10/01/2032	
114894	TL	2	BROWARD FL ARPT REV BOND 5.25% 10/1/2033				2	2,657,415	109.830	2,872,055	2,615,000	2,637,831		(4,158)			5.250	5.041	AO	34,322	137,288	10/09/2013	10/01/2033	
115018	AM	5	BROWARD FL FUEL REV BOND 5% 4/1/2033				2	801,657	107.415	794,871	740,000	769,497		(6,255)			5.000	3.971	AO	9,250	37,000	05/08/2013	04/01/2033	
115018	AN	3	BROWARD FL FUEL REV BOND 5% 4/1/2038				2	638,394	106.513	639,078	600,000	618,469		(3,893)			5.000	4.201	AO	7,500	30,000	05/08/2013	04/01/2038	
116439	KF	6	BROWNSVILLE TX NAV DIST REV BOND 5% 3/1/2025				1FE	1,139,449	111.707	1,061,217	950,000	1,084,350		(19,907)			5.000	2.510	MS	15,833	47,500	02/10/2016	03/01/2025	
116439	KG	4	BROWNSVILLE TX NAV DIST REV BOND 5% 3/1/2026				1FE	1,207,150	112.730	1,127,300	1,000,000	1,153,866		(19,271)			5.000	2.630	MS	16,667	50,000	02/10/2016	03/01/2026	
116439	KH	2	BROWNSVILLE TX NAV DIST REV BOND 5% 3/1/2027				2	1,258,320	112.319	1,179,350	1,050,000	1,204,914		(19,331)			5.000	2.720	MS	17,500	52,500	02/10/2016	03/01/2027	
13012C	BE	1	CALIFORNIA TRAN FIN AUTH COP 4% 6/1/2031				2	725,655	102.923	771,923	750,000	732,054		1,078			4.000	4.250	JD	2,500	30,000	05/03/2012	06/01/2031	
13033L	VV	6	CALIFORNIA HLTH FACS AUTH REV BOND 5.25% 8/15/2031				2	5,612,223	108.323	5,741,119	5,300,000	5,398,635		(34,706)			5.250	4.489	FA	105,117	278,250	12/13/2011	08/15/2031	

E10.1

## 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
13033L	Y2	7			2	1FE	2,505,725	110.835	2,770,875	2,500,000	2,502,897		(561)			5.000	4.971	JJ	62,500	125,000	07/10/2013	07/01/2033
130658	MY	0				1FE	500,000	97.559	487,795	500,000	500,000					2.500	2.500	JD	1,042	12,500	10/07/2016	06/01/2025
130658	MZ	7				1FE	500,000	97.392	486,960	500,000	500,000					2.550	2.550	JD	1,063	12,750	10/07/2016	12/01/2025
130658	NA	1				1FE	760,000	97.623	741,935	760,000	760,000					2.650	2.650	JD	1,678	20,140	10/07/2016	06/01/2026
130658	NB	9				1FE	455,000	97.624	444,189	455,000	455,000					2.700	2.700	JD	1,024	12,285	10/07/2016	12/01/2026
130658	NC	7				1FE	1,160,000	97.792	1,134,387	1,160,000	1,160,000					2.800	2.800	JD	2,707	32,480	10/07/2016	06/01/2027
13937X	EA	2				1FE	1,035,000	100.377	1,038,902	1,035,000	1,035,000					3.000	3.000	MS	10,350	31,050	04/20/2017	09/01/2027
160070	DB	1				1FE	5,178,967	110.324	5,869,237	5,320,000	5,203,122		5,173			5.250	5.471	JJ	139,650	279,300	08/21/2013	07/01/2033
162410	CW	2				2FE	1,318,602	106.545	1,417,049	1,330,000	1,320,615		451			5.000	5.071	JJ	33,250	66,500	10/23/2013	01/01/2033
167562	MS	3				1FE	6,018,600	108.603	6,516,180	6,000,000	5,991,271		(6,291)			5.375	5.274	JJ	161,250	322,500	02/03/2014	01/01/2033
167593	HB	1				1FE	5,647,550	107.439	5,371,950	5,000,000	5,280,439		(87,997)			5.000	3.030	JJ	125,000	250,000	08/06/2014	01/01/2024
167593	HK	1				1FE	9,833,818	100.730	10,022,635	9,950,000	9,861,962		5,042			4.000	4.088	JJ	199,000	398,000	08/09/2012	01/01/2032
167593	NW	8				1FE	3,064,920	109.148	3,274,440	3,000,000	3,032,293		(7,089)			5.500	5.198	JJ	82,500	165,000	10/04/2013	01/01/2034
167723	GP	4				2FE	3,961,693	113.270	3,794,545	3,350,000	3,874,991		(63,249)			5.000	2.658	JD	13,958	167,500	07/21/2017	06/01/2026
167727	UX	2				1FE	2,096,349	110.531	2,044,824	1,850,000	2,002,054		(27,623)			5.000	3.207	JJ	46,250	92,500	10/19/2015	01/01/2024
167727	UY	0				1FE	805,217	110.679	774,753	700,000	760,452		(11,007)			5.000	3.121	JJ	17,500	35,000	09/17/2014	01/01/2025
167727	WJ	1				1FE	2,801,025	112.063	2,801,575	2,500,000	2,706,820		(30,516)			5.000	3.461	JJ	62,500	125,000	10/15/2015	01/01/2025
167727	YW	0				1FE	2,358,380	114.122	2,282,440	2,000,000	2,307,179		(33,750)			5.000	2.840	JJ	50,000	102,778	06/07/2017	01/01/2027
16772P	BB	1				1FE	1,795,309	105.766	1,835,040	1,735,000	1,755,542		(6,415)			5.250	4.810	JD	7,591	91,088	10/27/2011	12/01/2031
167736	B2	2				1FE	2,709,796	110.724	2,596,478	2,345,000	2,572,945		(43,425)			5.000	2.833	MN	19,542	117,250	03/28/2016	11/01/2023
167736	B4	8				1FE	922,144	111.921	895,368	800,000	875,181		(11,541)			5.000	3.220	MN	6,667	40,000	09/11/2014	11/01/2025
167736	F5	1				1FE	2,382,820	113.184	2,263,680	2,000,000	2,286,547		(37,720)			5.000	2.690	MN	16,667	100,000	05/13/2016	11/01/2025
167736	F6	9				1FE	2,512,082	114.307	2,360,440	2,065,000	2,413,100		(39,578)			5.000	2.607	MN	17,208	103,250	06/13/2016	11/01/2026
167736	K4	8				1FE	3,603,646	114.307	3,474,933	3,040,000	3,521,172		(54,372)			5.000	2.741	MN	25,333	152,000	06/08/2017	11/01/2026
181006	FR	3				1FE	3,893,880	102.592	4,103,680	4,000,000	3,918,054		3,336			5.125	5.321	JJ	102,500	205,000	01/22/2010	07/01/2034
19648A	L4	5				1FE	9,911,100	109.594	10,959,400	10,000,000	9,926,080		3,251			5.000	5.071	JD	41,667	500,000	08/01/2013	12/01/2033
19648A	P7	4				1FE	6,095,040	109.699	6,581,940	6,000,000	6,052,903		(9,157)			5.000	4.800	JJ	150,000	300,000	10/30/2013	01/01/2034
20775B	TV	2				1FE	625,000	101.094	631,838	625,000	625,000					2.800	2.800	MN	2,236	17,500	02/11/2015	05/15/2026
20775B	XD	3				1FE	4,000,000	101.003	4,040,120	4,000,000	4,000,000					4.400	4.400	MN	22,489	176,000	05/10/2012	11/15/2043
20775C	DW	1				1FE	1,090,000	98.332	1,071,819	1,090,000	1,090,000					2.500	2.500	MN	3,482	27,250	02/10/2016	11/15/2024
20775C	DX	9				1FE	2,460,000	98.263	2,417,270	2,460,000	2,460,000					2.550	2.550	MN	8,016	62,730	02/10/2016	05/15/2025
20775C	DY	7				1FE	1,235,000	98.052	1,210,942	1,235,000	1,235,000					2.625	2.625	MN	4,142	32,419	02/10/2016	11/15/2025
20775C	DZ	4				1FE	1,050,000	98.158	1,030,659	1,050,000	1,050,000					2.700	2.700	MN	3,623	28,350	02/10/2016	05/15/2026
20775C	FE	9				1FE	1,730,000	98.574	1,705,330	1,730,000	1,730,000					2.650	2.650	MN	5,858	45,845	04/27/2016	11/15/2025
20775C	FF	6				1FE	1,095,000	98.748	1,081,291	1,095,000	1,095,000					2.750	2.750	MN	3,848	30,113	04/27/2016	05/15/2026
20775C	FG	4				1FE	385,000	98.675	379,899	385,000	385,000					2.800	2.800	MN	1,377	10,780	04/27/2016	11/15/2026
20775C	LP	7				1FE	1,000,000	97.826	978,260	1,000,000	1,000,000					2.450	2.450	MN	3,131	24,500	08/05/2016	11/15/2025
20775C	ZA	5				1FE	1,020,000	101.096	1,031,179	1,020,000	1,020,000					3.250	3.250	MN	4,236	23,389	02/07/2018	05/15/2027
20775C	ZB	3				1FE	1,055,000	101.150	1,067,133	1,055,000	1,055,000					3.300	3.300	MN	4,449	24,564	02/07/2018	11/15/2027
20775C	ZC	1				1FE	500,000	101.068	505,340	500,000	500,000					3.400	3.400	MN	2,172	11,994	02/07/2018	05/15/2028
218086	CC	8				3FE	547,675	99.853	499,265	500,000	499,266		(35,344)	(5,873)		4.000	2.621	JD	1,667	20,000	09/09/2016	06/01/2024

E10.2

## SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	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
218086	CD	6			2	3FE	602,686	99.438	551,881	555,000	551,881	(37,781)	(5,857)		4.000	2.751	JD	1,850	22,200	09/09/2016	06/01/2025	
218086	CE	4			2	3FE	1,078,740	97.862	978,620	1,000,000	978,620	(78,671)	(9,650)		4.000	2.851	JD	3,333	40,000	09/09/2016	06/01/2026	
235036	TT	7			2	1FE	11,049,500	104.546	10,454,600	10,000,000	10,249,447		(129,445)		5.000	3.581	MN	83,333	500,000	02/17/2012	11/01/2031	
235036	W3	0			2	1FE	5,138,100	108.595	5,429,750	5,000,000	5,076,812		(13,878)		5.000	4.641	MN	41,667	250,000	02/13/2014	11/01/2031	
239835	HB	0			2	2FE	1,318,352	107.648	1,243,334	1,155,000	1,231,748		(21,055)		5.000	2.941	JD	4,813	57,750	08/22/2014	12/01/2023	
239835	HC	8			2	2FE	1,363,855	106.906	1,288,217	1,205,000	1,279,827		(20,470)		5.000	3.071	JD	5,021	60,250	08/22/2014	12/01/2024	
239835	HD	6			2	2FE	715,918	106.470	676,085	635,000	673,160		(10,426)		5.000	3.131	JD	2,646	31,750	08/22/2014	12/01/2025	
249182	FL	5			2	1FE	883,193	103.824	882,504	850,000	864,241		(3,355)		4.250	3.781	MN	4,616	36,125	10/11/2012	11/15/2032	
249182	HM	1			2	1FE	4,429,125	108.565	4,885,425	4,500,000	4,441,404		2,576		5.000	5.126	MN	28,750	225,000	07/11/2013	11/15/2033	
254840	CY	5			2	1FE	2,175,000	106.078	2,307,197	2,175,000	2,175,000				5.000	5.000	JD	9,063	108,750	11/03/2011	06/01/2031	
254840	CZ	2			2	1FE	2,457,475	105.692	2,642,300	2,500,000	2,465,583		1,311		5.000	5.125	JD	10,417	125,000	11/03/2011	06/01/2035	
283113	EH	7			2	1FE	2,265,955	103.334	2,366,349	2,290,000	2,273,650		1,354		4.000	4.090	MS	30,533	91,600	08/24/2012	09/01/2028	
283113	EK	0			2	1FE	683,592	103.054	721,378	700,000	687,698		724		4.000	4.180	MS	9,333	28,000	08/24/2012	09/01/2031	
340122	KV	1			2	1FE	311,626	112.804	293,290	260,000	288,529		(5,476)		5.000	2.571	MN	2,167	13,000	07/30/2014	11/01/2023	
340122	KW	9			2	1FE	378,450	114.762	361,500	315,000	353,297		(5,979)		5.000	2.731	MN	2,625	15,750	07/30/2014	11/01/2024	
340122	KX	7			2	1FE	314,733	114.351	303,030	265,000	295,101		(4,677)		5.000	2.871	MN	2,208	13,250	07/30/2014	11/01/2025	
342816	H8	1			2	1FE	2,000,560	118.505	1,896,080	1,600,000	1,905,019		(35,568)		5.000	2.300	AO	20,000	80,000	02/18/2016	10/01/2026	
362762	LH	7			2	1FE	1,449,425	114.589	1,432,363	1,250,000	1,411,799		(20,120)		5.000	2.970	FA	23,611	62,500	01/19/2017	02/15/2026	
362762	LJ	3			2	1FE	1,456,663	115.792	1,447,400	1,250,000	1,422,248		(18,411)		5.000	3.070	FA	23,611	62,500	01/19/2017	02/15/2027	
373539	ZZ	7			2	1FE	400,000	101.456	405,824	400,000	400,000				3.050	3.050	JD	1,017	12,200	12/02/2015	06/01/2025	
373539	3A	1			2	1FE	1,285,000	101.337	1,302,180	1,285,000	1,285,000				3.100	3.100	JD	3,320	39,835	12/02/2015	12/01/2025	
378294	FD	9			2	1FE	4,844,300	101.438	5,071,900	5,000,000	4,867,695		4,312		4.000	4.200	JJ	100,000	200,000	12/14/2012	07/01/2038	
387883	VP	3			2	1FE	2,302,352	112.119	2,141,473	1,910,000	2,135,918		(41,949)		5.000	2.471	JJ	47,750	95,500	10/22/2014	01/01/2024	
387883	VQ	1			2	1FE	2,408,366	112.924	2,264,126	2,005,000	2,247,871		(40,542)		5.000	2.621	JJ	50,125	100,250	10/22/2014	01/01/2025	
39081J	AG	3			2	1FE	7,033,776	116.766	6,772,428	5,800,000	6,781,359		(117,514)		5.000	2.511	JJ	145,000	290,000	10/14/2016	07/01/2027	
392274	D9	4			2	1FE	2,834,786	107.083	2,896,595	2,705,000	2,746,557		(13,927)		5.000	4.400	AO	33,813	135,250	09/28/2011	10/01/2032	
419794	XP	2			2	1FE	6,436,365	103.719	6,741,735	6,500,000	6,450,739		2,051		5.000	5.071	JJ	162,500	325,000	03/25/2010	07/01/2034	
419800	JV	0			2	1FE	7,612,851	114.106	8,301,212	7,275,000	7,452,397		(33,987)		6.000	5.383	JJ	218,250	436,500	09/11/2013	07/01/2033	
419808	AL	4			2	1FE	2,000,000	109.029	2,180,580	2,000,000	2,000,000				5.000	5.000	FA	41,667	100,000	12/11/2013	08/01/2027	
432308	C7	7			2	1FE	8,104,560	110.435	8,834,800	8,000,000	8,056,347		(10,250)		5.250	5.081	AO	105,000	420,000	10/16/2013	10/01/2030	
44237N	HJ	4			2	1FE	1,187,940	113.967	1,139,670	1,000,000	1,118,398		(19,073)		5.000	2.730	MS	16,667	50,000	02/20/2015	09/01/2024	
451295	XJ	3			2	1FE	2,759,931	115.813	2,663,699	2,300,000	2,602,363		(42,531)		5.000	2.751	JD	9,583	115,000	02/12/2015	12/01/2025	
452024	HU	9			2	1FE	4,807,440	114.618	4,584,720	4,000,000	4,543,479		(74,395)		5.000	2.731	FA	83,333	200,000	04/01/2015	02/01/2026	
45204E	AV	0			2	1FE	1,214,230	112.787	1,127,870	1,000,000	1,158,847		(21,101)		5.000	2.460	MN	8,333	50,000	04/14/2016	11/01/2025	
45204E	AW	8			2	1FE	1,212,300	112.644	1,126,440	1,000,000	1,160,723		(19,670)		5.000	2.580	MN	8,333	50,000	04/14/2016	05/01/2026	
45204E	AX	6			2	1FE	1,217,430	113.335	1,133,350	1,000,000	1,167,536		(19,034)		5.000	2.620	MN	8,333	50,000	04/14/2016	11/01/2026	
45204E	YT	9			2	1FE	412,381	115.082	402,787	350,000	404,746		(5,880)		5.000	2.840	MS	5,833	16,965	08/31/2017	03/01/2027	
45204E	YU	6			2	1FE	407,953	113.835	398,423	350,000	400,902		(5,432)		5.000	2.980	MS	5,833	16,965	08/31/2017	03/01/2028	
452227	KN	0			2	2FE	4,809,645	101.285	4,557,825	4,500,000	4,752,863		(29,655)		4.000	3.148	JD	8,000	180,000	01/10/2017	06/15/2027	
452650	DG	6			2	1FE	3,051,095	106.061	3,245,467	3,060,000	3,052,555		253		5.000	5.021	MN	25,500	153,000	06/09/2011	11/01/2036	
45471A	GZ	9			2	1FE	4,526,915	103.525	4,756,974	4,595,000	4,543,534		2,721		4.375	4.486	JJ	100,516	201,031	05/02/2012	07/01/2032	

E10.3





# SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	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
596562	JX	7	MIDDLESEX CNTY N J REV BOND 4.00% 6/15/2028.....			2	1FE	677,580	109.604	657,624	600,000	668,174	(7,156)		4.000	2.501	JD	1,067	24,000	08/11/2017	06/15/2028	
598076	ET	0	MIDTOWN TX REDEV REV BOND 5% 1/1/2033.....			2	1FE	2,004,280	108.181	2,163,620	2,000,000	2,002,154	(476)		5.000	4.970	JJ	50,000	100,000	11/20/2013	01/01/2033	
603827	WN	2	MSP MN MET ARPT REV BOND 5% 1/1/2025.....			2	1FE	1,069,920	111.719	1,033,401	925,000	1,008,548	(15,250)		5.000	3.039	JJ	23,125	46,250	09/11/2014	01/01/2025	
60416H	U5	1	MINNESOTA ST HIGHER ED FACS AU REV BOND 5% 4/1/2026.....				1FE	938,595	117.119	878,393	750,000	890,007	(17,628)		5.000	2.200	AO	9,375	37,500	02/03/2016	04/01/2026	
60416H	U6	9	MINNESOTA ST HIGHER ED FACS AU REV BOND 5% 4/1/2027.....			2	1FE	1,236,200	116.540	1,165,400	1,000,000	1,175,691	(21,983)		5.000	2.350	AO	12,500	50,000	02/03/2016	04/01/2027	
60416Q	DK	7	MINNESOTA HSG FIN AGY REV BOND 4.7% 1/1/2031.....			2	1FE	630,000	102.524	645,901	630,000	630,000			4.700	4.700	JJ	14,805	29,610	06/08/2011	01/01/2031	
60416Q	GG	3	MINNESOTA HSG FIN AGY REV BOND 2.95% 2/1/2046.....			2	1FE	2,643,485	95.922	2,535,684	2,643,485	2,643,485			2.950	2.950	MON	6,499	77,983	01/13/2016	02/01/2046	
60416S	HT	0	MINNESOTA HSG FIN AGY REV BOND 3.125% 1/1/2024.....				1FE	1,195,000	102.303	1,222,521	1,195,000	1,195,000			3.125	3.125	JJ	18,672	37,344	12/04/2014	01/01/2024	
60416S	HU	7	MINNESOTA HSG FIN AGY REV BOND 3.125% 7/1/2024.....				1FE	1,085,000	102.465	1,111,745	1,085,000	1,085,000			3.125	3.125	JJ	16,953	33,906	12/04/2014	07/01/2024	
60416S	HV	5	MINNESOTA HSG FIN AGY REV BOND 3.2% 1/1/2025.....			2	1FE	350,000	102.795	359,783	350,000	350,000			3.200	3.200	JJ	5,600	11,200	12/04/2014	01/01/2025	
605638	AK	1	MISSISSIPPI ST GAMING REV BOND 5% 10/15/2025.....				1FE	3,559,710	115.438	3,463,140	3,000,000	3,397,482	(52,388)		5.000	2.840	AO	31,667	150,000	09/24/2015	10/15/2025	
605638	AL	9	MISSISSIPPI ST GAMING REV BOND 5% 10/15/2026.....			2	1FE	1,171,390	114.900	1,149,000	1,000,000	1,121,995	(15,978)		5.000	3.000	AO	10,556	50,000	09/24/2015	10/15/2026	
606092	FY	5	MISSOURI ELEC UNTIL REV BOND 5% 1/1/2025.....			2	1FE	592,060	112.872	564,360	500,000	552,689	(9,707)		5.000	2.731	JJ	12,500	25,000	09/24/2014	01/01/2025	
606092	HV	9	MISSOURI ELEC UNTIL REV BOND 5% 12/1/2025.....			2	1FE	2,259,024	115.620	2,196,780	1,900,000	2,139,198	(33,535)		5.000	2.840	JD	7,917	95,000	03/13/2015	12/01/2025	
60636C	5M	7	MISSOURI DEV FIN REV BOND 5.375% 5/1/2036.....			2	1FE	2,448,803	104.236	2,579,841	2,475,000	2,453,192	740		5.375	5.454	MN	22,172	133,031	11/30/2011	05/01/2036	
60636S	CQ	5	MISSOURI DEV FIN REV BOND 5% 11/1/2033.....			2	1FE	1,689,273	110.485	1,878,245	1,700,000	1,691,213	390		5.000	5.050	MN	14,167	85,000	09/24/2013	11/01/2033	
628571	BQ	3	MYRTLE BEACH SC REV BOND 4.5% 6/1/2034.....			2	1FE	2,483,400	105.140	2,628,500	2,500,000	2,485,978	616		4.500	4.551	JD	9,375	112,500	02/12/2014	06/01/2034	
628571	BR	1	MYRTLE BEACH SC REV BOND 5% 6/1/2036.....			2	1FE	4,129,200	109.291	4,371,640	4,000,000	4,075,591	(12,032)		5.000	4.602	JD	16,667	200,000	02/12/2014	06/01/2036	
628575	BU	5	MYRTLE BEACH SC TAX I REV BOND 5% 10/1/2026.....				1FE	1,237,060	115.745	1,157,450	1,000,000	1,188,294	(21,927)		5.000	2.330	AO	12,500	50,000	09/23/2016	10/01/2026	
628575	BV	3	MYRTLE BEACH SC TAX I REV BOND 5% 10/1/2027.....			2	1FE	732,648	115.142	690,852	600,000	705,535	(12,203)		5.000	2.490	AO	7,500	30,000	09/23/2016	10/01/2027	
644684	BD	3	NEW HAMPSHIRE ST BUS FIN AUTH REV BOND 5% 1/1/2024.....				1FE	1,581,880	109.796	1,515,185	1,380,000	1,498,583	(21,586)		5.000	3.130	JJ	34,500	69,000	12/11/2014	01/01/2024	
644684	BE	1	NEW HAMPSHIRE ST BUS FIN AUTH REV BOND 5% 1/1/2025.....				1FE	1,145,240	111.014	1,110,140	1,000,000	1,092,423	(13,720)		5.000	3.290	JJ	25,000	50,000	12/11/2014	01/01/2025	
64577B	KG	8	NEW JERSEY ECON DEV REV BOND 5% 6/15/2023.....				2FE	2,878,725	108.968	2,854,962	2,620,000	2,786,373	(33,986)		5.000	3.450	JD	5,822	131,000	03/08/2016	06/15/2023	
64578E	JA	6	NEW JERSEY ECON DEV REV BOND 5% 6/15/2024.....				2FE	5,580,450	109.932	5,496,600	5,000,000	5,395,399	(64,920)		5.000	3.400	JD	11,111	250,000	01/13/2016	06/15/2024	
64578J	BA	3	NEW JERSEY EDA-A-REF REV BOND 3.125% 7/1/2029.....			2	2FE	2,009,620	100.007	2,025,142	2,025,000	2,011,221	1,366		3.125	3.202	JJ	31,641	49,395	09/11/2017	07/01/2029	
645918	U9	2	NEW JERSEY ECON DEV REV BOND 5% 3/1/2023.....				2FE	1,825,035	108.458	1,794,980	1,655,000	1,761,014	(23,345)		5.000	3.340	MS	27,583	82,750	03/01/2016	03/01/2023	
646136	EK	3	NEW JERSEY TRANS AUTH REV BOND 5.5% 12/15/2023.....				2FE	5,713,780	111.956	5,525,029	4,935,000	5,392,554	(83,588)		5.500	3.444	JD	12,063	271,425	10/01/2015	12/15/2023	
64971W	3E	8	NEW YORK CITY NY TRANL FIN AUTH REV BOND 5.25% 2/1/2029.....			2	1	1,865,431	106.876	1,966,518	1,840,000	1,854,466	(6,450)		5.250	4.849	FA	40,250	96,600	04/01/2017	02/01/2029	
64971W	3J	7	NEW YORK CITY NY TRANL FIN AUTH REV BOND 5.25% 2/1/2029.....			2	1FE	1,176,032	106.644	1,237,070	1,160,000	1,169,120	(4,066)		5.250	4.849	FA	25,375	60,900	04/01/2017	02/01/2029	
64972H	SX	1	NYC NY TRANS AUTH REV BOND 5% 7/15/2033.....			2	1FE	3,392,693	106.683	3,429,858	3,215,000	3,269,360	(19,857)		5.000	4.290	JJ	74,124	160,750	12/07/2011	07/15/2033	
65070R	BM	9	NEWBERRY INV CHILDREN SC REV BOND 5% 12/1/2024.....				1FE	1,805,730	114.484	1,717,260	1,500,000	1,689,225	(29,142)		5.000	2.680	JD	6,250	75,000	10/08/2014	12/01/2024	
653438	BV	2	NIAGARA NY WTR REV BOND 4.25% 7/15/2034.....			2	1FE	2,337,936	104.226	2,501,424	2,400,000	2,349,214	2,230		4.250	4.440	JJ	47,033	102,000	06/14/2013	07/15/2034	
660043	AY	6	N HUDSON NJ SWRG AUTH REV BOND 4% 6/1/2030.....			2	1FE	1,987,280	102.661	2,053,220	2,000,000	1,990,908	616		4.000	4.050	JD	6,667	80,000	05/18/2012	06/01/2030	
66171P	AW	8	N PORT FL TRANS REV BOND 5% 7/1/2039.....			2	1FE	3,990,015	109.540	4,381,600	4,000,000	3,991,054	245		5.000	5.018	JJ	100,000	200,000	12/11/2013	07/01/2039	
66285W	GR	1	N TEXAS TWY AUTH REV BOND 5% 9/1/2031.....			2	5GI	2,774,586	107.896	3,058,852	2,835,000	2,790,327	2,446		5.000	5.171	MS	47,250	141,750	04/15/2011	09/01/2031	
68450L	BY	0	ORANGE CNTY FL HLTH REV BOND 4.5% 6/1/2027.....			2	1FE	695,732	103.391	739,246	715,000	702,570	1,176		4.500	4.753	JD	2,681	32,175	04/27/2012	06/01/2027	
68450L	BZ	7	ORANGE CNTY FL HLTH REV BOND 5% 6/1/2032.....			2	1FE	400,000	103.671	414,684	400,000	400,000			5.000	5.000	JD	1,667	20,000	04/26/2012	06/01/2032	
696507	TS	1	PALM BEACH FL HLTH AUTH REV BOND 5% 5/15/2023.....				2FE	1,907,157	106.480	1,767,568	1,660,000	1,799,964	(29,592)		5.000	2.931	MN	10,606	83,000	03/12/2015	05/15/2023	
696507	TT	9	PALM BEACH FL HLTH AUTH REV BOND 5% 5/15/2024.....				2FE	2,204,203	107.227	2,053,397	1,915,000	2,094,663	(30,301)		5.000	3.091	MN	12,235	95,750	03/12/2015	05/15/2024	
696507	TU	6	PALM BEACH FL HLTH AUTH REV BOND 5% 5/15/2025.....				2FE	2,086,039	107.898	1,947,559	1,805,000	1,991,929	(26,064)		5.000	3.191	MN	11,532	90,250	03/12/2015	05/15/2025	
696543	LW	5	PALM BEACH FL HLTH AUTH REV BOND 5% 11/1/2030.....			2	1FE	5,985,674	107.804	5,993,902	5,560,000	5,697,141	(44,804)		5.000	4.069	MN	46,333	278,000	09/07/2011	11/01/2030	

E10.5

# SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For 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
696624	AL	9	PALM DESERT REDEV REV BOND 5% 10/1/2027			2	1FE	1,426,284	120.668	1,448,016	1,200,000	1,388,350		(19,986)			5.000	2.851	AO	15,000	60,000	01/19/2017	10/01/2027
702528	JM	3	PASCO CNTY FL SCH BRD COP 5% 8/1/2025				1FE	2,240,963	115.272	2,161,350	1,875,000	2,120,057		(33,442)			5.000	2.811	FA	39,063	93,750	02/26/2015	08/01/2025
708686	DS	6	PENNSYLVANIA ECON DEV AUTH REV BOND 5% 11/1/2032			2	1FE	4,101,033	106.804	4,192,057	3,925,000	4,005,298		(18,837)			5.000	4.414	MN	32,708	196,250	02/11/2014	11/01/2032
709223	P7	0	PENNSYLVANIA TURNPIKE COMM REV BOND 5% 12/1/2031			2	1FE	2,783,167	108.916	2,875,382	2,640,000	2,687,965		(15,117)			5.000	4.330	JD	11,000	132,000	10/26/2011	12/01/2031
709224	XB	0	PENNSYLVANIA ST TURNPIKE COMM REV BOND 5.00% 6/1/2027				1FE	2,378,120	115.653	2,313,060	2,000,000	2,329,384		(34,273)			5.000	2.791	JD	8,333	100,000	07/14/2017	06/01/2027
71783M	AN	5	PHILADELPHIA PA GAS WKS REV BOND 5.00% 8/1/2028			2	1FE	1,639,238	115.270	1,556,145	1,350,000	1,603,484		(26,110)			5.000	2.550	FA	28,125	64,688	08/09/2017	08/01/2028
717868	FK	4	PHILADELPHIA PA REDEV REV BOND 5% 4/15/2025				1FE	4,081,422	110.587	3,842,898	3,475,000	3,876,885		(57,323)			5.000	2.970	AO	36,681	173,750	04/09/2015	04/15/2025
71885F	BK	2	PHOENIX AZ IDA REV BOND 3.625% 12/1/2032			2	1FE	982,530	100.524	1,005,240	1,000,000	986,528		726			3.625	3.750	JD	3,021	36,250	12/07/2012	12/01/2032
725259	MB	8	PITTSBURGH PA PKG REV BOND 5% 12/1/2025			2	1FE	1,764,750	114.531	1,717,965	1,500,000	1,685,026		(25,900)			5.000	2.881	JD	6,250	75,000	09/23/2015	12/01/2025
726110	DD	8	PLACERVILLE CA PUB FING AUT 4.65% 9/1/2030				5GI	2,324,175	100.031	2,330,722	2,330,000	2,326,391		228			4.650	4.667	MS	36,115	108,345	03/09/2006	09/01/2030
733056	BB	0	POPLAR BLUFF SD SCH DIST COP 5% 3/1/2024				1FE	234,854	112.754	225,508	200,000	220,310		(3,598)			5.000	2.871	MS	3,333	10,000	09/19/2014	03/01/2024
733056	BC	8	POPLAR BLUFF SD SCH DIST COP 4% 3/1/2025			2	1FE	323,373	107.570	322,710	300,000	313,663		(2,408)			4.000	3.041	MS	4,000	12,000	09/19/2014	03/01/2025
73358W	CZ	5	PORT AUTH NY/NJ REV BOND 5% 7/15/2031			2	1FE	4,961,850	105.537	5,276,850	5,000,000	4,972,369		1,546			5.000	5.060	JJ	115,278	250,000	01/28/2011	07/15/2031
73358W	ED	2	PORT AUTH NY/NJ REV BOND 5% 9/15/2027			2	1FE	4,911,850	105.690	5,284,500	5,000,000	4,944,445		4,945			5.000	5.160	MS	73,611	250,000	03/24/2011	09/15/2027
73358W	HB	3	PORT AUTH NY/NJ REV BOND 4.25% 10/1/2032			2	1FE	4,932,600	103.708	5,185,400	5,000,000	4,948,646		2,680			4.250	4.350	AO	53,125	212,500	04/04/2012	10/01/2032
73358W	TN	4	PORT AUTH NY/NJ REV BOND 5% 9/1/2025			2	1FE	1,875,328	113.683	1,818,928	1,600,000	1,765,575		(26,432)			5.000	3.000	MS	26,667	80,000	08/15/2014	09/01/2025
735000	PU	9	PORT OAKLAND CA REV BOND 5.125% 5/1/2031			2	1FE	1,147,700	105.850	1,217,275	1,150,000	1,148,272		98			5.125	5.142	MN	9,823	58,938	07/10/2013	05/01/2031
735000	QV	6	PORT OAKLAND CA REV BOND 4.5% 5/1/2030			2	1FE	4,480,600	104.713	5,235,650	5,000,000	4,602,295		24,810			4.500	5.450	MN	37,500	225,000	06/25/2013	05/01/2030
735240	E8	2	PORTLAND OR PORT ARPT REV BOND 5% 7/1/2024				1FE	669,485	112.651	636,478	565,000	627,316		(10,334)			5.000	2.821	JJ	14,125	28,250	09/05/2014	07/01/2024
735240	E9	0	PORTLAND OR PORT ARPT REV BOND 5% 7/1/2025			2	1FE	1,110,933	111.997	1,058,372	945,000	1,044,155		(16,390)			5.000	2.921	JJ	23,625	47,250	09/05/2014	07/01/2025
73535E	GY	0	PORT ST LUCIE FL REV BOND 4.625% 7/1/2027				2FE	2,993,670	100.220	3,006,600	3,000,000	2,996,663		314			4.625	4.641	JJ	69,375	138,750	09/16/2005	07/01/2027
73535E	KU	3	PORT SAINT LUCIE-REF REV BOND 2.25% 7/1/2026				1FE	1,979,120	95.856	1,917,120	2,000,000	1,983,534		1,984			2.250	2.370	JJ	22,500	45,000	09/09/2016	07/01/2026
735389	PP	7	PORT SEATTLE WA REV BOND 5% 2/1/2024			2	1FE	4,098,440	105.237	4,209,480	4,000,000	4,023,526		(10,513)			5.000	4.700	FA	83,333	200,000	07/16/2010	02/01/2024
735397	CP	4	PORT SEATTLE WA REV BOND 3.85% 6/1/2028			2	1FE	1,496,595	103.444	1,551,660	1,500,000	1,497,625		205			3.850	3.870	JD	4,813	57,750	05/23/2013	06/01/2028
735397	CT	6	PORT SEATTLE WA REV BOND 5% 6/1/2032			2	1FE	4,174,651	107.860	4,567,871	4,235,000	4,186,096		2,484			5.000	5.120	JD	17,646	211,750	12/19/2013	06/01/2032
735397	CU	3	PORT SEATTLE WA REV BOND 5% 6/1/2033			2	1FE	1,635,150	107.646	1,614,690	1,500,000	1,566,318		(13,511)			5.000	3.900	JD	6,250	75,000	05/23/2013	06/01/2033
74442C	BG	8	PUBLIC FIN AUTH WI HOSP REVENU REV BOND 5% 6/1/2027			2	1FE	3,625,443	114.557	3,345,064	2,920,000	3,465,537		(66,872)			5.000	2.251	JD	12,167	146,000	07/14/2016	06/01/2027
74445M	AA	7	PUBLIC FINANCE AUTHORITY WI REV BOND 2.625% 11/1/2025				1FE	6,102,773	96.795	5,856,098	6,050,000	6,089,338		(5,217)			2.625	2.521	MN	26,469	158,813	05/05/2016	11/01/2025
74445M	AB	5	PUBLIC FINANCE AUTHORITY WI REV BOND 2.875% 5/1/2027			2	1FE	5,156,250	97.138	4,856,900	5,000,000	5,121,494		(14,913)			2.875	2.510	MN	23,958	143,750	08/11/2016	05/01/2027
745235	YJ	4	PUERTO RICO BLDGS AUTH REV BOND 5.25% 7/1/2023				1FE	418,883	106.798	405,832	380,000	396,364		(3,240)			5.250	4.412	JJ	9,975	19,950	09/28/2005	07/01/2023
76913D	AL	1	RIVERSIDE CA ING REV BOND 5% 11/1/2026			2	1FE	1,189,620	118.215	1,182,150	1,000,000	1,135,275		(17,723)			5.000	2.810	MN	8,333	50,000	10/21/2015	11/01/2026
783186	QB	8	RUTGERS UNIV NJ REV BOND 4% 5/1/2032			2	1FE	780,296	105.023	840,184	800,000	784,533		851			4.000	4.191	MN	5,333	32,000	06/14/2013	05/01/2032
795036	BW	1	SALINAS VLY CA SLDWST REV BOND 5.5% 8/1/2031			2	1FE	1,829,573	114.685	2,006,988	1,750,000	1,797,293		(7,193)			5.500	4.940	FA	40,104	96,250	01/16/2014	08/01/2031
796815	SU	3	SAN BERNARDINO CA COP 5% 8/1/2028			2	2FE	4,846,200	100.095	4,924,674	4,920,000	4,879,853		3,177			5.000	5.109	FA	102,500	246,000	07/02/2004	08/01/2028
79766D	DK	2	SAN FRANCISCO CA ARPT REV BOND 5% 5/1/2031			2	1FE	541,215	107.666	538,330	500,000	515,438		(4,249)			5.000	4.001	MN	4,167	25,000	02/23/2012	05/01/2031
79766D	EU	9	SAN FRANCISCO CA ARPT REV BOND 5.25% 5/1/2033			2	1FE	5,343,364	110.691	5,755,932	5,200,000	5,271,852		(14,556)			5.250	4.892	MN	45,500	273,000	07/19/2013	05/01/2033
798136	UK	1	SAN JOSE CA ARPT REV BOND 5% 3/1/2024				1FE	1,366,208	112.547	1,322,427	1,175,000	1,286,644		(19,697)			5.000	3.001	MS	19,583	58,750	09/25/2014	03/01/2024
80585T	CA	7	SCAGO SC EDL FACS REV BOND 5% 12/1/2024				1FE	1,196,380	114.841	1,148,410	1,000,000	1,126,102		(19,420)			5.000	2.681	JD	4,167	50,000	02/26/2015	12/01/2024
808878	GS	5	SCIOTO CNTY OHIO REV BOND 5% 2/15/2027			2	1FE	3,209,683	114.798	3,007,708	2,620,000	3,063,343		(56,436)			5.000	2.401	FA	49,489	131,000	04/27/2016	02/15/2027
82153T	BG	3	SHELBY BOE-REF-WTS REV BOND 5% 2/1/2026				1FE	774,535	116.617	723,025	620,000	735,486		(14,940)			5.000	2.151	FA	12,917	31,000	04/22/2016	02/01/2026
82153T	BH	1	SHELBY BOE-REF-WTS REV BOND 5% 2/1/2027			2	1FE	1,113,615	115.772	1,041,948	900,000	1,059,872		(20,581)			5.000	2.271	FA	18,750	45,000	04/22/2016	02/01/2027

E10.6

# SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
837151	NF 2 SOUTH CAROLINA PUB SVC AUTH REV BOND 5% 12/1/2024.....				1FE	6,051,400	112.370	5,618,500	5,000,000	5,674,439		(104,409)			5.000	2.531	JD	20,833	250,000	02/13/2015	12/01/2024
838530	QS 5 SO JERSEY PORT REV BOND 5% 1/1/2024.....				2FE	763,244	109.164	753,232	690,000	751,293		(11,140)			5.000	3.070	JJ	17,250	19,742	11/17/2017	01/01/2024
838530	QT 3 SO JERSEY PORT REV BOND 5% 1/1/2025.....				2FE	556,210	110.436	552,180	500,000	548,494		(7,191)			5.000	3.210	JJ	12,500	14,306	11/17/2017	01/01/2025
84129N	HD 4 SOUTHCENTRAL PA REV BOND 5% 6/1/2025.....				21FE	555,314	113.335	532,675	470,000	521,132		(8,622)			5.000	2.820	JD	1,958	23,500	10/29/2014	06/01/2025
850578	TJ 4 SPRINGFIELD IL ELEC REV BOND 5% 3/1/2026.....				21FE	2,294,720	113.092	2,261,840	2,000,000	2,205,744		(29,787)			5.000	3.151	MS	33,333	100,000	11/13/2015	03/01/2026
85732T	JE 3 STATE PUB SCH BLDG AUTH PA REV BOND 5% 12/1/2027.....				21FE	8,713,311	115.897	8,182,328	7,060,000	8,359,165		(147,136)			5.000	2.431	JD	29,417	353,000	06/21/2016	12/01/2027
867868	GS 4 SUNSHINE FL GOVT FIN REV BOND 4.25% 9/1/2032.....				21FE	978,650	105.619	1,056,190	1,000,000	982,688		906			4.250	4.420	MS	14,167	42,500	02/06/2014	09/01/2032
867868	HD 6 SUNSHINE FL GOVT FIN REV BOND 4.25% 9/1/2032.....				21FE	978,650	105.619	1,056,190	1,000,000	982,688		906			4.250	4.420	MS	14,167	42,500	02/06/2014	09/01/2032
875906	NV 7 TARRANT CNTY TX HLTH REV BOND 5% 12/1/2036.....				21FE	2,956,170	102.657	3,079,710	3,000,000	2,964,674		1,184			5.000	5.101	JD	12,500	150,000	01/21/2010	12/01/2036
881182	AU 3 TERREBONNE LA REV BOND 4.25% 7/1/2032.....				21FE	2,347,968	104.108	2,498,592	2,400,000	2,358,720		2,195			4.250	4.421	JJ	51,000	102,000	06/19/2013	07/01/2032
882555	XU 4 TEXAS PWR AGY REV BOND 5% 9/1/2028.....				21FE	2,387,844	104.707	2,387,320	2,280,000	2,301,371		(12,105)			5.000	4.410	MS	38,000	114,000	07/23/2010	09/01/2028
882555	XV 2 TEXAS PWR AGY REV BOND 5% 9/1/2029.....				21FE	4,672,878	104.607	4,696,854	4,490,000	4,526,348		(20,568)			5.000	4.490	MS	74,833	224,500	07/23/2010	09/01/2029
88276R	EH 1 TEXAS ST TECHNICAL COLLEGE REV BOND 5% 10/15/2027.....				21FE	1,780,099	116.732	1,680,941	1,440,000	1,701,125		(30,108)			5.000	2.430	AO	15,200	72,000	04/13/2016	10/15/2027
886640	HT 1 TIFT CO GA HOSP AUTH REV BOND 5% 12/1/2038.....				21FE	2,218,540	109.063	2,181,260	2,000,000	2,096,134		(22,431)			5.000	3.671	JD	8,333	100,000	01/09/2013	12/01/2038
904078	BG 6 UMATILLA OR HOSP REV BOND 4.75% 5/1/2029.....				22FE	1,249,677	100.056	1,265,708	1,265,000	1,254,818		744			4.750	4.836	MN	10,015	60,088	09/28/2005	05/01/2029
914023	KG 0 UNIV OF AKRON OH REV BOND 5% 1/1/2026.....				21FE	3,812,480	114.436	3,661,952	3,200,000	3,599,570		(60,501)			5.000	2.730	JJ	80,000	160,000	04/08/2015	01/01/2026
914183	AR 9 UNIV COLORADO HOSP AUTH REV BOND 5% 11/15/2036.....				21FE	7,376,133	109.389	7,930,703	7,250,000	7,305,767		(13,018)			5.000	4.778	MN	46,319	362,500	01/08/2014	11/15/2036
914325	EF 8 UNIVERSITY OF ILLINOIS COP 5% 10/1/2027.....				11FE	3,669,025	114.917	3,441,764	2,995,000	3,531,034		(62,092)			5.000	2.450	AO	37,438	149,750	09/16/2016	10/01/2027
914325	ET 8 UNIVERSITY OF ILLINOIS COP 5% 10/1/2027.....				11FE	839,159	114.917	787,181	685,000	807,599		(14,201)			5.000	2.450	AO	8,563	34,250	09/16/2016	10/01/2027
914353	K2 2 UNIV OF ILLINOIS IL REV BOND 5% 4/1/2026.....				21FE	1,436,815	113.439	1,338,580	1,180,000	1,346,045		(24,215)			5.000	2.550	AO	14,750	59,000	01/30/2015	04/01/2026
91754T	FY 4 UTAH ST CHARTER SCH FIN AUTH REV BOND 5% 10/15/2043.....				21FE	2,931,570	107.369	3,221,070	3,000,000	2,937,203		1,232			5.000	5.150	AO	31,667	150,000	10/31/2013	10/15/2043
924402	AP 5 VERNON CA REDEV REV BOND 4.625% 9/1/2028.....				2FE	10,940,197	100.028	11,013,083	11,010,000	10,971,202		3,112			4.625	4.671	MS	169,738	509,213	10/05/2005	09/01/2028
92707V	AL 8 VLG CMNTY FL DEV REV BOND 4% 5/1/2024.....				1FE	574,301	105.796	566,009	535,000	559,570		(4,181)			4.000	3.060	MN	3,567	21,400	04/02/2015	05/01/2024
92707V	AM 6 VLG CMNTY FL DEV REV BOND 4% 5/1/2025.....				1FE	549,562	106.195	546,904	515,000	538,144		(3,247)			4.000	3.210	MN	3,433	20,600	04/02/2015	05/01/2025
928077	JC 1 VIRGINIA PORT AUTH PORT FAC RE REV BOND 5% 7/1/2027.....				21FE	1,289,361	115.584	1,236,749	1,070,000	1,245,561		(20,960)			5.000	2.580	JJ	26,750	53,500	11/09/2016	07/01/2027
928105	AV 7 VIRGINIA SMALL BUS AUTH REV BOND 5% 11/1/2040.....				21FE	5,019,500	103.775	5,188,750	5,000,000	5,003,057		(2,168)			5.000	4.952	MN	41,667	250,000	01/15/2010	11/01/2040
92812Q	G9 2 VIRGINIA HSG AUTH REV BOND 4.3% 9/1/2030.....				21FE	2,000,000	101.941	2,038,820	2,000,000	2,000,000					4.300	4.300	MS	28,667	86,000	08/11/2010	09/01/2030
93978H	KZ 7 WASHINGTON HLTH CARE AUTH REV BOND 5% 3/1/2025.....				21FE	3,650,238	114.867	3,566,620	3,105,000	3,450,200		(50,232)			5.000	3.011	MS	51,750	155,250	10/23/2014	03/01/2025
93978H	NV 3 WASHINGTON HLTH CARE AUTH REV BOND 5% 8/15/2026.....				21FE	5,962,850	115.949	5,797,450	5,000,000	5,650,660		(88,157)			5.000	2.831	FA	94,444	250,000	04/17/2015	08/15/2026
944514	PB 8 WAYNE CNTY MI ARPT AUTH REV BOND 5% 12/1/2032.....				21FE	1,596,330	108.442	1,626,630	1,500,000	1,541,893		(9,645)			5.000	4.219	JD	6,250	75,000	08/24/2012	12/01/2032
944514	PU 6 WAYNE CNTY MI ARPT AUTH REV BOND 5% 12/1/2028.....				21FE	5,411,900	109.141	5,457,050	5,000,000	5,177,956		(41,181)			5.000	4.009	JD	20,833	250,000	08/24/2012	12/01/2028
944514	TB 4 WAYNE CNTY MI ARPT AUTH REV BOND 5% 12/1/2025.....				1FE	1,133,330	114.342	1,143,420	1,000,000	1,095,954		(12,100)			5.000	3.430	JD	4,167	50,000	09/23/2015	12/01/2025
95308R	FV 6 W HARRIS CO TX REGL WTR REV BOND 5% 12/15/2024.....				21FE	482,035	112.563	455,880	405,000	448,712		(8,148)			5.000	2.661	JD	900	20,250	08/26/2014	12/15/2024
97689Q	DA 1 WISCONSIN HSG & ECONOMIC DEV A REV BOND 2.8% 3/1/2025.....				1FE	1,500,000	99.717	1,495,755	1,500,000	1,500,000					2.800	2.800	MS	14,000	42,000	03/24/2016	03/01/2025
97689Q	DB 9 WISCONSIN HSG & ECONOMIC DEV A REV BOND 2.85% 9/1/2025.....				1FE	1,485,000	99.577	1,478,718	1,485,000	1,485,000					2.850	2.850	MS	14,108	42,323	03/24/2016	09/01/2025
97689Q	DC 7 WISCONSIN HSG & ECONOMIC DEV A REV BOND 3% 3/1/2026.....				21FE	825,000	99.614	821,816	825,000	825,000					3.000	3.000	MS	8,250	24,750	03/24/2016	03/01/2026
97689Q	DE 3 WISCONSIN HSG & ECONOMIC DEV A REV BOND 3.05% 9/1/2026.....				21FE	1,000,000	99.591	995,910	1,000,000	1,000,000					3.050	3.050	MS	10,167	30,500	03/24/2016	09/01/2026
97710B	T5 1 WISCONSIN HLTH & EDUCNTL REV BOND 4.375% 8/15/2032.....				21FE	3,965,291	103.280	4,131,185	3,999,999	3,973,311		1,395			4.375	4.441	FA	66,087	174,986	04/26/2012	08/15/2032
97712D	CZ 7 WISCONSIN HLTH & EDUCNTL REV BOND 5.125% 4/15/2031.....				21FE	1,780,290	112.808	2,030,544	1,800,000	1,784,426		885			5.125	5.221	AO	19,475	92,250	07/31/2013	04/15/2031
97712D	KE 5 WISCONSIN HLTH & EDUCNTL REV BOND 2.75% 8/15/2025.....				21FE	1,720,274	99.638	1,718,756	1,725,000	1,721,884		423			2.750	2.780	FA	17,921	47,438	01/15/2015	08/15/2025
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....					631,467,586	XXX	638,008,602	591,553,484	617,294,984		(151,796)			XXX	XXX	XXX	7,965,533	28,059,331	XXX	XXX

E10.7

## SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description		Code	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	
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities</b>																							
3128MF	NA	2				4	1	13,906,738	99.665	13,959,961	14,006,865		13,908,767		2,029		3.000	3.135	MON...	35,017	210,103	06/26/2018	05/01/2033
3128MM	TN	3				4	1	5,987,325	97.869	5,788,269	5,914,320		5,974,360		(3,792)		2.500	2.241	MON...	12,322	147,858	06/22/2015	06/01/2030
3128MM	VG	5				4	1	3,906,660	97.643	3,681,146	3,769,998		3,890,958		(6,745)		2.500	1.826	MON...	7,854	94,250	10/04/2016	10/01/2031
3128MM	VU	4				4	1	7,961,981	97.643	7,765,838	7,953,282		7,960,363		(784)		2.500	2.475	MON...	16,569	198,832	01/04/2017	01/01/2032
3132KE	WH	4				4	1	7,993,528	98.244	7,609,406	7,745,432		7,946,031		(13,038)		2.500	1.832	MON...	16,136	193,636	02/06/2015	12/01/2029
3132KF	AP	7				4	1	6,077,322	99.848	5,833,832	5,842,701		6,041,136		(11,864)		3.000	2.138	MON...	14,607	175,281	09/11/2015	08/01/2030
3138EN	NV	7				4	1	5,010,234	98.660	4,848,389	4,914,252		4,988,254		(5,697)		2.500	2.050	MON...	10,238	122,856	12/02/2014	10/01/2028
3138WD	7G	0				4	1	6,645,101	97.917	6,359,603	6,494,906		6,611,740		(8,458)		2.500	2.083	MON...	13,531	162,373	03/05/2015	02/01/2030
3138WP	JC	9				4	1	6,383,500	98.660	6,210,646	6,294,977		6,361,149		(5,368)		2.500	2.155	MON...	13,115	157,374	07/24/2014	04/01/2028
3138WP	JE	5				4	1	8,726,103	98.660	8,468,895	8,583,932		8,687,625		(8,688)		2.500	2.130	MON...	17,883	214,598	06/30/2014	04/01/2028
3138XD	EM	6				4	1	6,537,141	97.917	6,330,276	6,464,915		6,521,152		(3,624)		2.500	2.223	MON...	13,469	161,623	09/04/2014	06/01/2029
3138YD	ZJ	1				4	1	8,457,895	97.917	8,111,558	8,284,123		8,424,451		(9,440)		2.500	2.052	MON...	17,259	207,103	02/18/2015	03/01/2030
3140H1	W2	2				4	1	14,350,904	99.801	14,455,635	14,484,432		14,353,909		3,005		3.000	3.157	MON...	36,211	217,266	06/08/2018	03/01/2033
3140Q8	MP	7				4	1	6,367,022	99.801	6,388,301	6,401,028		6,367,507		485		3.000	3.081	MON...	16,003	80,013	07/20/2018	02/01/2033
3140Q9	FJ	7				4	1	14,398,497	101.222	14,410,092	14,236,117		14,394,139		(4,358)		3.500	3.272	MON...	41,522	166,088	08/10/2018	06/01/2033
353200	CU	0				1FE		770,000	100.204	771,571	770,000		770,000				5.650	5.650	MN...	4,555	43,505	05/10/2002	05/20/2032
546282	5W	0				1FE		1,426,702	116.809	1,436,751	1,230,000		1,395,289		(18,651)		5.000	3.040	AO...	15,375	61,500	03/31/2017	10/01/2026
546282	5X	8				1FE		3,202,623	118.317	3,253,718	2,750,000		3,138,571		(38,038)		5.000	3.140	AO...	34,375	137,500	03/31/2017	10/01/2027
56052E	8B	7				1FE		1,000,000	100.803	1,008,030	1,000,000		1,000,000				2.800	2.800	MN...	3,578	28,000	08/22/2014	11/15/2022
56052E	8C	5				1FE		1,000,000	101.403	1,014,030	1,000,000		1,000,000				3.000	3.000	MN...	3,833	30,000	08/22/2014	11/15/2023
56052F	CA	1				1FE		1,750,000	102.904	1,800,820	1,750,000		1,750,000				3.300	3.300	MN...	7,379	57,750	08/07/2015	11/15/2024
57420V	NZ	2				1FE		877,626	109.875	851,531	775,000		852,111		(9,344)		4.000	2.521	JD...	2,583	31,000	02/25/2016	06/01/2026
57586N	GY	1				2	1FE	1,790,000	102.517	1,835,054	1,790,000		1,790,000				5.200	5.200	JD...	7,757	93,080	10/28/2011	12/01/2033
57586N	XQ	9				1FE		510,000	102.277	521,613	510,000		510,000				3.150	3.150	JD...	1,339	16,065	03/18/2015	06/01/2023
57586N	XS	5				1FE		525,000	102.848	539,952	525,000		525,000				3.300	3.300	JD...	1,444	17,325	03/18/2015	06/01/2024
57586N	XT	3				1FE		440,000	103.031	453,336	440,000		440,000				3.350	3.350	JD...	1,228	14,740	03/18/2015	12/01/2024
57586N	XU	0				2	1FE	500,000	102.696	513,480	500,000		500,000				3.400	3.400	JD...	1,417	17,000	03/18/2015	06/01/2025
57586P	5G	7				2	1FE	3,950,000	102.141	4,034,570	3,950,000		3,950,000				4.000	4.000	JD...	13,167	158,000	03/08/2013	12/01/2033
57587A	GP	7				1FE		1,230,000	101.775	1,251,833	1,230,000		1,230,000				3.150	3.150	JD...	3,229	38,745	10/23/2014	06/01/2023
57587A	GR	3				1FE		1,155,000	102.341	1,182,039	1,155,000		1,155,000				3.300	3.300	JD...	3,176	38,115	10/23/2014	06/01/2024
57587A	HS	0				1FE		415,000	101.561	421,478	415,000		415,000				2.900	2.900	JD...	1,003	12,035	03/12/2015	06/01/2022
57587A	HU	5				1FE		500,000	101.986	509,930	500,000		500,000				3.100	3.100	JD...	1,292	15,500	03/12/2015	06/01/2023
57587A	HW	1				1FE		400,000	102.092	408,368	400,000		400,000				3.250	3.250	JD...	1,083	13,000	03/12/2015	06/01/2024
57587A	HX	9				1FE		300,000	102.430	307,290	300,000		300,000				3.300	3.300	JD...	825	9,900	03/12/2015	12/01/2024
57587A	NB	0				2	1FE	270,000	99.564	268,823	270,000		270,000				2.900	2.900	JD...	653	7,830	03/10/2016	12/01/2025
57587A	NC	8				2	1FE	330,000	99.537	328,472	330,000		330,000				3.000	3.000	JD...	825	9,900	03/10/2016	06/01/2026
57587A	ND	6				2	1FE	290,000	99.929	289,794	290,000		290,000				3.100	3.100	JD...	749	8,990	03/10/2016	12/01/2026
57587A	TD	0				2	1FE	300,000	96.446	289,338	300,000		300,000				2.550	2.550	JD...	638	7,650	08/03/2016	06/01/2026
57587A	TE	8				2	1FE	605,000	96.378	583,087	605,000		605,000				2.600	2.600	JD...	1,311	15,730	08/03/2016	12/01/2026
646108	VZ	0				1FE		970,000	101.288	982,494	970,000		970,000				3.150	3.150	MN...	5,093	30,555	04/06/2017	11/01/2025

E10.8

# SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	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
646108	WA	4			2	1FE	1,245,000	101.826	1,267,734	1,245,000	1,245,000					3.300	3.300	MN	6,848	41,085	04/06/2017	11/01/2026
646129	6P	6			2	1FE	6,310,000	103.441	6,527,127	6,310,000	6,310,000					4.650	4.650	AO	73,354	293,415	06/24/2011	10/01/2029
64970M	7R	8			2	1FE	3,475,000	101.928	3,541,998	3,475,000	3,475,000					4.800	4.800	MN	27,800	166,800	03/12/2010	11/01/2035
64972B	H8	1			2	1FE	3,000,000	100.316	3,009,480	3,000,000	3,000,000					3.600	3.600	MN	18,000	108,000	02/22/2013	11/01/2033
649883	C4	5			2	1FE	1,680,000	101.453	1,704,410	1,680,000	1,680,000					3.150	3.150	AO	13,230	52,920	10/09/2014	04/01/2024
649883	C6	0			2	1FE	2,240,000	101.583	2,275,459	2,240,000	2,240,000					3.250	3.250	AO	18,200	72,800	10/09/2014	04/01/2025
649883	F7	5			2	1FE	400,000	100.716	402,864	400,000	400,000					2.800	2.800	AO	2,800	11,200	02/11/2015	04/01/2023
649883	F9	1			2	1FE	1,000,000	101.406	1,014,060	1,000,000	1,000,000					3.000	3.000	AO	7,500	30,000	02/11/2015	10/01/2024
649883	K3	8			2	1FE	2,630,000	102.691	2,700,773	2,630,000	2,630,000					3.250	3.250	AO	21,369	85,475	07/09/2015	10/01/2024
649883	N5	0			2	1FE	1,180,000	99.520	1,174,336	1,180,000	1,180,000					2.500	2.500	AO	7,375	29,500	02/03/2016	10/01/2024
649883	N8	4			2	1FE	1,010,000	99.172	1,001,637	1,010,000	1,010,000					2.625	2.625	AO	6,628	26,510	02/03/2016	10/01/2025
649883	N9	2			2	1FE	500,000	99.411	497,055	500,000	500,000					2.700	2.700	AO	3,375	13,500	02/03/2016	04/01/2026
68608E	MU	3			2	1FE	1,100,000	100.273	1,103,003	1,100,000	1,100,000					3.700	3.700	JJ	20,350	40,700	10/04/2012	07/01/2032
68608E	MV	1			2	1FE	240,000	100.732	241,757	240,000	240,000					4.000	4.000	JJ	4,800	9,600	10/04/2012	07/01/2037
708796	L2	1			2	1FE	400,000	102.270	409,080	400,000	400,000					3.900	3.900	AO	3,900	15,600	04/05/2013	10/01/2028
708796	N6	0			2	1FE	495,000	102.160	505,692	495,000	495,000					3.200	3.200	AO	3,960	15,840	02/12/2015	10/01/2024
708796	N7	8			2	1FE	875,000	101.781	890,584	875,000	875,000					3.300	3.300	AO	7,219	28,875	02/12/2015	10/01/2025
708796	N8	6			2	1FE	770,000	101.984	785,277	770,000	770,000					3.450	3.450	AO	6,641	26,565	02/12/2015	10/01/2026
708796	Q3	4			2	1FE	275,000	102.132	280,863	275,000	275,000					3.200	3.200	AO	2,200	8,800	02/12/2015	04/01/2024
708796	Q4	2			2	1FE	650,000	102.100	663,650	650,000	650,000					3.300	3.300	AO	5,363	21,450	02/12/2015	04/01/2025
708796	Q5	9			2	1FE	600,000	102.196	613,176	600,000	600,000					3.450	3.450	AO	5,175	20,700	02/12/2015	04/01/2026
708796	W7	8			2	1FE	750,000	101.757	763,178	750,000	750,000					3.200	3.200	AO	6,000	24,000	11/05/2015	04/01/2025
708796	W8	6			2	1FE	1,250,000	101.356	1,266,950	1,250,000	1,250,000					3.200	3.200	AO	10,000	40,000	11/05/2015	10/01/2025
708796	W9	4			2	1FE	1,500,000	101.691	1,525,365	1,500,000	1,500,000					3.350	3.350	AO	12,563	50,250	11/05/2015	04/01/2026
76221R	SU	8			2	1FE	1,000,000	100.641	1,006,410	1,000,000	1,000,000					3.625	3.625	AO	9,063	36,250	01/31/2013	10/01/2032
76221R	SV	6			2	1FE	1,340,000	100.585	1,347,839	1,340,000	1,340,000					3.900	3.900	AO	13,065	52,260	01/31/2013	10/01/2037
76221R	VE	0			2	1FE	500,000	102.666	513,330	500,000	500,000					3.300	3.300	AO	4,125	16,500	07/08/2015	10/01/2024
76221R	VG	5			2	1FE	400,000	103.483	413,932	400,000	400,000					3.550	3.550	AO	3,550	14,200	07/08/2015	10/01/2025
76221R	VJ	9			2	1FE	615,000	103.080	633,942	615,000	615,000					3.650	3.650	AO	5,612	22,448	07/08/2015	10/01/2026
76221R	WJ	8			2	1FE	300,000	99.484	298,452	300,000	300,000					2.650	2.650	AO	1,988	7,950	04/14/2016	04/01/2025
76221R	WK	5			2	1FE	450,000	99.205	446,423	450,000	450,000					2.700	2.700	AO	3,038	12,150	04/14/2016	10/01/2025
76221R	WL	3			2	1FE	700,000	99.219	694,533	700,000	700,000					2.800	2.800	AO	4,900	19,600	04/14/2016	04/01/2026
76221R	WM	1			2	1FE	700,000	99.241	694,687	700,000	700,000					2.850	2.850	AO	4,988	19,950	04/14/2016	10/01/2026
76221R	XM	0			2	1FE	1,235,000	97.538	1,204,594	1,235,000	1,235,000					2.600	2.600	AO	8,028	32,110	09/14/2016	04/01/2026
76221R	XR	9			2	1FE	1,575,000	97.527	1,536,050	1,575,000	1,575,000					2.650	2.650	AO	10,434	41,738	09/14/2016	10/01/2026
76221T	GY	9			2	1FE	1,000,000	101.626	1,016,260	1,000,000	1,000,000					3.500	3.500	AO	8,750	35,000	02/24/2016	10/01/2031
917436	6W	2			2	1FE	2,375,000	101.111	2,401,386	2,375,000	2,375,000					3.850	3.850	JJ	45,719	91,438	12/18/2015	01/01/2031
917436	W3	7			2	1FE	2,490,000	101.763	2,533,899	2,490,000	2,490,000					4.600	4.600	JJ	57,270	114,540	10/08/2010	07/01/2034
924194	PF	4			2	1FE	1,665,000	101.079	1,682,965	1,665,000	1,665,000					3.650	3.650	FA	22,959	60,773	12/13/2012	08/15/2027
924194	PG	2			2	1FE	4,300,000	100.566	4,324,338	4,300,000	4,300,000					3.950	3.950	FA	64,166	169,850	12/13/2012	08/15/2032
98322Q	FS	1			2	1FE	260,000	101.394	263,624	260,000	260,000					3.000	3.000	JD	650	7,800	08/07/2014	06/01/2022

E10.9

# 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	
98322Q FT 9	WYOMING CMNTY DEV AUTH	REV BOND	3.1%	12/1/2022			1FE	420,000	101.847	427,757	420,000	420,000					3.100	3.100	JD	1,085	13,020	08/07/2014	12/01/2022	
98322Q FV 4	WYOMING CMNTY DEV AUTH	REV BOND	3.25%	12/1/2023			1FE	680,000	102.651	698,027	680,000	680,000					3.250	3.250	JD	1,842	22,100	08/07/2014	12/01/2023	
98322Q FX 0	WYOMING CMNTY DEV AUTH	REV BOND	3.35%	12/1/2024			1FE	210,000	102.598	215,456	210,000	210,000					3.350	3.350	JD	586	7,035	08/07/2014	12/01/2024	
98322Q JE 8	WYOMING CMNTY DEV AUTH	REV BOND	3.3%	6/1/2024			1FE	525,000	102.848	539,952	525,000	525,000					3.300	3.300	JD	1,444	17,325	08/06/2015	06/01/2024	
98322Q JS 7	WYOMING CMNTY DEV AUTH	REV BOND	3.45%	6/1/2025			1FE	515,000	102.857	529,714	515,000	515,000					3.450	3.450	JD	1,481	17,768	08/06/2015	06/01/2025	
98322Q LH 8	WYOMING CMNTY DEV AUTH HSG	REV REV BOND	2.5%	12/1/2026			1FE	180,000	96.707	174,073	180,000	180,000					2.500	2.500	JD	375	4,500	09/09/2016	12/01/2026	
98322Q LK 1	WYOMING CMNTY DEV AUTH HSG	REV REV BOND	2.65%	12/1/2027			1FE	200,000	96.518	193,036	200,000	200,000					2.650	2.650	JD	442	5,300	09/09/2016	12/01/2027	
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities								204,426,902	XXX	203,035,436	202,356,280	204,027,512	0	(142,370)	0	0	XXX	XXX	XXX	970,253	5,497,862	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities</b>																								
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities								0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities</b>																								
207743 RW 7	CONNECTICUT ST HIGHER ED SUPPL	REV BOND	5%	11/15/2023			1FE	575,695	109.132	545,660	500,000	551,662	(9,789)				5.000	2.721	MN	3,194	25,000	06/03/2016	11/15/2023	
207743 RX 5	CONNECTICUT ST HIGHER ED SUPPL	REV BOND	5%	11/15/2024			1FE	580,785	110.230	551,150	500,000	558,578	(9,051)				5.000	2.821	MN	3,194	25,000	06/03/2016	11/15/2024	
373506 AU 8	GEORGIA ENVIR	REV BOND	5.125%	3/15/2031			2 1FE	4,055,000	100.497	4,075,153	4,055,000	4,055,000					5.125	5.125	MON	9,236	207,819	03/25/2011	03/15/2031	
462590 JH 4	IOWA STUDENT LN	REV BOND	5.3%	12/1/2023			2 1FE	1,500,000	103.632	1,554,480	1,500,000	1,500,000					5.300	5.300	JD	6,625	79,500	11/10/2011	12/01/2023	
49130N DH 9	KENTUCKY HGR EDU STUDENT LOAN CORP	REV BOND	5%	6/1/2024			1FE	618,375	109.814	609,468	555,000	604,874	(8,312)				5.000	3.181	JD	2,313	27,750	04/26/2017	06/01/2024	
49130N DJ 5	KENTUCKY HGR EDU STUDENT LOAN CORP	REV BOND	5%	6/1/2025			1FE	618,758	110.661	614,169	555,000	607,122	(7,166)				5.000	3.361	JD	2,313	27,750	04/26/2017	06/01/2025	
49130N DK 2	KENTUCKY HGR EDU STUDENT LOAN CORP	REV BOND	5%	6/1/2026			1FE	620,029	111.510	618,881	555,000	609,701	(6,362)				5.000	3.481	JD	2,313	27,750	04/26/2017	06/01/2026	
57563R JP 5	MASSACHUSETTS EDL FIN AUTH	REV BOND	5.5%	7/1/2027			2 1FE	2,129,032	104.445	2,250,790	2,155,000	2,138,358	1,491				5.500	5.616	JJ	59,263	118,525	07/06/2011	07/01/2027	
57563R JQ 3	MASSACHUSETTS EDL FIN AUTH	REV BOND	5.625%	7/1/2028			2 1FE	1,044,760	104.814	1,100,547	1,050,000	1,046,459	275				5.625	5.671	JJ	29,531	59,063	07/06/2011	07/01/2028	
57563R KY 4	MASSACHUSETTS EDL FIN AUTH	REV BOND	5.25%	7/1/2029			2 1FE	6,069,478	106.081	6,508,069	6,135,000	6,086,097	3,395				5.250	5.350	JJ	161,044	322,088	06/21/2013	07/01/2029	
57563R LJ 6	MASSACHUSETTS EDL FIN AUTH	REV BOND	5%	1/1/2025			1FE	1,659,839	112.121	1,664,997	1,485,000	1,597,583	(16,546)				5.000	3.584	JJ	37,125	74,250	07/21/2015	01/01/2025	
57563R NL 9	MASSACHUSETTS EDL FIN AUTH	REV BOND	5%	7/1/2024			1FE	2,369,680	111.563	2,231,260	2,000,000	2,264,257	(44,403)				5.000	2.420	JJ	50,000	100,000	07/27/2016	07/01/2024	
59447P P4 7	MICHIGAN FIN AUTH	REV BOND	3.5%	11/1/2023			2 1FE	3,138,604	102.631	3,248,271	3,165,000	3,149,601	2,867				3.500	3.611	MN	18,463	110,775	11/21/2014	11/01/2023	
59447P P5 4	MICHIGAN FIN AUTH	REV BOND	3.75%	11/1/2024			2 1FE	1,684,519	103.202	1,733,794	1,680,000	1,682,332	(556)				3.750	3.711	MN	10,500	63,000	11/21/2014	11/01/2024	
646080 KU 4	NEW JERSEY HGR ED AUTH	REV BOND	5%	12/1/2026			2 1FE	479,524	102.355	496,422	485,000	481,834	317				5.000	5.101	JD	2,021	24,250	01/14/2010	12/01/2026	
646080 PX 3	NEW JERSEY HGR ED AUTH	REV BOND	4%	12/1/2028			2 1FE	1,540,803	102.991	1,601,510	1,555,000	1,544,885	813				4.000	4.080	JD	5,183	62,200	05/16/2013	12/01/2028	
646080 RF 0	NEW JERSEY HGR ED AUTH	REV BOND	5%	12/1/2024			1FE	5,075,100	111.964	5,038,380	4,500,000	4,880,334	(57,101)				5.000	3.410	JD	18,750	225,000	05/13/2015	12/01/2024	
646080 RZ 6	NEW JERSEY HIGHER ED ASSIST	REV BOND	5%	12/1/2025			1FE	1,654,072	113.264	1,585,696	1,400,000	1,591,496	(3,912)				5.000	2.810	JD	5,833	70,000	05/12/2016	12/01/2025	
647110 FK 6	NEW MEXOCO EDU	REV BOND	3.8%	9/1/2033			2 1FE	5,000,000	101.691	5,084,550	5,000,000	5,000,000					3.800	3.800	MS	63,333	190,000	05/03/2013	09/01/2033	
647110 FL 4	NEW MEXICO EDU	REV BOND	3.875%	4/1/2034			2 1FE	5,000,000	102.057	5,102,850	5,000,000	5,000,000					3.875	3.875	MS	64,583	193,750	05/03/2013	04/01/2034	
762315 NM 7	RHODE ISLAND STUDENT LN	REV BOND	4.5%	12/1/2026			2 1FE	2,686,986	103.781	2,802,087	2,700,000	2,690,916	934				4.500	4.551	JD	10,125	121,500	03/21/2014	12/01/2026	
762315 NN 5	RHODE ISLAND STUDENT LN	REV BOND	4.625%	12/1/2027			2 1FE	2,438,828	103.872	2,544,864	2,450,000	2,441,838	723				4.625	4.671	JD	9,443	113,313	03/21/2014	12/01/2027	
762315 PA 1	RHODE ISLAND STUDENT LN	REV BOND	3.5%	12/1/2024			2 1FE	3,967,600	101.979	4,079,160	4,000,000	3,978,691	3,178				3.500	3.601	JD	11,667	140,000	04/16/2015	12/01/2024	
762315 PR 4	RHODE ISLAND ST STUDENT LN	REV BOND	3%	12/1/2024			2 1FE	5,166,015	100.180	5,144,243	5,135,000	5,155,964	(3,912)				3.000	2.910	JD	12,838	154,050	04/22/2016	12/01/2024	
762315 PS 2	RHODE ISLAND ST STUDENT LN	REV BOND	3%	12/1/2025			2 1FE	4,200,664	99.627	4,209,241	4,225,000	4,206,638	2,349				3.000	3.070	JD	10,563	126,750	04/22/2016	12/01/2025	
898526 ET 1	TSASC REF	REV BOND	5%	6/1/2025			1FE	1,138,250	112.827	1,128,270	1,000,000	1,109,106	(15,141)				5.000	3.111	JD	4,167	50,000	01/12/2017	06/01/2025	
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities								65,012,396	XXX	66,123,962	63,340,000	64,533,326	0	(186,752)	0	0	XXX	XXX	XXX	613,620	2,739,083	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations								900,906,884	XXX	907,168,000	857,249,764	885,855,822	(151,796)	(4,423,063)	0	0	XXX	XXX	XXX	9,549,406	36,296,276	XXX	XXX

E10.10

## 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			
				3	4	5	8	9			12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification	Description			Code	For Foreign	Bond CHAR			NAIC Designation and Administrative Symbol	Actual Cost												Rate Used to Obtain Fair Value	Fair Value
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																							
00206R	CC	4	AT&T SR UNSECURED 2.3%			2FE	15,078,350	99.840	14,976,030	15,000,000	15,003,541		(18,042)			2.300	2.177	MS	105,417	345,000	11/06/2014	03/11/2019	
00287Y	AX	7	ABBVIE INC SR UNSECURED 2.85%		2	2FE	4,976,700	96.304	4,815,205	5,000,000	4,980,720		4,020			2.850	2.945	MN	18,604	142,500	01/12/2018	05/14/2023	
031162	CP	3	AMGEN SR UNSECURED 2.65%		1	2FE	7,050,050	97.764	6,843,508	7,000,000	7,035,992		(10,392)			2.650	2.486	MN	25,764	185,500	08/14/2017	05/11/2022	
037833	AR	1	APPLE SR UNSECURED 2.85%			1FE	10,366,900	100.033	10,003,320	10,000,000	10,169,252		(69,633)			2.850	2.107	MN	43,542	285,000	02/03/2016	05/06/2021	
126650	CQ	1	CVS HEALTH SR UNSECURED 4.75%		1	2FE	9,231,355	102.745	8,708,641	8,476,000	9,002,359		(133,933)			4.750	2.952	JD	33,551	402,610	04/05/2017	12/01/2022	
189054	AT	6	CLOROX COMPANY SR UNSECURED 3.05%		1	2FE	5,098,750	98.791	4,939,525	5,000,000	5,064,568		(17,583)			3.050	2.657	MS	44,903	152,500	01/05/2017	09/15/2022	
20030N	BR	1	COMCAST CORP SR UNSECURED 2.75%		1	1FE	9,970,089	97.329	9,732,910	10,000,000	9,979,294		4,623			2.750	2.803	MS	91,667	275,000	01/05/2017	03/01/2023	
205887	BR	2	CONAGRA FOODS SR UNSECURED 3.2%		1	2FE	7,022,470	97.600	6,832,014	7,000,000	7,015,420		(3,694)			3.200	3.139	JJ	97,067	224,000	01/18/2017	01/25/2023	
210518	CT	1	CONSUMERS ENERGY CO SR SECURED 2.85%		1	1FE	16,099,600	98.754	15,800,592	16,000,000	16,047,517		(14,330)			2.850	2.750	MN	58,267	456,000	06/04/2015	05/15/2022	
233331	AR	8	DTE ENERGY SR UNSECURED 3.85%		1	2FE	2,949,752	100.510	2,839,410	2,825,000	2,906,686		(15,975)			3.850	3.179	JD	9,064	108,763	03/16/2016	12/01/2023	
233331	AV	9	DTE ENERGY SR UNSECURED 3.3%		1	2FE	14,344,442	99.043	14,014,556	14,150,000	14,263,681		(32,404)			3.300	3.042	JD	20,753	466,950	06/14/2016	06/15/2022	
25470D	AV	1	DISCOVERY COMMUNICATIONS Sr Unsecured 2.75%		2	2FE	19,071,548	99.167	18,768,346	18,926,000	19,001,948		(69,600)			2.750	2.235	MN	66,504	520,465	04/05/2018	11/15/2019	
25746U	BP	3	DOMINION RESOURCES SR UNSECURED 2.75%		1	2FE	4,827,300	97.535	4,876,750	5,000,000	4,906,383		23,390			2.750	3.291	MS	40,486	137,500	06/23/2015	09/15/2022	
260543	CF	8	DOW CHEMICAL SR UNSECURED 4.125%		1	2FE	11,091,285	101.578	10,665,732	10,500,000	10,744,747		(87,983)			4.125	3.193	MN	55,344	433,125	11/06/2014	11/15/2021	
26884T	AH	5	ERAC USA FINANCE SR UNSECURED 3.3%			2FE	18,715,680	97.868	18,371,725	18,772,000	18,738,523		8,157			3.300	3.351	AO	130,778	619,476	03/08/2016	10/15/2022	
26884T	AT	9	ERAC USA FINANCE SR UNSECURED 2.7%		1	2FE	5,679,474	94.388	5,370,654	5,690,000	5,682,532		1,427			2.700	2.729	MN	25,605	153,630	10/11/2016	11/01/2023	
281020	AJ	6	EDISON INTL SR UNSECURED 2.95%		1	2FE	9,995,600	93.973	9,397,340	10,000,000	9,997,278		599			2.950	2.957	MS	86,861	295,000	03/02/2016	03/15/2023	
36962G	6S	8	GENERAL ELEC CAP CORP SR UNSECURED 3.1%			2FE	5,056,900	93.194	4,659,715	5,000,000	5,046,608		(10,292)			3.100	2.853	JJ	74,056	77,500	01/12/2018	01/09/2023	
370334	BV	5	GENERAL MILLS INC SR UNSECURED 2.2%			2FE	14,472,500	99.209	14,420,072	14,535,000	14,524,390		12,914			2.200	2.292	AO	62,178	319,770	10/30/2014	10/21/2019	
375558	BL	6	GILEAD SCIENCES SR UNSECURED 2.5 %		1	1FE	6,979,070	96.168	6,731,781	7,000,000	6,983,462		3,297			2.500	2.554	MS	58,333	175,000	08/25/2017	09/01/2023	
45822P	AA	3	INTEGRYS HOLDING INC SR UNSECURED 4.17%			2FE	13,416,375	101.458	12,682,288	12,500,000	12,878,701		(199,571)			4.170	2.469	MN	86,875	521,250	03/24/2016	11/01/2020	
487836	BS	6	KELLOGG CO SR UNSECURED 2.65%			2FE	14,685,900	94.531	14,179,620	15,000,000	14,769,807		42,855			2.650	2.988	JD	33,125	397,500	01/05/2017	12/01/2023	
494550	BR	6	KINDER MORGAN ENER PART SR UNSECURED 2.65%			2FE	5,055,650	99.927	4,996,365	5,000,000	5,001,078		(12,839)			2.650	2.388	FA	55,208	132,500	07/23/2014	02/01/2019	
63946B	AE	0	NBCUNIVERSAL MEDIA LLC SR UNSECURED 4.375%			1FE	5,559,500	102.697	5,134,865	5,000,000	5,214,630		(91,781)			4.375	2.403	AO	54,688	218,750	02/06/2015	04/01/2021	
665772	CM	9	NORTHERN STATES PWR SR SECURED 2.2%		1	1FE	14,808,244	98.626	14,636,143	14,840,000	14,829,338		6,384			2.200	2.245	FA	123,337	326,480	08/05/2015	08/15/2020	
68233J	AX	2	ONCOR ELECTRIC DELIVERY SR SECURED 2.15%		1	1FE	6,003,036	99.489	5,969,352	6,000,000	6,000,280		(725)			2.150	2.138	JD	10,750	129,000	12/24/2014	06/01/2019	
68389X	AX	3	ORACLE SR UNSECURED 2.25%			1FE	15,052,300	99.568	14,935,215	15,000,000	15,008,419		(10,744)			2.250	2.176	AO	77,813	337,500	10/30/2014	10/08/2019	
695114	CP	1	PACIFICORP SR SECURED 2.95%		1	1FE	15,718,403	99.045	15,188,520	15,335,000	15,504,912		(57,012)			2.950	2.543	FA	188,493	452,383	02/10/2015	02/01/2022	
713448	BY	3	PEPSICO INC SR UNSECURED 2.75%			1FE	4,486,688	98.971	4,354,724	4,400,000	4,440,853		(12,220)			2.750	2.444	MS	38,989	121,000	02/10/2015	03/05/2022	
713448	CG	1	PEPSICO INC SR UNSECURED 2.75%			1FE	6,354,994	98.261	6,186,481	6,296,000	6,328,089		(7,198)			2.750	2.620	MS	57,713	173,140	02/09/2015	03/01/2023	
743263	AS	4	PROGRESS ENERGY INC SR UNSECURED 3.15%		1	2FE	2,407,884	98.282	2,319,460	2,360,000	2,382,239		(6,989)			3.150	2.821	AO	18,585	74,340	03/03/2015	04/01/2022	
74456Q	BJ	4	PUBLIC SERVICE ELECTRIC SR SECURED 2%		1	1FE	5,969,280	99.297	5,957,844	6,000,000	5,995,941		6,419			2.000	2.110	FA	45,333	120,000	09/12/2014	08/15/2019	
74456Q	BP	0	PUBLIC SERVICE ELECTRIC SR SECURED 1.9%		1	1FE	6,988,940	97.619	6,833,351	7,000,000	6,995,033		2,184			1.900	1.933	MS	39,161	133,000	02/29/2016	03/15/2021	
828807	CS	4	SIMON PROPERTY GROUP LP Sr Unsecured 3.375%		2	1FE	9,734,683	98.097	9,809,670	10,000,000	9,758,877		24,194			3.375	3.847	AO	84,375	168,750	05/07/2018	10/01/2024	
842400	GD	9	SOUTHERN CAL EDISON SR SECURED 2.4%		1	1FE	3,755,787	96.325	3,631,434	3,770,000	3,763,439		3,024			2.400	2.459	FA	37,700	90,480	02/10/2015	02/01/2022	
871829	AQ	0	SYS CO SR UNSECURED 2.6%			2FE	12,453,830	96.385	11,922,874	12,370,000	12,418,771		(13,393)			2.600	2.480	JD	16,974	321,620	04/21/2016	06/12/2022	
871829	BA	4	SYS CO SR UNSECURED 2.5%		1	2FE	4,020,200	97.658	3,906,336	4,000,000	4,012,557		(4,894)			2.500	2.368	JJ	46,111	100,000	05/26/2017	07/15/2021	
902494	AT	0	TYSON FOODS INC SR UNSECURED 4.5%		1	2FE	12,836,954	102.281	11,827,763	11,564,000	12,322,352		(225,025)			4.500	2.364	JD	23,128	520,380	09/13/2016	06/15/2022	
907818	DG	0	UNION PACIFIC SR UNSECURED 4%		1	2FE	7,709,176	101.699	7,177,915	7,058,000	7,287,482		(121,301)			4.000	2.182	FA	117,633	282,320	02/03/2016	02/01/2021	
913017	BV	0	UNITED TECHNOLOGIES CORP SR UNSECURED 3.1%			2FE	18,887,592	97.536	18,117,349	18,575,000	18,732,131		(43,348)			3.100	2.838	JD	47,985	575,825	07/16/2015	06/01/2022	

E10.11

## SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For 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	
91324P CN 0	UNITEDHEALTH GROUP INC SR UNSECURED 3.35% 7/15/2022.....				1FE	10,029,100	100.463	10,046,290	10,000,000	10,015,566		(4,082)			3.350	3.303	JJ	154,472	335,000	07/21/2015	07/15/2022	
91324P CP 5	UNITEDHEALTH GROUP INC Sr Unsecured 3.75% 07/15/2025.....				1FE	4,994,650	101.057	5,052,860	5,000,000	4,995,291		641			3.750	3.766	JJ	86,458	93,750	04/25/2018	07/15/2025	
976657 AL 0	WEC ENERGY GROUP INC SR UNSECURED 3.55% 6/15/2025.....				2FE	4,916,800	97.209	4,860,470	5,000,000	4,923,930		7,130			3.550	3.818	JD	7,889	177,500	04/25/2018	06/15/2025	
982526 AV 7	WM WRIGLEY JR CO SR UNSECURED 2.9% 10/21/2019.....				1FE	29,813,905	99.916	29,085,518	29,110,000	29,220,248		(149,268)			2.900	2.369	AO	164,148	844,190	03/11/2015	10/21/2019	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					433,737,686	XXX	421,580,533	427,052,000	429,894,865		0	(1,293,993)	0	XXX	XXX	XXX	2,765,687	12,421,947	XXX	XXX	
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities</b>																						
31573N AN 1	EFMT 2018-1 AFLB CMO 3.406% 10/25/2058.....				1FE	10,000,000	100.000	10,000,000	10,000,000	10,000,000					3.406	3.430	MON	5,677	38,416	11/08/2018	10/25/2058	
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....					10,000,000	XXX	10,000,000	10,000,000	10,000,000		0	0	0	XXX	XXX	XXX	5,677	38,416	XXX	XXX	
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>																						
12433U AA 3	BX 2018-GW A CMBS 3.255% 5/15/2035.....				1FM	8,192,041	97.838	8,032,464	8,210,000	8,193,511		1,470			3.255	3.427	MON	12,620	21,254	11/14/2018	05/15/2035	
19626N AA 1	CSH 2016-2A A CMBS 3.705% 12/17/2033.....				1FE	3,554,632	100.142	3,556,348	3,551,303	3,554,206		(426)			3.705	3.569	MON	5,483	10,527	11/16/2018	12/17/2033	
3622LP AA 7	GPT 2018-GPP A CMBS 3.171% 06/15/2035.....				1FE	4,987,500	99.469	4,973,462	5,000,000	4,990,295		2,795			3.468	3.630	MON	8,188	63,031	07/13/2018	06/15/2035	
43730W AA 4	HPA 2018-1 A ABS 2.98506% 07/17/2037.....				1FE	9,578,538	99.100	9,492,374	9,578,538	9,578,538					3.355	3.379	MON	13,391	156,657	05/24/2018	07/17/2037	
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....					26,312,711	XXX	26,054,648	26,339,841	26,316,550		0	3,839	0	XXX	XXX	XXX	39,682	251,469	XXX	XXX	
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>																						
281381 AA 1	EDUSA 2014-3 A ABS 1.837% 2/25/2036.....				1FE	4,101,213	99.998	4,180,827	4,180,912	4,110,780		4,588			3.106	3.434	MON	2,164	108,513	01/11/2017	02/25/2036	
69339B AA 0	PHEAA 2013-1A A ABS - STUDENT LOANS 1.084% 12/25/2036.....				1FE	4,164,553	99.455	4,239,245	4,262,456	4,185,262		5,526			2.815	3.204	MON	2,000	106,312	09/21/2015	11/25/2036	
74988L AA 2	RRAM 2018-3A A1R2 ABS - CLO 2.81019% 1/15/2030.....				1FE	10,000,000	98.216	9,821,590	10,000,000	10,000,000					3.526	3.542	JAJO	76,403	233,513	01/18/2018	01/15/2030	
83149E AE 7	SLMA 2006-5 A5 ABS - STUDENT LOANS 0.992% 1/25/207.....				1FE	3,555,946	99.882	3,649,843	3,654,152	3,608,916		19,152			2.600	3.675	JAJO	17,945	76,391	02/22/2016	01/25/2027	
14315L AA 2	CGMS 2014-3RA A1A CLO 3.41561% 07/27/2031.....			D	1FE	10,000,000	97.875	9,787,520	10,000,000	10,000,000					3.559	3.574	JAJO	65,157	127,657	05/23/2018	07/27/2031	
55818X AW 3	MDPK 2015-16A A1R ABS 2.074% 4/20/2026.....			D	1FE	9,992,000	99.905	9,990,540	10,000,000	9,994,864		1,416			3.799	3.834	JAJO	74,925	334,731	12/14/2016	04/20/2026	
55953E AJ 9	MAGNE 2014-11A A1R ABS - CLO 2.42361% 1/18/2027.....			D	1FE	10,000,000	99.595	9,959,510	10,000,000	10,000,000					3.565	3.578	JAJO	74,262	310,650	04/03/2017	01/18/2027	
67590L AN 8	OCT19 2014-1A AR ABS - CLO 2.25844% 4/15/2026.....			D	1FE	5,440,924	99.682	5,423,622	5,440,924	5,440,924					3.536	3.552	JAJO	41,688	167,291	03/08/2017	04/15/2026	
67591T AA 8	OCT35 2018-1A A1A ABS - CLO 2.8047% 1/20/2031.....			D	1FE	5,500,000	97.856	5,382,080	5,500,000	5,500,000					3.529	3.544	JAJO	39,321	117,914	01/18/2018	01/20/2031	
74981H CC 2	RACEP_15-9A ABS - CLO 2.513% 10/15/2030.....			D	1FE	10,000,000	98.868	9,886,840	10,000,000	10,000,000					3.646	3.663	JAJO	79,003	318,591	08/28/2017	10/15/2030	
92915Q AC 7	VOYA 2017-3A A1A ABS 2.38622% 7/20/2030.....			D	1FE	10,305,000	98.780	10,124,909	10,250,000	10,297,491		(7,509)			3.699	3.614	JAJO	74,776	335,960	02/08/2018	07/20/2030	
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....					83,059,636	XXX	82,446,526	83,288,444	83,138,237		0	23,173	0	XXX	XXX	XXX	547,644	2,237,523	XXX	XXX	
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					553,110,033	XXX	540,081,707	546,680,285	549,349,652		0	(1,266,981)	0	XXX	XXX	XXX	3,358,690	14,949,355	XXX	XXX	
<b>Totals</b>																						
7799999	Total - Issuer Obligations.....					1,190,038,372	XXX	1,186,100,987	1,137,940,484	1,170,885,394		(151,796)	(5,860,061)	0	XXX	XXX	XXX	12,830,869	45,813,919	XXX	XXX	
7899999	Total - Residential Mortgage-Backed Securities.....					214,426,902	XXX	213,035,436	212,356,280	214,027,512		0	(142,370)	0	XXX	XXX	XXX	975,930	5,536,278	XXX	XXX	
7999999	Total - Commercial Mortgage-Backed Securities.....					26,312,711	XXX	26,054,648	26,339,841	26,316,550		0	3,839	0	XXX	XXX	XXX	39,682	251,469	XXX	XXX	
8099999	Total - Other Loan-Backed and Structured Securities.....					148,072,032	XXX	148,570,488	146,628,444	147,671,563		0	(163,579)	0	XXX	XXX	XXX	1,161,264	4,976,606	XXX	XXX	
8399999	Grand Total - Bonds.....					1,578,850,017	XXX	1,573,761,559	1,523,265,049	1,558,901,019		(151,796)	(6,162,171)	0	XXX	XXX	XXX	15,007,745	56,578,272	XXX	XXX	

E10.12



**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	Foreign Code	gn	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
<b>NONE</b>																				

**SCHEDULE D - PART 2 - SECTION 2**

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>																	
02583@ 10 9	Ameriprise Auto and Home Agency.....	.....	...	100.000	3,682,632	36,826.320	3,682,632	1,000				1,689,083		1,689,083			04/12/2002.
03083* 10 4	Ameriprise Insurance Company.....	.....	...	3,200,000.000	49,334,697	15.410	49,334,697	44,431,911				1,045,202		1,045,202			01/17/2006.
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....				53,017,329	XXX	53,017,329	44,432,911	0	0	0	2,734,285	0	2,734,285	0	XXX	XXX
9799999.	Total - Common Stock.....				53,017,329	XXX	53,017,329	44,432,911	0	0	0	2,734,285	0	2,734,285	0	XXX	XXX
9899999.	Total Common and Preferred Stock.....				53,017,329	XXX	53,017,329	44,432,911	0	0	0	2,734,285	0	2,734,285	0	XXX	XXX

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

### SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
20775C	ZA	5		02/07/2018	BANK OF AMERICA		1,020,000	1,020,000	
20775C	ZB	3		02/07/2018	BANK OF AMERICA		1,055,000	1,055,000	
20775C	ZC	1		02/07/2018	BANK OF AMERICA		500,000	500,000	
3128MF	NA	2		06/26/2018	WELLS FARGO BANK		13,906,738	14,006,865	31,515
3140H1	W2	2		06/08/2018	MORGAN STANLEY & CO		14,350,904	14,484,432	20,520
3140Q8	MP	7		07/20/2018	CITIGROUP GLOBAL MARKETS INC		6,367,022	6,401,028	12,802
3140Q9	FJ	7		08/10/2018	CITIGROUP GLOBAL MARKETS INC		14,398,497	14,236,117	20,762
3199999	Total - U.S. Special Revenue and Special Assessments						51,598,161	51,703,442	85,599
<b>Bonds - Industrial and Miscellaneous</b>									
00287Y	AX	7		01/12/2018	BANK OF AMERICA		4,976,700	5,000,000	24,938
12433U	AA	3		11/14/2018	MORGAN (J.P.) SECURITIES		8,192,041	8,210,000	708
19626N	AA	1		11/16/2018	WELLS FARGO BANK		3,554,632	3,551,303	1,053
25470D	AV	1		04/05/2018	Tax Free Exchange		19,071,548	18,926,000	202,403
31573N	AN	1		11/08/2018	NOMURA SECURITIES		10,000,000	10,000,000	
3622LP	AA	7		07/13/2018	DEUTSCHE BANK		4,987,500	5,000,000	
36962G	6S	8		01/12/2018	BANK OF AMERICA		5,056,900	5,000,000	3,444
43730W	AA	4		05/24/2018	CITIGROUP GLOBAL MARKETS INC		9,578,538	9,578,538	
74988L	AA	2		01/18/2018	BNP SECURITIES		10,000,000	10,000,000	
828807	CS	4		05/07/2018	Various		9,734,683	10,000,000	35,625
91324P	CP	5		04/25/2018	GOLDMAN SACHS & CO		4,994,650	5,000,000	53,125
976657	AL	0		04/25/2018	Mitsubishi UFJ Sec		4,916,800	5,000,000	65,083
14315L	AA	2	D	05/23/2018	CITIGROUP GLOBAL MARKETS INC		10,000,000	10,000,000	
67591T	AA	8	D	01/18/2018	MERRILL LYNCH CAPITAL MARKETS		5,500,000	5,500,000	
92915Q	AC	7	D	02/08/2018	MORGAN STANLEY & CO		5,055,000	5,000,000	8,676
3899999	Total - Bonds - Industrial and Miscellaneous						115,618,992	115,765,841	395,055
8399997	Total - Bonds - Part 3						167,217,153	167,469,283	480,654
8399998	Total - Bonds - Summary Item from Part 5						3,430,788	3,440,494	4,651
8399999	Total - Bonds						170,647,941	170,909,777	485,305
9999999	Total - Bonds, Preferred and Common Stocks						170,647,941	XXX	485,305

E13

### 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
<b>Bonds - U.S. Political Subdivisions of States</b>																				
088365 DB 4	BEXAR TX HOSP GO BOND 5% 2/15/2028.....		02/15/2018	Call	100.0000.....	7,000,000	7,000,000	7,046,900	7,000,744		(744)		(744)		7,000,000			0	175,000	02/15/2028.
607114 U3 7	MOBILE AL GO BOND 5.5% 2/15/2025.....		02/15/2018	Call	100.0000.....	6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	165,000	02/15/2025.
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					13,000,000	13,000,000	13,046,900	13,000,744	0	(744)	0	(744)	0	13,000,000	0	0	0	340,000	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
13937X EA 2	CAPE CORAL UTL-REF REV BOND 3.00% 9/1/2027		09/01/2018	Call	100.0000.....			25,000	25,000				0		25,000			0	750	09/01/2027.
219770 GM 0	CORONADO CA DEV AGY REV BOND 4.75% 9/1/2029		10/04/2018	Call	100.0000.....			2,500,000	2,489,375		341		341		2,493,133		6,527	6,527	129,635	09/01/2029.
3128MM TN 3	FHLMC 2.5% MBS 15yr Pool G18556 6/1/2030.....		12/01/2018	Paydown		1,059,043	1,059,043	1,072,115	1,070,473		(11,430)		(11,430)		1,059,043			0	14,132	06/01/2030.
3128MM VG 5	FHLMC 2.5% MBS 15yr POOL FG G18614 10/1/2031		12/01/2018	Paydown		569,364	569,364	590,003	588,650		(19,287)		(19,287)		569,364			0	7,804	10/01/2031.
3128MM VU 4	FHLMC 2.5% MBS 15yr POOL FG G18626 1/1/2032		12/01/2018	Paydown		1,116,900	1,116,900	1,118,122	1,118,004		(1,104)		(1,104)		1,116,900			0	15,152	01/01/2032.
3132KE WH 4	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029.....		12/01/2018	Paydown		1,408,349	1,408,349	1,453,460	1,447,194		(38,845)		(38,845)		1,408,349			0	16,958	12/01/2029.
3132KF AP 7	FHLMC 3% MBS 15yr Pool V60914 8/1/2030.....		12/01/2018	Paydown		981,759	981,759	1,021,183	1,017,096		(35,337)		(35,337)		981,759			0	15,686	08/01/2030.
3138EN NV 7	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028.....		12/01/2018	Paydown		1,026,113	1,026,113	1,046,155	1,042,755		(16,641)		(16,641)		1,026,113			0	13,231	10/01/2028.
3138WD 7G 0	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030.....		12/01/2018	Paydown		985,075	985,075	1,007,855	1,004,078		(19,003)		(19,003)		985,075			0	11,207	02/01/2030.
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028.....		12/01/2018	Paydown		1,561,678	1,561,678	1,583,639	1,579,426		(17,748)		(17,748)		1,561,678			0	22,214	04/01/2028.
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028.....		12/01/2018	Paydown		1,961,935	1,961,935	1,994,430	1,987,621		(25,686)		(25,686)		1,961,935			0	26,824	04/01/2028.
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029.....		12/01/2018	Paydown		1,645,529	1,645,529	1,663,912	1,660,765		(15,237)		(15,237)		1,645,529			0	15,688	06/01/2029.
3138YD ZJ 1	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030.....		12/01/2018	Paydown		1,431,288	1,431,288	1,461,311	1,457,164		(25,876)		(25,876)		1,431,288			0	19,083	03/01/2030.
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		12/15/2018	Call	100.0000.....			720,000	720,000				0		720,000			0	19,817	03/15/2031.
42806C BA 8	HESPERIA REDEV REV BOND 4.6% 9/1/2029		10/12/2018	Call	100.0000.....			6,705,000	6,704,531				0		6,704,531		469	469	343,557	09/01/2029.
45129Y J7 2	IDAHO HOUSING AND FINANCE ASSO REV BOND 2.55% 1/1/2026		01/01/2018	Call	100.0000.....			25,000	25,000				0		25,000			0	319	01/01/2026.
45129Y J8 0	IDAHO HOUSING AND FINANCE ASSO REV BOND 2.6% 7/1/2026		01/01/2018	Call	100.0000.....			70,000	70,000				0		70,000			0	910	07/01/2026.
45470Y AY 7	INDIANA FIN AUTH REV BOND 5.375% 11/1/2032		11/01/2018	Call	100.0000.....			5,000,000	5,018,635		(18,635)		(18,635)		5,000,000			0	268,750	11/01/2032.
462590 JH 4	IOWA STUDENT LN REV BOND 5.3% 12/1/2023		12/01/2018	Call	100.0000.....			1,610,000	1,610,000				0		1,610,000			0	70,225	12/01/2023.
57563R JP 5	MASSACHUSETTS EDL FIN AUTH REV BOND 5.5% 7/1/2027		07/02/2018	Call	100.0000.....			350,000	345,783		67		67		347,122		2,878	2,878	14,988	07/01/2027.
57563R JQ 3	MASSACHUSETTS EDL FIN AUTH REV BOND 5.625% 7/1/2028		07/02/2018	Call	100.0000.....			170,000	169,134		17		17		169,152		849	849	7,453	07/01/2028.
57586N GY 1	MASSACHUSETTS HSG FIN AGY REV BOND 5.2% 12/1/2033		11/01/2018	Call	100.0000.....			465,000	465,000				0		465,000			0	22,165	12/01/2033.
57586N XQ 9	MASSACHUSETTS HSG FIN AGY REV BOND 3.15% 6/1/2023		11/01/2018	Call	100.0000.....			10,000	10,000				0		10,000			0	289	06/01/2023.
57586N XS 5	MASSACHUSETTS HSG FIN AGY REV BOND 3.3% 6/1/2024		11/01/2018	Call	100.0000.....			10,000	10,000				0		10,000			0	303	06/01/2024.

E14

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
57586N XT 3	MASSACHUSETTS HSG FIN AGY REV BOND 3.35% 12/1/2024		11/01/2018	Call 100.0000		5,000	5,000	5,000	5,000				0		5,000			0	154	12/01/2024
57586N XU 0	MASSACHUSETTS HSG FIN AGY REV BOND 3.4% 6/1/2025		11/01/2018	Call 100.0000		5,000	5,000	5,000	5,000				0		5,000			0	156	06/01/2025
60416Q DK 7	MINNESOTA HSG FIN AGY REV BOND 4.7% 1/1/2031		12/01/2018	Call 100.0000		150,000	150,000	150,000	150,000				0		150,000			0	7,187	01/01/2031
60416Q GG 3	MINNESOTA HSG FIN AGY REV BOND 2.95% 2/1/2046		12/01/2018	Redemption 100.0000		368,776	368,776	368,776	368,776				0		368,776			0	6,098	02/01/2046
60416S HT 0	MINNESOTA HSG FIN AGY REV BOND 3.125% 1/1/2024		12/01/2018	Call 100.0000		95,000	95,000	95,000	95,000				0		95,000			0	2,956	01/01/2024
60416S HU 7	MINNESOTA HSG FIN AGY REV BOND 3.125% 7/1/2024		12/01/2018	Call 100.0000		90,000	90,000	90,000	90,000				0		90,000			0	2,669	07/01/2024
60416S HV 5	MINNESOTA HSG FIN AGY REV BOND 3.2% 1/1/2025		12/01/2018	Call 100.0000		20,000	20,000	20,000	20,000				0		20,000			0	613	01/01/2025
639662 BA 2	NEBRASKA COOP REV BOND 5.125% 12/15/2033		09/10/2018	Call 100.0000		7,000,000	7,000,000	6,848,310	6,868,138		3,732		3,732		6,871,869		128,131	128,131	264,080	12/15/2033
E14.1 646080 KU 4	NEW JERSEY HGR ED AUTH REV BOND 5% 12/1/2026		07/06/2018	Call 100.0000		85,000	85,000	84,040	84,389		15		15		84,405		595	595	1,522	12/01/2026
646080 PX 3	NEW JERSEY HGR ED AUTH REV BOND 4% 12/1/2028		07/06/2018	Call 100.0000		270,000	270,000	267,535	268,103		36		36		268,139		1,861	1,861	3,705	12/01/2028
646129 6P 6	NEW JERSEY HGR ED AUTH REV BOND 4.65% 10/1/2029		10/01/2018	Call 100.0000		890,000	890,000	890,000	890,000				0		890,000			0	29,063	10/01/2029
68608E MU 3	OREGON HSG & CMNTY REV BOND 3.7% 7/1/2032		01/01/2018	Call 100.0000		1,080,000	1,080,000	1,080,000	1,080,000				0		1,080,000			0	19,980	07/01/2032
68608E MV 1	OREGON HSG & CMNTY REV BOND 4% 7/1/2037		01/01/2018	Call 100.0000		235,000	235,000	235,000	235,000				0		235,000			0	4,700	07/01/2037
708796 B6 3	PENNSYLVANIA HSG AGY REV BOND 4.125% 10/1/2026		10/01/2018	Call 100.0000		2,655,000	2,655,000	2,655,000	2,655,000				0		2,655,000			0	109,519	10/01/2026
708796 L2 1	PENNSYLVANIA HSG AGY REV BOND 3.9% 10/1/2028		07/02/2018	Call 100.0000		810,000	810,000	810,000	810,000				0		810,000			0	23,780	10/01/2028
76221R VJ 9	RHODE ISLAND HSG & MTGE REV BOND 3.65% 10/1/2026		04/01/2018	Call 100.0000		245,000	245,000	245,000	245,000				0		245,000			0	4,471	10/01/2026
762315 NN 5	RHODE ISLAND STUDENT LN REV BOND 4.625% 12/1/2027		12/31/2018	Call 100.0000		150,000	150,000	149,316	149,456		44		44		149,500		500	500	7,516	12/01/2027
762315 NP 0	RHODE ISLAND STUDENT LN REV BOND 4.75% 12/1/2028		12/31/2018	Call 100.0000		850,000	850,000	849,057	849,200		40		40		849,240		760	760	31,704	12/01/2028
795717 AV 9	SALT LK VLY UT FIRE REV BOND 5.25% 4/1/2030		04/01/2018	Call 100.0000		2,000,000	2,000,000	1,949,400	1,964,652		510		510		1,965,161		34,839	34,839	52,500	04/01/2030
79575D XE 5	SALT RIVER AZ PROJ AGRIC REV BOND 5% 1/1/2033		01/01/2018	Call 100.0000		3,950,000	3,950,000	3,974,609	3,950,000				0		3,950,000			0	98,750	01/01/2033
796815 SU 3	SAN BERNARDINO CA COP 5% 8/1/2028		08/01/2018	Call 100.0000		40,000	40,000	39,400	39,648		15		15		39,663		337	337	2,000	08/01/2028
798147 WR 1	SAN JOSE CA REDEV REV BOND 5% 8/1/2025		01/08/2018	Call 100.0000		3,000,000	3,000,000	3,006,390	3,000,000				0		3,000,000			0	65,417	08/01/2025
917436 6W 2	UTAH HSG CORP REV BOND 3.85% 1/1/2031		07/01/2018	Call 100.0000		545,000	545,000	545,000	545,000				0		545,000			0	12,801	01/01/2031

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For ei gn	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
917436 W3 7	UTAH HSG CORP REV BOND 4.6% 7/1/2034...		07/01/2018	Call 100.0000.....		915,000	915,000	915,000	915,000				0		915,000			0	28,635	07/01/2034.
92707V AL 8	VLG CMNTY FL DEV REV BOND 4% 5/1/2024.		11/01/2018	Call 100.0000.....		10,000	10,000	10,735	10,537		(65)		(65)		10,473		(473)	(473)	400	05/01/2024.
92707V AM 6	VLG CMNTY FL DEV REV BOND 4% 5/1/2025.		11/01/2018	Call 100.0000.....		15,000	15,000	16,007	15,769		(63)		(63)		15,706		(706)	(706)	500	05/01/2025.
97689Q DF 0	WISCONSIN HSG & ECONOMIC DEV A REV BOND 3.3% 9/1/2028		03/01/2018	Call 100.0000.....		580,000	580,000	580,000	580,000				0		580,000			0	9,570	09/01/2028.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					57,465,809	57,465,809	57,702,459	57,529,382	0	(240,140)	0	(240,140)	0	57,289,243	0	176,567	176,567	1,847,586	XXX
<b>Bonds - Industrial and Miscellaneous</b>																				
035242 AE 6	ANHEUSER-BUSCH INBEV SR UNSECURED 2.15% 2/1/2019		04/23/2018	Call 100.0000.....		10,000,000	10,000,000	9,960,000	9,989,678		2,943		2,943		9,992,621		7,379	7,379	156,472	02/01/2019.
281381 AA 1	EDUSA 2014-3 A ABS 1.837% 2/25/2036.....		12/26/2018	Paydown.....		601,947	601,947	590,472	591,189		10,758		10,758		601,947			0	8,056	02/25/2036.
46186U AA 0	IHSFR 2015-SFR1 A CMBS 2.0% 3/17/2032.....		05/17/2018	Paydown.....		9,470,600	9,470,600	9,488,357	9,472,619		(2,019)		(2,019)		9,470,600			0	123,243	03/17/2032.
69331C AF 5	PG&E CORP SR UNSECURED 2.4% 3/1/2019.....		04/26/2018	Call 100.0168.....		7,861,322	7,859,999	7,921,786	7,875,622		(4,549)		(4,549)		7,871,069		(11,072)	(11,072)	124,464	03/01/2019.
69339B AA 0	PHEAA 2013-1A A ABS - STUDENT LOANS 1.084% 12/25/2036		12/26/2018	Paydown.....		748,071	748,071	730,889	733,554		14,518		14,518		748,071			0	9,238	11/25/2036.
811065 AB 7	SCRIPPS NETWORKS INTERAC SR UNSECURED 2.75% 11/15/2019		04/05/2018	Tax Free Exchange.....		19,071,548	18,926,000	19,358,808	19,095,902		(24,355)		(24,355)		19,071,548			0	202,403	11/15/2019.
83149E AE 7	SLMA 2006-5 A5 ABS - STUDENT LOANS 0.992% 1/25/207		10/25/2018	Paydown.....		1,967,645	1,967,645	1,914,765	1,932,974		34,671		34,671		1,967,645			0	23,887	01/25/2027.
92343V CB 8	VERIZON COMMUNICATIONS SR UNSECURED 2.55% 6/17/2019		11/15/2018	Call 100.0000.....		10,000,000	10,000,000	10,182,900	10,057,368		(34,043)		(34,043)		10,023,325		(23,325)	(23,325)	232,333	06/17/2019.
03765D AL 4	APID 2014-18A A1R ABS - CLO 2.4325% 7/22/2026	D	10/22/2018	Call 100.0000.....		5,835,000	5,835,000	5,835,000	5,835,000				0		5,835,000			0	181,358	07/22/2026.
14308L AQ 6	CGMS 2014-3A A1AR ABS - CLO 2.46667% 7/27/2026	D	06/12/2018	Call 100.0000.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	181,979	07/27/2026.
67590L AN 8	OCT19 2014-1A AR ABS - CLO 2.25844% 4/15/2026	D	10/15/2018	Paydown.....		3,709,076	3,709,076	3,709,076	3,709,076				0		3,709,076			0	97,005	04/15/2026.
89473L AG 9	TRMPK 2015-1A AR ABS - CLO 2.251% 4/20/2027	D	11/20/2018	Call 100.0000.....		10,000,000	10,000,000	10,041,671	10,033,230		(9,792)		(9,792)		10,023,438		(23,438)	(23,438)	369,734	04/20/2027.
92857W AS 9	VODAFONE GROUP PLC SR UNSECURED 5.45% 6/10/2019	D	06/16/2018	Call 102.7240.....		15,408,600	15,000,000	17,097,050	15,657,200		(206,501)		(206,501)		15,450,700		(450,700)	(450,700)	830,975	06/10/2019.
3899999.	Total - Bonds - Industrial and Miscellaneous.....					104,673,809	104,118,338	106,830,774	104,983,412	0	(218,369)	0	(218,369)	0	104,765,040	0	(501,156)	(501,156)	2,541,147	XXX
8399997.	Total - Bonds - Part 4.....					175,139,618	174,584,147	177,580,133	175,513,538	0	(459,253)	0	(459,253)	0	175,054,283	0	(324,589)	(324,589)	4,728,733	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....					3,440,494	3,440,494	3,430,788			9,707		9,707		3,440,494				23,768	XXX
8399999.	Total - Bonds.....					178,580,112	178,024,641	181,010,921	175,513,538	0	(449,546)	0	(449,546)	0	178,494,777	0	(324,589)	(324,589)	4,752,501	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					178,580,112	XXX	181,010,921	175,513,538	0	(449,546)	0	(449,546)	0	178,494,777	0	(324,589)	(324,589)	4,752,501	XXX

E14.2

**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 Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
3128MF NA 2	FGOLD 15YR GIANT POOL FG G16485 3 % 05/01/2033	..	06/26/2018	WELLS FARGO BANK.....	12/01/2018	Paydown.....	867,435	861,234	867,435	867,435			6,201		6,201			0	7,533	1,952
3140H1 W2 2	FNMA 15YR POOL FN BJ0664 3 % 03/01/2033	..	06/08/2018	MORGAN STANLEY & CO.....	12/01/2018	Paydown.....	777,180	770,015	777,180	777,180			7,165		7,165			0	5,939	1,101
3140Q8 MP 7	FNMA 3.0% MBS 15YR POOL CA1265 2/1/2033	..	07/20/2018	CITIGROUP GLOBAL MARKETS INC.....	12/01/2018	Paydown.....	386,747	384,693	386,747	386,747			2,055		2,055			0	2,496	774
3140Q9 FJ 7	FNMA 3.50% MBS 15YR POOL CA1968 6/1/2033	..	08/10/2018	CITIGROUP GLOBAL MARKETS INC.....	12/01/2018	Paydown.....	457,422	462,639	457,422	457,422			(5,217)		(5,217)			0	2,981	667
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						2,488,784	2,478,581	2,488,784	2,488,784	0		10,204		10,204	0	0	0	18,949	4,494
<b>Bonds - Industrial and Miscellaneous</b>																				
19626N AA 1	CSH 2016-2A A CMBS 3.705% 12/17/2033	..	11/16/2018	WELLS FARGO BANK.....	12/17/2018	Paydown.....	530,248	530,745	530,248	530,248			(497)		(497)			0	1,572	157
43730W AA 4	HPA 2018-1 A ABS 2.98506% 07/17/2037	..	05/24/2018	CITIGROUP GLOBAL MARKETS INC.....	12/17/2018	Paydown.....	421,462	421,462	421,462	421,462					0			0	3,247	
3899999	Total - Bonds - Industrial and Miscellaneous						951,710	952,207	951,710	951,710	0		(497)		(497)	0	0	0	4,819	157
8399998	Total - Bonds						3,440,494	3,430,788	3,440,494	3,440,494	0		9,707		9,707	0	0	0	23,768	4,651
9999999	Total - Bonds, Preferred and Common Stocks						3,440,788	3,440,494	3,440,494	3,440,494	0		9,707		9,707	0	0	0	23,768	4,651

**SCHEDULE D - PART 6 - SECTION 1**  
Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date		
										11 Number of Shares	12 % of Outstanding	
<b>Common Stocks - U.S. Property and Casualty Insurer</b>												
03083* 10 4	Ameriprise Insurance Company.....		12504.....			.....8bi	.....NO	.....49,334,697	.....	.....	.....320,000,000	.....100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer.....							.....0	.....49,334,697	.....0	.....	XXX	XXX
<b>Common Stocks - Other Affiliates</b>												
02583@ 10 9	Ameriprise Auto and Home Insurance Agency.....					.....8biii	.....NO	.....3,682,632	.....	.....	.....	.....
1799999. Total - Common Stocks - Other Affiliates.....							.....0	.....3,682,632	.....0	.....	XXX	XXX
1899999. Total - Common Stocks.....							.....0	.....53,017,329	.....0	.....	XXX	XXX
1999999. Total - Preferred and Common Stock.....							.....0	.....53,017,329	.....0	.....	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....759,402,638.

2. Total amount of intangible assets nonadmitted \$.....0.

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**SCHEDULE D - PART 6 - SECTION 2**

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
<b>NONE</b>					



**Sch. DA - Pt. 1  
NONE**

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

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

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

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

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

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

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

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

**SCHEDULE E - PART 1 - CASH**

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
<b>Open Depositories</b>						
Wells Fargo Bank..... Minneapolis, MN 55474.....					18,031,466	XXX
Wells Fargo Bank..... Minneapolis, MN 55474.....					(66,184,066)	XXX
JP Morgan..... New York, NY 10005.....					441,332	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(47,711,269)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(47,711,269)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(47,711,269)	XXX

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

1. January.....(47,456,668)	4. April.....(35,504,231)	7. July.....(39,754,708)	10. October.....(41,930,305)
2. February.....(39,486,305)	5. May.....(39,067,349)	8. August.....(50,954,818)	11. November.....(49,174,955)
3. March.....(46,604,102)	6. June.....(47,299,422)	9. September.....(49,945,806)	12. December.....(47,711,269)

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
<b>Bonds - Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>								
	CONSOLIDATED EDISON COMPANY OF.....		12/20/2018.....		01/11/2019.....	5,595,329		5,595
	EASTMAN CHEMICAL COMPANY.....		12/07/2018.....		01/03/2019.....	11,998,156		22,996
	JM SMUCKER CO.....		12/31/2018.....		01/02/2019.....	15,498,816		1,184
	LOCKHEED MARTIN CORPORATION.....		12/14/2018.....		01/04/2019.....	9,997,580		14,496
	VODAFONE GROUP PLC.....		12/13/2018.....		01/07/2019.....	9,995,209		15,140
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					53,085,090	.0	59,411
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....					53,085,090	.0	59,411
<b>Total Bonds</b>								
7799999.	Subtotals - Issuer Obligations.....					53,085,090	.0	59,411
8399999.	Subtotals - Bonds.....					53,085,090	.0	59,411
8899999.	Total - Cash Equivalents.....					53,085,090	.0	59,411

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

1 States, Etc.	2 Type of Deposit	3 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			4 Book/Adjusting Carrying Value	5 Fair Value	6 Book/Adjusting Carrying Value	7 Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR						
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL	B...	Ins code 624-411	209,853	232,354		
11. Georgia.....GA	B...	Ins code 33-3-8 to 33-3-10			25,049	26,624
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA	B...	Ins code 175-151			100,019	102,809
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV	B...	Ins code 682B			211,949	243,946
30. New Hampshire.....NH	B...	Ins code 408-20			524,633	580,884
31. New Jersey.....NJ						
32. New Mexico.....NM	B...	Ins code 59a-5-19			314,780	348,530
33. New York.....NY						
34. North Carolina.....NC	B...	Ins code 58-5-10	317,924	365,920		
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	B...	Ins code 38.2-1045			200,391	212,992
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI	B...	Ins code 601-13	2,595,059	3,022,740		
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	3,122,836	3,621,014	1,376,821	1,515,785

**DETAILS OF WRITE-INS**

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

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