PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ending December 31, 2015

OF THE CONDITION AND AFFAIRS OF THE

OHIC Insurance Company

NAIC Group Code 0831 (current period), 0831 (prior period) NAIC Company Code 35602 Employer's ID Number 31-0926059

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile UNITED STATES OF AMERICA

Incorporated/Organized 02/09/1978 Commenced Business 03/01/1978

Statutory Home Office 155 E BROAD STREET, 10TH FLOOR (Street and Number), COLUMBUS, OH, 43215-3614 (City or Town, State, Country and Zip Code)

Main Administrative Office 185 GREENWOOD ROAD (Street and Number)

NAPA, CA, 94558 (City or Town, State, Country and Zip Code) (707)226-0100 (Area Code)(Telephone Number)

Mail Address PO BOX 2900 (Street and Number), NAPA, CA, 94558 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 185 GREENWOOD ROAD (Street and Number)

NAPA, CA, 94558 (City or Town, State, Country and Zip Code) (707)226-0100 (Area Code)(Telephone Number)

Internet Website Address www.thedoctors.com

Statutory Statement Contact DOUGLAS CHARLES WILL (Name) (707)226-0100 (Area Code)(Telephone Number)

statefilingOHIC@thedoctors.com (E-Mail Address) (707)226-0180 (Fax Number)

OFFICERS

Name	Title
RICHARD ELLIOTT ANDERSON MD	PRESIDENT, CHIEF EXECUTIVE OFFICER
DAVID ARMAND MCHALE	SECRETARY
DAVID GERARD PREIMESBERGER	TREASURER, CHIEF FINANCIAL OFFICER

OTHERS

ROBERT DAVID FRANCIS, CHIEF OPERATING OFFICER
MICHAEL YACOB, SENIOR VICE PRESIDENT
DOUGLAS WILLIAM BOLTZ, ASSISSTANT VICE PRESIDENT
DARRELL BLAIR RANUM, REGIONAL VICE PRESDIENT
DOUGLAS CHARLES WILL, VICE PRESIDENT

DIRECTORS OR TRUSTEES

RICHARD ELLIOTT ANDERSON MD
DENNIS BRYAN LAWTON PhD
DAVID GERARD PREIMESBERGER
ROBERT DAVID FRANCIS
DAVID ARMAND MCHALE

A notary public or other officer completing this certificate verifies only the identity of the individual who signed the document to which this certificate is attached, and not the truthfulness, accuracy, or validity of that document.

State of California

County of NAPA ss

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)
ROBERT DAVID FRANCIS	DAVID ARMAND MCHALE	DAVID GERARD PREIMESBERGER
(Printed Name) 1.	(Printed Name) 2.	(Printed Name) 3.
CHIEF OPERATING OFFICER	SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me this ________ day of ______________________ 2016, by Robert David Francis, proved to me on the basis of satisfactory evidence to be the person who appeared before me, and David Armand McHale, proved to me on the basis of satisfactory evidence to be the person who appeared before me, and David Gerard Preimesberger, proved to me on the basis of satisfactory evidence to be the person who appeared before me.

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

b. If no: 1. State the amendment number 0
2. Date filed
3. Number of pages attached 0

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	944,024	0.987	944,024		944,024	0.987
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	3,035,560	3.173	3,035,560		3,035,560	3.173
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	6,818,468	7.127	6,818,468		6,818,468	7.127
1.43 Revenue and assessment obligations	20,341,950	21.262	20,341,950		20,341,950	21.262
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA	1,425,320	1.490	1,425,320		1,425,320	1.490
1.512 Issued or Guaranteed by FNMA and FHLMC	4,583,999	4.791	4,583,999		4,583,999	4.791
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	10,189,116	10.650	10,189,116		10,189,116	10.650
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	105,413	0.110	105,413		105,413	0.110
1.523 All other	2,916,574	3.048	2,916,574		2,916,574	3.048
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	36,347,743	37.991	36,347,743		36,347,743	37.991
2.2 Unaffiliated Non-U.S. securities (including Canada)	5,949,394	6.218	5,949,394		5,949,394	6.218
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated						
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including $...............0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $...............0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities	150,000	0.157	150,000		150,000	0.157
9. Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments	2,866,700	2.996	2,866,700		2,866,700	2.996
11. Other invested assets						
12. TOTAL Invested assets	95,674,261	100.000	95,674,261		95,674,261	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 TOTALS, Part 1, Column 13		
	3.2 TOTALS, Part 3, Column 11		
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		
	6.1 TOTALS, Part 1, Column 15		
	6.2 TOTALS, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 TOTALS, Part 1, Column 12		
	7.2 TOTALS, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 TOTALS, Part 1, Column 11		
	8.2 TOTALS, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Lines 9 minus 10)		

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 TOTALS, Part 1, Column 12		
	3.2 TOTALS, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 TOTALS, Part 1, Column 9		
	5.2 TOTALS, Part 3, Column 8		
6.	TOTAL gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Col		
8.	Deduct amortization of premium and mortgage inte		
9.	TOTAL foreign exchange change in book value/rec d interest		
	9.1 TOTALS, Part 1, Column 13		
	9.2 TOTALS, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 TOTALS, Part 1, Column 11		
	10.2 TOTALS, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	TOTAL valuation allowance		
13.	Subtotal (Lines 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

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)		
3.	Capitalized deferred interest and other:		
	3.1 TOTALS, Part 1, Column 16		
	3.2 TOTALS, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 TOTALS, Part 1, Column 13		
	5.2 TOTALS, Part 3, Column 9		
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Col		
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		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 TOTALS, Part 1, Column 15		
	10.2 TOTALS, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		95,727,147
2.	Cost of bonds and stocks acquired, Part 3, Column 7		12,846,583
3.	Accrual of Discount		18,626
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		251,242
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		15,724,222
7.	Deduct amortization of premium		461,815
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		
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		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		92,657,561
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		92,657,561

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	3,656,850	3,818,218	3,734,988	3,547,103
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	3,656,850	3,818,218	3,734,988	3,547,103
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS	3,035,560	3,223,320	3,186,970	3,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS	6,818,468	7,187,885	7,056,304	6,765,000
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	33,827,559	35,832,503	34,593,695	32,585,481
	8.	United States	39,369,730	39,437,637	39,568,788	39,065,643
Industrial and Miscellaneous and	9.	Canada	548,783	524,011	574,950	500,000
Hybrid Securities (unaffiliated)	10.	Other Countries	5,400,611	5,354,580	5,394,680	5,410,000
	11.	TOTALS	45,319,124	45,316,228	45,538,418	44,975,643
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	92,657,561	95,378,154	94,110,375	90,873,227
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	TOTALS				
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks				
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	TOTALS				
Parent, Subsidiaries and Affiliates	24.	TOTALS				
	25.	TOTAL Common Stocks				
	26.	TOTAL Stocks				
	27.	TOTAL Bonds and Stocks	92,657,561	95,378,154	94,110,375	

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 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	723,591	2,034,364	355,147	532,406	36,341	3,681,849	3.94	2,870,772	2.99	3,681,849	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 TOTALS	723,591	2,034,364	355,147	532,406	36,341	3,681,849	3.94	2,870,772	2.99	3,681,849	
2. All Other Governments											
2.1 NAIC 1											
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 TOTALS											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	1,003,727	2,031,833				3,035,560	3.25	3,057,310	3.18	3,035,560	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 TOTALS	1,003,727	2,031,833				3,035,560	3.25	3,057,310	3.18	3,035,560	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed											
4.1 NAIC 1		6,549,160		269,308		6,818,468	7.29	7,854,501	8.18	6,818,468	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 TOTALS		6,549,160		269,308		6,818,468	7.29	7,854,501	8.18	6,818,468	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 NAIC 1	3,492,527	18,920,486	8,314,463	2,955,802	144,281	33,827,559	36.18	35,724,134	37.19	33,827,559	
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 TOTALS	3,492,527	18,920,486	8,314,463	2,955,802	144,281	33,827,559	36.18	35,724,134	37.19	33,827,559	

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 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1	2,130,256	15,215,363	6,581,970	7,325	4,134,725	28,069,639	30.03	29,901,030	31.12	24,350,530	3,719,109
6.2 NAIC 2	199,964	7,067,088	7,615,720	1,659,845	1,060,446	17,603,063	18.83	16,188,645	16.85	15,480,595	2,122,468
6.3 NAIC 3											
6.4 NAIC 4				450,599		450,599	0.48	473,267	0.49	450,599	
6.5 NAIC 5											
6.6 NAIC 6											
6.7 TOTALS	2,330,220	22,282,451	14,197,690	2,117,769	5,195,171	46,123,301	49.34	46,562,942	48.47	40,281,724	5,841,577
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 TOTALS											

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 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 7,350,101	44,751,206	15,251,580	3,764,841	4,315,347	75,433,075	80.69	XXX	XXX	71,713,966	3,719,109
9.2 NAIC 2	(d) 199,964	7,067,088	7,615,720	1,659,845	1,060,446	17,603,063	18.83	XXX	XXX	15,480,595	2,122,468
9.3 NAIC 3	(d)							XXX	XXX		
9.4 NAIC 4	(d)			450,599		450,599	0.48	XXX	XXX	450,599	
9.5 NAIC 5	(d)					(c)		XXX	XXX		
9.6 NAIC 6	(d)					(c)		XXX	XXX		
9.7 TOTALS	7,550,065	51,818,294	22,867,300	5,875,285	5,375,793	(b) 93,486,737	100.00	XXX	XXX	87,645,160	5,841,577
9.8 Line 9.7 as a % of Column 6	8.08	55.43	24.46	6.28	5.75	100.00	XXX	XXX	XXX	93.75	6.25
10. Total Bonds Prior Year											
10.1 NAIC 1	7,904,125	37,071,602	23,287,060	7,862,689	3,282,272	XXX	XXX	79,407,748	82.66	76,493,098	2,914,650
10.2 NAIC 2		5,577,913	8,632,904	1,220,736	757,091	XXX	XXX	16,188,644	16.85	15,029,339	1,159,305
10.3 NAIC 3						XXX	XXX				
10.4 NAIC 4				473,267		XXX	XXX	473,267	0.49	473,267	
10.5 NAIC 5						XXX	XXX	(c)			
10.6 NAIC 6						XXX	XXX	(c)			
10.7 TOTALS	7,904,125	42,649,515	31,919,964	9,556,692	4,039,363	XXX	XXX	(b) 96,069,659	100.00	91,995,704	4,073,955
10.8 Line 10.7 as a % of Col. 8	8.23	44.39	33.23	9.95	4.20	XXX	XXX	100.00	XXX	95.76	4.24
11. Total Publicly Traded Bonds											
11.1 NAIC 1	5,352,920	43,029,278	15,251,580	3,764,841	4,315,347	71,713,966	76.71	76,493,098	79.62	71,713,966	XXX
11.2 NAIC 2	199,964	7,067,088	5,493,252	1,659,845	1,060,446	15,480,595	16.56	15,029,339	15.64	15,480,595	XXX
11.3 NAIC 3											XXX
11.4 NAIC 4				450,599		450,599	0.48	473,267	0.49	450,599	XXX
11.5 NAIC 5											XXX
11.6 NAIC 6											XXX
11.7 TOTALS	5,552,884	50,096,366	20,744,832	5,875,285	5,375,793	87,645,160	93.75	91,995,704	95.76	87,645,160	XXX
11.8 Line 11.7 as a % of Col. 6	6.34	57.16	23.67	6.70	6.13	100.00	XXX	XXX	XXX	100.00	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	5.94	53.59	22.19	6.28	5.75	93.75	XXX	XXX	XXX	93.75	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	1,997,181	1,721,928				3,719,109	3.98	2,914,650	3.03	XXX	3,719,109
12.2 NAIC 2			2,122,468			2,122,468	2.27	1,159,305	1.21	XXX	2,122,468
12.3 NAIC 3										XXX	
12.4 NAIC 4										XXX	
12.5 NAIC 5										XXX	
12.6 NAIC 6										XXX	
12.7 TOTALS	1,997,181	1,721,928	2,122,468			5,841,577	6.25	4,073,955	4.24	XXX	5,841,577
12.8 Line 12.7 as a % of Col. 6	34.19	29.48	36.33			100.00	XXX	XXX	XXX	XXX	100.00
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	2.14	1.84	2.27			6.25	XXX	XXX	XXX	XXX	6.25

(a) Includes $.......5,841,577 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $...............0 current year, $...............0 prior year of bonds with Z designations and $...............0 current year, $...............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 is under regulatory review.
(c) Includes $...............0 current year, $...............0 prior year of bonds with 5* designations and $...............0 current year, $...............0 prior year of bonds with 6* designations. "5*" 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 non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.........804,176; NAIC 2 $...............0; NAIC 3 $...............0; NAIC 4 $...............0; NAIC 5 $...............0; NAIC 6 $...............0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	25,001	652,187		291,836		969,024	1.04	969,589	1.01	969,024	
1.2 Residential Mortgage-Backed Securities	698,590	1,382,177	355,147	240,570	36,341	2,712,825	2.90	1,901,183	1.98	2,712,825	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 TOTALS	723,591	2,034,364	355,147	532,406	36,341	3,681,849	3.94	2,870,772	2.99	3,681,849	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 TOTALS											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	1,003,727	2,031,833				3,035,560	3.25	3,057,310	3.18	3,035,560	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 TOTALS	1,003,727	2,031,833				3,035,560	3.25	3,057,310	3.18	3,035,560	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		6,549,160		269,308		6,818,468	7.29	7,854,501	8.18	6,818,468	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 TOTALS		6,549,160		269,308		6,818,468	7.29	7,854,501	8.18	6,818,468	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations	1,009,743	12,442,072	4,946,610	1,943,525		20,341,950	21.76	22,503,590	23.42	20,341,950	
5.2 Residential Mortgage-Backed Securities	2,482,784	6,478,414	3,367,853	1,012,277	144,281	13,485,609	14.43	13,220,544	13.76	13,485,609	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 TOTALS	3,492,527	18,920,486	8,314,463	2,955,802	144,281	33,827,559	36.18	35,724,134	37.19	33,827,559	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	1,854,078	19,369,803	13,284,649	1,659,845	5,195,171	41,363,546	44.25	40,899,820	42.57	36,772,320	4,591,226
6.2 Residential Mortgage-Backed Securities	22,658	52,567	22,863	7,325		105,413	0.11	129,780	0.14	105,413	
6.3 Commercial Mortgage-Backed Securities	73,598	1,952,798	890,178			2,916,574	3.12	3,228,609	3.36	2,916,574	
6.4 Other Loan-Backed and Structured Securities	379,886	907,283		450,599		1,737,768	1.86	2,304,733	2.40	487,417	1,250,351
6.5 TOTALS	2,330,220	22,282,451	14,197,690	2,117,769	5,195,171	46,123,301	49.34	46,562,942	48.47	40,281,724	5,841,577
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 TOTALS											

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 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	3,892,549	41,045,055	18,231,259	4,164,514	5,195,171	72,528,548	77.58	XXX	XXX	67,937,322	4,591,226
9.2 Residential Mortgage-Backed Securities	3,204,032	7,913,158	3,745,863	1,260,172	180,622	16,303,847	17.44	XXX	XXX	16,303,847	
9.3 Commercial Mortgage-Backed Securities	73,598	1,952,798	890,178			2,916,574	3.12	XXX	XXX	2,916,574	
9.4 Other Loan-Backed and Structured Securities	379,886	907,283		450,599		1,737,768	1.86	XXX	XXX	487,417	1,250,351
9.5 TOTALS	7,550,065	51,818,294	22,867,300	5,875,285	5,375,793	93,486,737	100.00	XXX	XXX	87,645,160	5,841,577
9.6 Line 9.5 as a % of Col. 6	8.08	55.43	24.46	6.28	5.75	100.00	XXX	XXX	XXX	93.75	6.25
10. Total Bonds Prior Year											
10.1 Issuer Obligations	3,033,843	33,681,580	26,230,419	8,321,562	4,017,406	XXX	XXX	75,284,810	78.36	72,461,316	2,823,494
10.2 Residential Mortgage-Backed Securities	3,171,547	7,958,762	3,337,380	761,863	21,957	XXX	XXX	15,251,509	15.88	15,251,509	
10.3 Commercial Mortgage-Backed Securities	876,443		2,352,165			XXX	XXX	3,228,608	3.36	3,228,608	
10.4 Other Loan-Backed and Structured Securities	822,292	1,009,173		473,267		XXX	XXX	2,304,732	2.40	1,054,271	1,250,461
10.5 TOTALS	7,904,125	42,649,515	31,919,964	9,556,692	4,039,363	XXX	XXX	96,069,659	100.00	91,995,704	4,073,955
10.6 Line 10.5 as a % of Col. 8	8.23	44.39	33.23	9.95	4.20	XXX	XXX	100.00	XXX	95.76	4.24
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	2,238,435	40,230,411	16,108,791	4,164,515	5,195,170	67,937,322	72.67	72,461,316	75.43	67,937,322	XXX
11.2 Residential Mortgage-Backed Securities	3,204,033	7,913,157	3,745,863	1,260,171	180,623	16,303,847	17.44	15,251,509	15.88	16,303,847	XXX
11.3 Commercial Mortgage-Backed Securities	73,598	1,952,798	890,178			2,916,574	3.12	3,228,608	3.36	2,916,574	XXX
11.4 Other Loan-Backed and Structured Securities	36,818			450,599		487,417	0.52	1,054,271	1.10	487,417	XXX
11.5 TOTALS	5,552,884	50,096,366	20,744,832	5,875,285	5,375,793	87,645,160	93.75	91,995,704	95.76	87,645,160	XXX
11.6 Line 11.5 as a % of Col. 6	6.34	57.16	23.67	6.70	6.13	100.00	XXX	XXX	XXX	100.00	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	5.94	53.59	22.19	6.28	5.75	93.75	XXX	XXX	XXX	93.75	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	1,654,113	814,645	2,122,468			4,591,226	4.91	2,823,494	2.94	XXX	4,591,226
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities	343,068	907,283				1,250,351	1.34	1,250,461	1.30	XXX	1,250,351
12.5 TOTALS	1,997,181	1,721,928	2,122,468			5,841,577	6.25	4,073,955	4.24	XXX	5,841,577
12.6 Line 12.5 as a % of Col. 6	34.19	29.48	36.33			100.00	XXX	XXX	XXX	XXX	100.00
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	2.14	1.84	2.27			6.25	XXX	XXX	XXX	XXX	6.25

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year	342,511	342,511			
2.	Cost of short-term investments acquired	5,180,486	5,180,486			
3.	Accrual of discount	4,092	4,092			
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals	14	14			
6.	Deduct consideration received on disposals	4,697,927	4,697,927			
7.	Deduct amortization of premium					
8.	TOTAL foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other-than-temporary impairment recognized					
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	829,176	829,176			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	829,176	829,176			

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

E01 Schedule A - Part 1 Real Estate Owned . . . . NONE

E02 Schedule A - Part 2 Real Estate Acquired . . . . NONE

E03 Schedule A - Part 3 Real Estate Disposed . . . . NONE

E04 Schedule B Part 1 - Mortgage Loans Owned . . . . NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired . . . . NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed . . . . NONE

E07 Schedule BA Part 1 - Long-Term Invested Assets Owned . . . . NONE

E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired . . . . NONE

E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed . . . . 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	FOREIGN	Bond CHAR	NAIC Desig-nation	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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912810FP8	UNITED STATES TREAS BDS	SD			1	288,375	135.6060	406,817	300,000	291,837		335			5.375	5.725	FA	6,091	16,119	06/05/2001	02/15/2031
912828G95	UNITED STATES TREAS NTS	SD			1	502,287	100.0040	500,020	500,000	501,921		(366)			1.625	1.531	JD	4,085	4,063	03/18/2015	12/31/2019
912828WC0	UNITED STATES TREAS NTS				1	150,270	99.8440	149,765	150,000	150,266		(3)			1.750	1.719	AO	447		12/10/2015	10/31/2020
0199999 Subtotal - U.S. Governments - Issuer Obligations						940,932	XXX	1,056,602	950,000	944,024		(34)			XXX	XXX	XXX	10,623	20,182	XXX	XXX
U.S. Governments - Residential Mortgage-Backed Securities																					
36296KMW9	GNMA #693473			2	1	65,279	111.4450	72,343	64,914	65,526		78			5.500	5.278	MON	298	3,593	11/20/2008	06/15/2038
3622A2AD4	GNMA PASS-THRU M PLATINUM 30YR			2	1	1,130,037	104.5620	1,119,412	1,070,571	1,130,999		961			3.500	2.461	MON	3,123	6,290	10/27/2015	06/20/2042
36207JZR7	GNMA PASS-THRU X SINGLE FAMILY			2	1	12,515	111.1540	13,746	12,366	12,372		(3)			7.000	7.109	MON	72	868	05/01/1998	05/15/2028
36208WCM3	GNMA PASS-THRU X SINGLE FAMILY			2	1	30,299	114.4130	34,720	30,346	30,289		(8)			6.500	6.665	MON	164	1,976	07/01/1998	07/15/2028
36209NCP5	GNMA PASS-THRU X SINGLE FAMILY			2	1	8,844	110.6600	9,671	8,739	8,750		(4)			7.000	7.077	MON	51	613	05/01/1998	05/15/2028
36295QVU1	GNMA PASS-THRU X SINGLE FAMILY			2	1	76,112	113.0770	85,384	75,510	76,580		235			6.000	5.726	MON	378	4,566	06/25/2008	11/15/2037
36295XZZ1	GNMA PASS-THRU X SINGLE FAMILY			2	1	65,092	113.9470	73,425	64,438	65,379		131			6.000	5.629	MON	322	3,901	07/29/2008	02/15/2038
36296GRY9	GNMA PASS-THRU X SINGLE FAMILY			2	1	33,953	112.1770	37,641	33,555	35,425		1,249			6.000	5.465	MON	168	2,108	06/20/2008	06/15/2038
38377QQB6	GNMA REMIC TRUST 2011-29			2	1	1,371,925	106.3570	1,315,274	1,236,664	1,287,506		(40,669)			4.500	1.961	MON	4,637	55,809	09/29/2011	05/20/2040
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						2,794,056	XXX	2,761,616	2,597,103	2,712,826		(38,030)			XXX	XXX	XXX	9,213	79,724	XXX	XXX
0599999 Subtotal - U.S. Governments						3,734,988	XXX	3,818,218	3,547,103	3,656,850		(38,064)			XXX	XXX	XXX	19,836	99,906	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
011770T20	ALASKA ST GO BDS			1	1FE	1,057,680	113.5380	1,135,380	1,000,000	1,022,949		(5,803)			5.000	4.348	FA	20,833	50,000	04/02/2009	08/01/2025
25476FDB1	DISTRICT COLUMBIA	SD			1FE	1,067,830	101.8780	1,018,780	1,000,000	1,003,727		(8,677)			5.000	4.132	JD	4,167	50,000	06/01/2007	06/01/2016
677520WC8	OHIO ST	SD		1	1FE	1,061,460	106.9160	1,069,160	1,000,000	1,008,884		(7,271)			5.000	4.257	MS	16,667	50,000	06/13/2007	09/01/2017
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						3,186,970	XXX	3,223,320	3,000,000	3,035,560		(21,751)			XXX	XXX	XXX	41,667	150,000	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						3,186,970	XXX	3,223,320	3,000,000	3,035,560		(21,751)			XXX	XXX	XXX	41,667	150,000	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
033161VH0	ANCHORAGE AK			1	1FE	1,560,940	106.7320	1,600,980	1,500,000	1,513,106		(7,855)			5.000	4.474	FA	31,250	75,000	09/23/2009	08/01/2027
213489CN5	COOK CNTY IL SCH DIST NO 036			1	1FE	1,065,330	105.4340	1,054,340	1,000,000	1,011,033		(7,403)			5.000	4.234	JD	4,167	50,000	06/06/2007	12/01/2018
586145SR6	MEMPHIS TN	SD			1FE	1,077,140	105.3080	1,053,080	1,000,000	1,011,596		(8,860)			5.000	4.081	AO	12,500	50,000	05/31/2007	04/01/2017
667027N51	NORTHSIDE TX INDPT SCH DIST			1	1FE	1,000,000	108.5970	1,085,970	1,000,000	1,000,000					5.000	5.063	FA	18,889	50,000	06/27/2008	08/15/2038
721799ZU1	PIMA CNTY ARIZ UNI SCH DIST NO SCH				1FE	270,554	106.3000	281,695	265,000	269,308		(275)			5.000	4.872	JJ	6,625	13,250	01/11/2011	07/01/2027
866854HQ8	SUN PRAIRIE WI AREA SCH DIST			1	1FE	1,034,360	105.0700	1,050,700	1,000,000	1,005,059		(4,125)			5.000	4.602	MS	16,667	50,000	08/14/2007	03/01/2025
984674FX4	YAMHILL CNTY OR SCH DIST NO 040			1	1FE	1,047,980	106.1120	1,061,120	1,000,000	1,008,366		(5,446)			5.000	4.449	JD	2,222	50,000	06/15/2007	06/15/2019
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						7,056,304	XXX	7,187,885	6,765,000	6,818,468		(33,964)			XXX	XXX	XXX	92,320	338,250	XXX	XXX
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						7,056,304	XXX	7,187,885	6,765,000	6,818,468		(33,964)			XXX	XXX	XXX	92,320	338,250	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
052414LZ0	AUSTIN TEX ELEC UTIL SYS REV REF			1	1FE	1,020,190	108.9760	1,089,760	1,000,000	1,010,660		(1,904)			5.000	4.809	MN	6,389	50,000	06/11/2010	11/15/2040
13033LJG3	CALIFORNIA HEALTH FACS FING AU REF			1	1FE	1,028,230	114.4240	1,144,240	1,000,000	1,014,946		(2,658)			5.250	4.961	MN	6,708	52,500	06/07/2010	11/15/2031
1307955E3	CALIFORNIA STATEWIDE CMNTYS DE			1	1FE	1,847,544	112.3220	1,988,099	1,770,000	1,822,434		(7,128)			5.000	4.501	AO	22,125	88,500	04/05/2012	04/01/2042
235036H86	DALLAS FORT WORTH TEX INTL ARP			1	1FE	1,641,412	111.5290	1,689,664	1,515,000	1,610,894		(12,010)			5.000	3.973	MN	12,625	75,750	05/17/2013	11/01/2044
254839Y80	DISTRICT COLUMBIA ASSN AMERN MED C			1	1FE	1,030,810	106.7310	1,067,310	1,000,000	1,006,031		(3,499)			5.000	4.663	FA	18,889	50,000	08/29/2007	02/15/2021
254845GB0	DISTRICT COLUMBIA WTR & SWR AU SR			1	1FE	1,046,420	110.8830	1,108,830	1,000,000	1,015,860		(5,317)			5.000	4.429	AO	12,500	50,000	07/20/2009	10/01/2024
575579KZ9	MASSACHUSETTS BAY TRANS AUTH				1FE	2,009,303	132.7650	2,369,855	1,785,000	1,943,525		(9,232)			5.500	4.612	JJ	49,088	98,175	08/10/2007	07/01/2028
57563CCK6	MASSACHUSETTS DEPT TRANSN MET REV			1	1FE	1,041,730	113.2860	1,132,860	1,000,000	1,019,524		(4,366)			5.000	4.511	JJ	25,000	50,000	05/19/2010	01/01/2027
59259YE54	METROPOLITAN TRANSN AUTH N Y R			1	1FE	477,756	112.2720	499,610	445,000	470,484		(2,906)			5.000	4.134	MN	2,843	22,250	05/31/2013	11/15/2042
64986AYH8	NEW YORK ST ENVIRONMENTAL FACS WTR			1	1FE	1,035,260	107.7590	1,077,590	1,000,000	1,011,471		(4,323)			5.000	4.552	JD	2,222	50,000	11/06/2009	06/15/2037
67755CNH8	OHIO ST BLDG AUTH				1FE	1,102,420	111.2400	1,112,400	1,000,000	1,029,366		(9,885)			5.250	4.152	AO	13,125	52,500	05/24/2007	10/01/2018
678657HS9	OKLAHOMA CITY OKLA WTR UTILS T REV			1	1FE	1,199,472	110.9800	1,254,074	1,130,000	1,158,207		(7,330)			5.000	4.270	JJ	28,250	56,500	09/25/2009	07/01/2039
6817934P7	OMAHA PUB PWR DIST NEB ELEC RE ELE			1	1FE	1,026,774	108.9490	1,073,148	985,000	1,001,527		(4,903)			5.000	4.460	FA	20,521	49,250	04/23/2010	02/01/2039
686543RZ4	ORLANDO & ORANGE CNTY EXPWY AU REV			1	1FE	1,022,110	113.4080	1,134,080	1,000,000	1,011,197		(2,185)			5.000	4.777	JJ	25,000	50,000	06/17/2010	07/01/2027
759911PH7	REGIONAL TRANSN AUTH IL				1FE	1,147,800	102.7730	1,027,730	1,000,000	1,009,742		(18,880)			6.250	4.305	JJ	31,250	62,500	06/19/2007	07/01/2016
797669TV0	SAN FRANCISCO CALIF BAY AREA R SAL			1	1FE	1,140,550	115.6950	1,156,950	1,000,000	1,068,276		(13,834)			5.000	3.381	JJ	25,000	50,000	05/12/2010	07/01/2021
88283KAB4	TEXAS TRANSN COMMN CENT TEX TP			1	1FE	1,056,460	108.9630	1,089,630	1,000,000	1,042,798		(5,487)			5.000	4.297	FA	18,889	50,000	06/05/2013	08/15/2041
917565HP1	UTAH TRAN AUTH SALES TAX REV SAL			1	1FE	1,136,737	110.3280	1,186,027	1,075,000	1,095,008		(7,549)			5.250	4.491	JD	2,508	56,438	10/28/2009	06/15/2038
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						21,010,978	XXX	22,201,857	19,705,000	20,341,950		(123,396)			XXX	XXX	XXX	322,932	1,014,363	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 FOREIGN	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
31288AV93	FHLMC C72440			2	1	252,706	114.2210	280,908	245,934	250,061		138			6.000	5.556	MON	1,230	14,876	11/05/2002	10/01/2032
3128PST49	FHLMC PC GOLD 15 YR			2	1	830,489	105.1270	857,659	815,829	826,476		(335)			3.500	3.079	MON	2,380	28,778	12/01/2010	10/01/2025
3132QREV8	FHLMC PC GOLD PC 30YR			2	1	1,084,954	103.2580	1,090,151	1,055,756	1,087,406		2,452			3.500	3.134	MON	3,079	12,328	07/14/2015	07/01/2045
3137ADCQ8	FHLMC REMIC SERIES 3896			2	1	1,288,430	105.3390	1,308,159	1,241,860	1,280,259		2,904			4.000	2.907	MON	4,140	50,116	07/10/2013	03/15/2040
3137ARXS0	FHLMC REMIC SERIES 4073			2	1	720,380	106.1400	692,345	652,297	703,638		(3,448)			4.000	1.987	MON	2,174	26,240	07/12/2012	07/15/2041
3137ASBP8	FHLMC REMIC SERIES 4077			2	1	671,239	104.7370	651,432	621,968	655,950		(1,458)			3.500	1.746	MON	1,814	21,890	07/16/2012	11/15/2041
3137B1RP9	FHLMC REMIC SERIES 4189			2	1	812,201	104.7640	781,309	745,780	804,279		(1,957)			3.500	2.037	MON	2,175	26,198	04/09/2013	11/15/2042
31383SSP6	FNMA #511826			2	1	1,004	100.2970	987	984	982		(2)			6.000	5.527	MON	5	63	09/25/2001	07/01/2016
31384VV33	FNMA #535334			2	1	26,835	113.3370	29,439	25,975	26,555		(40)			7.500	6.828	MON	162	1,985	01/14/2002	06/01/2030
31385JEL8	FNMA #545639			2	1	72,481	116.4390	81,666	70,136	71,773		(123)			6.500	5.912	MON	380	4,587	08/02/2002	04/01/2032
31385JEM6	FNMA #545640			2	1	171,293	119.5520	195,120	163,209	169,054		186			7.000	6.126	MON	952	11,506	10/07/2002	04/01/2032
31386TM51	FNMA #572880			2	1	150	100.2200	150	150	150					5.500	5.493	MON	1	10	10/11/2001	04/01/2016
31388NGU4	FNMA #609611			2	1	5,619	101.0890	5,660	5,599	5,583		(4)			5.500	5.463	MON	26	323	11/01/2001	11/01/2016
31388TFK4	FNMA #614070			2	1	1,280	100.9430	1,273	1,261	1,259		(2)			5.500	5.143	MON	6	72	11/07/2001	11/01/2016
31388UF70	FNMA #614990			2	1	6,723	101.3650	6,712	6,621	6,611		(12)			6.000	5.631	MON	33	414	01/11/2002	12/01/2016
31391SM64	FNMA #675481			2	1	6,607	105.4350	6,743	6,396	6,552		(1)			2.894	2.266	MON	15	203	02/25/2003	02/01/2033
31400WSW1	FNMA #699933			2	1	413,371	111.3470	456,993	410,421	414,554		76			5.500	5.210	MON	1,881	22,970	09/13/2005	04/01/2033
31406UK31	FNMA #820314			2	1	95,235	110.2240	106,621	96,732	95,535		39			5.000	5.415	MON	403	4,842	08/03/2005	08/01/2035
31411W4N4	FNMA #917129			2	1	90,718	113.1470	104,208	92,099	91,077		91			6.000	6.443	MON	461	5,576	07/09/2007	06/01/2037
31414SYU1	FNMA #975123			2	1	17,688	111.6600	19,806	17,738	17,690		(4)			5.500	5.605	MON	81	987	09/05/2008	05/01/2038
31371KZA2	FNMA PASS-THRU LNG 30 YEAR			2	1	193,940	112.4960	202,570	180,069	197,998		(153)			5.500	2.641	MON	825	10,017	12/02/2010	02/01/2033
3138ARG99	FNMA PASS-THRU LNG 30 YEAR			2	1	1,121,095	108.0030	1,111,794	1,029,413	1,131,340		9,939			4.500	2.334	MON	3,860	47,230	12/08/2014	09/01/2041
3138X5JQ1	FNMA PASS-THRU LNG 30 YEAR			2	1	183,410	109.3980	189,723	173,425	183,343		638			4.500	3.396	MON	650	7,891	09/11/2013	09/01/2043
31394AP26	FNMA REMIC TRUST 2004-76			2	1	130,876	102.5060	126,116	123,032	125,656		(841)			4.000	2.069	MON	410	5,036	07/15/2010	10/25/2019
3136A2QP1	FNMA REMIC TRUST 2011-132			2	1	353,088	104.2900	341,254	327,217	342,469		(1,198)			4.500	2.141	MON	1,227	14,977	11/01/2011	08/25/2039
3136ADLC1	FNMA REMIC TRUST 2013-29			2	1	1,361,111	104.6040	1,325,313	1,266,979	1,346,877		(2,137)			3.500	1.825	MON	3,695	44,674	03/11/2013	01/25/2043
3136AE2C0	FNMA REMIC TRUST 2013-70			2	1	1,631,734	104.1280	1,611,942	1,548,042	1,604,235		(4,817)			3.500	2.270	MON	4,515	54,527	06/05/2013	10/25/2037
3136AQKK5	FNMA REMIC TRUST 2015-83			2	1	2,038,060	104.5530	2,044,593	1,955,559	2,038,247		188			3.500	2.469	MON	5,703		12/30/2015	04/25/2042
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						13,582,717	XXX	13,630,646	12,880,481	13,485,609		119			XXX	XXX	XXX	42,283	418,316	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						34,593,695	XXX	35,832,503	32,585,481	33,827,559		(123,277)			XXX	XXX	XXX	365,215	1,432,679	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
02581FYE3	AMERICAN EXPRESS CENTURION MTN				1FE	627,293	107.1140	621,262	580,000	592,352		(6,819)			6.000	4.738	MS	10,440	34,800	04/20/2010	09/13/2017
031162BM1	AMGEN INC SR NT 3.875%21			1	2FE	541,795	104.1880	520,938	500,000	527,589		(4,258)			3.875	2.868	MN	2,476	19,375	07/18/2012	11/15/2021
03761UAG1	APOLLO INVT CORP			1	2FE	1,416,315	96.4020	1,378,547	1,430,000	1,417,215		900			5.250	5.447	MS	24,608	37,538	02/24/2015	03/03/2025
039483BC5	ARCHER DANIELS MIDLAND CO			1	1FE	513,410	120.2770	601,385	500,000	512,459		(223)			5.765	5.657	MS	9,608	28,825	04/14/2011	03/01/2041
059165EF3	BALTIMORE GAS & ELEC CO			1	1FE	1,199,428	101.2190	1,214,629	1,200,000	1,199,556		51			3.350	3.384	JJ	20,100	40,200	06/12/2013	07/01/2023
06051GEX3	BANK AMER CORP				2FE	1,754,883	100.3260	1,755,703	1,750,000	1,753,041		(951)			2.600	2.556	JJ	20,981	45,500	01/15/2014	01/15/2019
05531FAN3	BB&T CORPORATION			1	1FE	1,028,496	100.5690	1,035,856	1,030,000	1,029,241		297			2.050	2.092	JD	704	21,115	06/14/2013	06/19/2018
084664BE0	BERKSHIRE HATHAWAY FIN			1	1FE	249,651	108.5410	271,353	250,000	249,896		40			5.400	5.492	MN	1,725	13,500	12/01/2008	05/15/2018
097023AZ8	BOEING CO			1	1FE	520,345	111.3720	556,858	500,000	509,195		(1,993)			4.875	4.431	FA	9,208	24,375	10/01/2009	02/15/2020
12189TBC7	BURLINGTON NORTHN SANTA FE CP			1	1FE	510,220	108.1480	540,740	500,000	504,368		(1,048)			4.700	4.494	AO	5,875	23,500	10/01/2009	10/01/2019
12189LAE1	BURLINGTON NORTHN SANTA FE CP SR			1	1FE	249,220	108.7170	271,792	250,000	249,275		13			5.400	5.495	JD	1,125	13,500	05/16/2011	06/01/2041
14149YAU2	CARDINAL HEALTH INC			1	2FE	339,425	100.2910	340,991	340,000	339,830		114			1.900	1.944	JD	287	6,460	05/16/2012	06/15/2017
144141CZ9	CAROLINA PWR & LT CO			1	1FE	269,955	109.8500	274,624	250,000	257,367		(2,225)			5.300	4.301	JJ	6,110	13,250	09/10/2009	01/15/2019
149123CD1	CATERPILLAR INC DEL			1	1FE	1,241,225	96.5710	1,207,139	1,250,000	1,241,471		150			4.300	4.389	MN	6,868	53,750	05/05/2014	05/15/2044
20030NBA8	COMCAST CORP NEW			1	1FE	249,748	111.7330	279,332	250,000	249,879		25			5.150	5.230	MS	4,292	12,875	03/01/2010	03/01/2020
20825CAR5	CONOCOPHILLIPS			1	1FE	752,603	108.2360	811,772	750,000	750,963		(278)			5.750	5.785	FA	17,969	43,125	01/30/2009	02/01/2019
224044BW6	COX COMMUNICATIONS INC NEW 144A			1	2FE	159,754	90.8710	145,394	160,000	159,821		23			3.250	3.295	JD	231	5,200	11/26/2012	12/15/2022
126408GJ6	CSX CORP			1	2FE	528,760	105.1840	525,919	500,000	506,182		(4,390)			5.600	4.688	MN	4,667	28,000	04/14/2010	05/01/2017
25179MAH6	DEVON ENERGY CORP NEW			1	2FE	687,218	103.0300	633,635	615,000	642,976		(8,378)			6.300	4.732	JJ	17,866	38,745	04/06/2010	01/15/2019
25459HBH7	DIRECTV HLDGS LLC / DIRECTV			1	2FE	634,413	99.6020	637,455	640,000	637,663		1,113			1.750	1.943	JJ	5,164	11,200	01/10/2013	01/15/2018
25470DAD1	DISCOVERY COMMUNICATIONS LLC			1	2FE	258,130	99.4880	248,720	250,000	257,571		(132)			6.350	6.203	JD	1,323	15,875	04/14/2011	06/01/2040
260543CK7	DOW CHEM CO			1	2FE	1,220,450	90.2520	1,128,149	1,250,000	1,221,689		953			4.250	4.478	AO	13,281	55,339	09/09/2014	10/01/2034
260543CH4	DOW CHEM CO SR NT			1	2FE	736,995	95.7320	717,987	750,000	740,647		1,199			3.000	3.229	MN	2,875	22,500	11/06/2012	11/15/2022
263534CK3	DU PONT E I DE NEMOURS & CO			1	1FE	829,710	95.0220	788,685	830,000	829,785		27			2.800	2.824	FA	8,780	23,240	02/12/2013	02/15/2023
26442CAD6	DUKE ENERGY CAROLINAS LLC			1	1FE	516,050	107.1800	535,899	500,000	504,831		(1,955)			5.100	4.704	AO	5,383	25,500	07/06/2009	04/15/2018
291011AW4	EMERSON ELECTRIC CO			1	1FE	507,970	106.5990	532,995	500,000	501,824		(948)			5.375	5.226	AO	5,674	26,875	05/02/2008	10/15/2017
29273RAR0	ENERGY TRANSFER PRTNRS L P			1	2FE	304,315	81.3300	203,324	250,000	303,478		(837)			6.500	5.083	FA	6,771	8,125	02/24/2015	02/01/2042
29364DAR1	ENTERGY ARK INC			1	1FE	568,393	98.2830	560,214	570,000	568,765		146			3.050	3.107	JD	1,449	17,385	05/22/2013	06/01/2023
341081FJ1	FLORIDA PWR & LT CO			1	1FE	1,568,999	98.8710	1,557,220	1,575,000	1,570,395		552			2.750	2.813	JD	3,609	43,313	05/30/2013	06/01/2023
361448AS2	GATX CORP			1	2FE	314,814	98.9980	311,844	315,000	314,927		61			1.250	1.274	MS	1,280	3,938	02/27/2014	03/04/2017

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	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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
373334JP7	GEORGIA PWR CO			1	1FE	491,750	106.7400	533,701	500,000	496,279		851			4.250	4.509	JD	1,771	21,250	02/03/2010	12/01/2019
378272AF5	GLENCORE FDG LLC 144A			1	2FE	999,430	73.7510	737,510	1,000,000	999,557		50			4.125	4.175	MN	3,552	41,250	05/22/2013	05/30/2023
423074BA0	HEINZ H J CO 144A			1	2FE	748,230	100.6900	755,171	750,000	748,346		116			3.500	3.569	JJ	13,052		06/23/2015	07/15/2022
428236BQ5	HEWLETT PACKARD CO			1	2FE	499,080	98.3950	491,973	500,000	499,427		87			4.375	4.446	MS	6,441	21,875	09/13/2011	09/15/2021
44106MAR3	HOSPITALITY PPTYS TR			1	2FE	504,429	99.4990	502,467	505,000	504,553		49			4.500	4.565	JD	1,010	22,725	05/30/2013	06/15/2023
458140AQ3	INTEL CORP			1	1FE	259,756	101.1440	262,974	260,000	259,776		20			2.450	2.485	JJ	2,690		07/22/2015	07/29/2020
45866FAB0	INTERCONTINENTALEXCHANGE GROUP			1	1FE	199,822	100.8760	201,752	200,000	199,899		35			2.500	2.535	AO	1,056	5,000	10/01/2013	10/15/2018
46625HJU5	JPMORGAN CHASE & CO				1FE	998,270	106.6180	1,066,179	1,000,000	998,322		28			4.850	4.920	FA	20,208	48,500	01/21/2014	02/01/2044
49326EED1	KEYCORP MEDIUM TERM NTS BE				2FE	449,582	109.2950	491,826	450,000	449,755		40			5.100	5.177	MS	6,184	22,950	03/21/2011	03/24/2021
482480AD2	KLA-TENCOR CORP			1	2FE	424,928	100.1450	425,617	425,000	424,938		9			4.125	4.170	MN	2,922	17,288	10/30/2014	11/01/2021
501044CU3	KROGER CO			1	2FE	199,874	99.8010	199,603	200,000	199,964		44			1.200	1.226	AO	493	2,400	12/16/2013	10/17/2016
50540RAL6	LABORATORY CORP AMER HLDGS			1	2FE	499,770	100.6470	503,233	500,000	499,811		25			3.750	3.792	FA	6,667	18,750	04/17/2014	08/23/2022
553794AB4	MUFG AMERICAS HOLDINGS CORP			1	1FE	299,943	98.3270	294,980	300,000	299,953		10			2.250	2.267	FA	2,644	3,375	02/05/2015	02/10/2020
637432KT1	NATIONAL RURAL UTILS COOP FIN			1	1FE	577,676	107.6250	591,937	550,000	557,988		(3,566)			5.450	4.766	FA	12,490	29,975	10/15/2009	02/01/2018
637432MU6	NATIONAL RURAL UTILS COOP FIN			1	1FE	219,688	98.8450	217,459	220,000	219,796		43			2.350	2.386	JD	230	5,170	05/30/2013	06/15/2020
68268NAN3	ONEOK PARTNERS LP			1	2FE	979,824	95.0530	931,515	980,000	979,849		26			3.800	3.840	MS	10,965	18,103	03/17/2015	03/15/2020
718546AC8	PHILLIPS 66 GTD SR NT			1	2FE	428,981	102.8800	442,383	430,000	429,316		93			4.300	4.376	AO	4,623	18,490	03/07/2012	04/01/2022
69352PAJ2	PPL CAP FDG INC SR NT 5%44			1	2FE	499,380	103.1030	515,515	500,000	499,397		10			5.000	5.071	MS	7,361	25,000	03/05/2014	03/15/2044
744448CC3	PUBLIC SERVICE CO COLO			1	1FE	516,835	109.8020	549,012	500,000	506,702		(1,768)			5.125	4.751	JD	2,135	25,625	07/07/2009	06/01/2019
755111BX8	RAYTHEON CO			1	1FE	1,191,650	97.9460	1,224,320	1,250,000	1,205,784		5,621			2.500	3.092	JD	1,389	31,250	06/04/2013	12/15/2022
776696AF3	ROPER INDS INC NEW			1	2FE	713,506	99.3520	710,366	715,000	714,209		277			2.050	2.103	AO	3,664	14,658	05/30/2013	10/01/2018
834423AB1	SOLVAY FIN AMER LLC 144A			1	2FE	214,742	98.6590	212,117	215,000	214,744		2			4.450	4.515	JD	744		11/30/2015	12/03/2025
842400FQ1	SOUTHERN CALIF EDISON CO			1	1FE	1,135,530	104.3000	1,042,997	1,000,000	1,133,198		(2,332)			4.500	3.698	MS	15,000	22,500	04/24/2015	09/01/2040
94974BFD7	WELLS FARGO CO MTN BE				1FE	499,600	100.9920	504,960	500,000	499,888		81			2.100	2.128	MN	1,546	10,500	05/01/2012	05/08/2017
94974BEV8	WELLS FARGO CO MTN BE SR NT 4.6%21				1FE	294,389	109.0130	321,589	295,000	294,645		58			4.600	4.680	AO	3,393	13,570	03/22/2011	04/01/2021
98310WAK4	WYNDHAM WORLDWIDE CORP			1	2FE	629,168	99.5790	627,345	630,000	629,629		164			2.500	2.544	MS	5,250	15,750	02/19/2013	03/01/2018
15135UAD1	CENOVUS ENERGY INC		I	1	2FE	574,950	104.8020	524,011	500,000	548,783		(11,992)			5.700	2.981	AO	6,017	28,500	10/11/2013	10/15/2019
00507UAT8	ACTAVIS FUNDING SCS		R	1	2FE	438,108	97.1860	427,617	440,000	438,157		49			4.550	4.636	MS	5,895	10,177	03/03/2015	03/15/2035
064255AS1	BANK TOKYO-MITSUBISHI LTD N Y 144A		R		1FE	814,112	99.3610	809,789	815,000	814,645		294			1.200	1.241	MS	3,015	9,780	03/04/2014	03/10/2017
22546QAV9	CREDIT SUISSE NEW YORK BRANCH		R		1FE	1,498,350	99.2820	1,489,229	1,500,000	1,498,719		369			1.700	1.745	AO	4,532	12,608	04/24/2015	04/27/2018
55608PAC8	MACQUARIE BK LTD 144A		R		1FE	849,702	100.3810	853,233	850,000	849,936		99			2.000	2.022	FA	6,420	17,000	08/07/2013	08/15/2016
76720AAM8	RIO TINTO FIN USA PLC		R	1	1FE	1,139,488	97.5060	1,121,320	1,150,000	1,144,182		1,878			2.250	2.443	JD	1,221	25,874	06/14/2013	12/14/2018
865622BF0	SUMITOMO MITSUI BANKING CORP		R		1FE	654,920	99.7550	653,392	655,000	654,972		25			1.300	1.308	JJ	4,044	8,514	01/07/2014	01/10/2017
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						40,745,446	XXX	40,447,453	40,320,000	40,559,370		(37,976)			XXX	XXX	XXX	389,353	1,325,330	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
61748HAR2	MORGAN STANLEY CAP 2004-5AR			2	1FM	106,913	99.5130	105,978	106,497	105,413		42			2.358	2.628	MON	209	2,560	09/07/2004	07/25/2034
3399999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						106,913	XXX	105,978	106,497	105,413		42			XXX	XXX	XXX	209	2,560	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
12592XAZ9	COMM MTG TR 2015-CCRE22			2	1FM	587,092	101.2650	577,209	570,000	584,330		(2,761)			2.856	2.199	MON	1,357	12,209	03/18/2015	03/12/2048
36248GAC4	GS MTG SECS TR 2013-GCJ16			2	1FM	1,603,594	107.6970	1,615,453	1,500,000	1,579,726		(17,529)			4.244	3.131	MON	5,305	63,660	05/06/2014	11/13/2046
46636VAC0	JP MORGAN CHASE CMBS 2011-C5			2	1FM	757,498	106.4890	798,670	750,000	752,518		(2,393)			4.171	4.055	MON	2,607	31,284	09/16/2011	08/17/2046
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,948,184	XXX	2,991,332	2,820,000	2,916,574		(22,683)			XXX	XXX	XXX	9,269	107,153	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
126650BP4	CVS CAREMARK CORPORATION			2	4AM	451,175	109.8190	485,758	442,327	450,598		(179)			6.036	5.988	MON	1,557	26,726	08/01/2010	12/10/2028
34530MAA7	FORD CR AUTO OWN TR 2014-REV1 144A			2	1FE	249,938	100.8070	252,017	250,000	250,279		(79)			2.260	2.248	MON	251	5,650	05/06/2014	11/15/2025
34529UAD6	FORD CREDIT AUTO TR 2012-A			2	1FE	36,809	99.9970	36,817	36,819	36,819					1.150	1.157	MON	19	494	01/18/2012	06/15/2017
380881BQ4	GOLDEN CC TRUST 144A			2	1FE	999,953	99.6870	996,873	1,000,000	1,000,071		(30)			1.390	1.394	MON	618	13,900	07/18/2012	07/15/2019
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,737,875	XXX	1,771,465	1,729,146	1,737,767		(288)			XXX	XXX	XXX	2,445	46,770	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						45,538,418	XXX	45,316,228	44,975,643	45,319,124		(60,905)			XXX	XXX	XXX	401,276	1,481,813	XXX	XXX
7799999 Subtotals - Issuer Obligations						72,940,630	XXX	74,117,117	70,740,000	71,699,372		(217,121)			XXX	XXX	XXX	856,895	2,848,125	XXX	XXX
7899999 Subtotals - Residential Mortgage-Backed Securities						16,483,686	XXX	16,498,240	15,584,081	16,303,848		(37,869)			XXX	XXX	XXX	51,705	500,600	XXX	XXX
7999999 Subtotals - Commercial Mortgage-Backed Securities						2,948,184	XXX	2,991,332	2,820,000	2,916,574		(22,683)			XXX	XXX	XXX	9,269	107,153	XXX	XXX
8099999 Subtotals - Other Loan-Backed and Structured Securities						1,737,875	XXX	1,771,465	1,729,146	1,737,767		(288)			XXX	XXX	XXX	2,445	46,770	XXX	XXX
8399999 Grand Total - Bonds						94,110,375	XXX	95,378,154	90,873,227	92,657,561		(277,961)			XXX	XXX	XXX	920,314	3,502,648	XXX	XXX

E11 Schedule D - Part 2 Sn 1 Prfrd Stocks Owned . . . . NONE

E12 Schedule D - Part 2 Sn 2 Common Stocks Owned . . . . NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
3622A2AD4	GNMA PASS-THRU M PLATINUM 30YR		10/27/2015	STEPHENS INC	XXX	1,166,654	1,105,261	2,901
912828G95	UNITED STATES TREAS NTS		03/18/2015	Barclay Capital	XXX	502,287	500,000	1,751
912828WC0	UNITED STATES TREAS NTS		12/10/2015	NOMURA FIX	XXX	150,270	150,000	296
0599999 Subtotal - Bonds - U.S. Governments						1,819,211	1,755,261	4,948
Bonds - U.S. Special Revenue, Special Assessment								
3132QREV8	FHLMC PC GOLD PC 30YR		07/14/2015	Union Bank of CA	XXX	1,107,109	1,077,314	1,257
3136AQKK5	FNMA REMIC TRUST 2015-83		12/30/2015	CREDIT SUISSE	XXX	2,038,059	1,955,559	5,704
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						3,145,168	3,032,873	6,961
Bonds - Industrial and Miscellaneous (Unaffiliated)								
03761UAG1	APOLLO INVT CORP		02/24/2015	SOLOMON BROS	XXX	1,416,315	1,430,000	
12592XAZ9	COMM MTG TR 2015-CCRE22		03/18/2015	CANTOR FITZGERALD & CO.	XXX	587,092	570,000	1,085
29273RAR0	ENERGY TRANSFER PRTNRS L P		02/24/2015	Wachovia Securities Markets	XXX	304,315	250,000	1,173
423074BA0	HEINZ H J CO 144A		06/23/2015	Union Bank of CA	XXX	748,230	750,000	
458140AQ3	INTEL CORP		07/22/2015	Wachovia Securities Markets	XXX	259,756	260,000	
553794AB4	MUFG AMERICAS HOLDINGS CORP		02/05/2015	MORGAN STANLEY	XXX	299,943	300,000	
68268NAN3	ONEOK PARTNERS LP		03/17/2015	GOVERNMENT PERSPECTIVES	XXX	979,824	980,000	
834423AB1	SOLVAY FIN AMER LLC 144A		11/30/2015	DEUTSCHE BANK SECURITIES	XXX	214,742	215,000	
842400FQ1	SOUTHERN CALIF EDISON CO		04/24/2015	MERRILL LYNCH FIXED INCOME	XXX	1,135,530	1,000,000	7,250
00507UAT8	ACTAVIS FUNDING SCS	R	03/03/2015	GOVERNMENT PERSPECTIVES	XXX	438,107	440,000	
22546QAV9	CREDIT SUISSE NEW YORK BRANCH	R	04/24/2015	CREDIT SUISSE	XXX	1,498,350	1,500,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,882,204	7,695,000	9,508
8399997 Subtotal - Bonds - Part 3						12,846,583	12,483,134	21,417
8399998 Summary item from Part 5 for Bonds								
8399999 Subtotal - Bonds						12,846,583	12,483,134	21,417
8999998 Summary Item from Part 5 for Preferred Stocks							XXX	
9799998 Summary Item from Part 5 for Common Stocks							XXX	
9899999 Subtotal - Preferred and Common Stocks							XXX	
9999999 Totals						12,846,583	XXX	21,417

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36296KMW9	GNMA #693473		12/15/2015	PRINCIPAL RECEIPT	XXX	20,248	20,248	20,362	20,415		(167)		(167)		20,248				581	06/15/2038
3622A2AD4	GNMA PASS-THRU M PLATINUM 30YR		12/20/2015	PRINCIPAL RECEIPT	XXX	34,691	34,691	36,618			(1,927)		(1,927)		34,691				101	06/20/2042
36207JZR7	GNMA PASS-THRU X SINGLE FAMILY		12/15/2015	PRINCIPAL RECEIPT	XXX	1,057	1,057	1,069	1,057		(1)		(1)		1,057				38	05/15/2028
36208WCM3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2015	PRINCIPAL RECEIPT	XXX	12,717	12,717	12,697	12,696		21		21		12,717				587	07/15/2028
36209NCP5	GNMA PASS-THRU X SINGLE FAMILY		12/15/2015	PRINCIPAL RECEIPT	XXX	417	417	422	418		(1)		(1)		417				15	05/15/2028
36295QVU1	GNMA PASS-THRU X SINGLE FAMILY		12/15/2015	PRINCIPAL RECEIPT	XXX	10,070	10,070	10,150	10,181		(111)		(111)		10,070				279	11/15/2037
36295XZZ1	GNMA PASS-THRU X SINGLE FAMILY		12/15/2015	PRINCIPAL RECEIPT	XXX	28,932	28,932	29,226	29,296		(364)		(364)		28,932				693	02/15/2038
36296GRY9	GNMA PASS-THRU X SINGLE FAMILY		12/15/2015	PRINCIPAL RECEIPT	XXX	19,728	19,729	19,964	20,094		(365)		(365)		19,729				1,061	06/15/2038
38377QQB6	GNMA REMIC TRUST 2011-29		12/20/2015	PRINCIPAL RECEIPT	XXX	173,379	173,379	192,342	186,209		(12,830)		(12,830)		173,378				4,100	05/20/2040
912828EN6	UNITED STATES TREAS NTS		11/15/2015	MATURITY	XXX	150,000	150,000	172,067	153,035		(3,035)		(3,035)		150,000				6,750	11/15/2015
912828SE1	UNITED STATES TREAS NTS		02/15/2015	MATURITY	XXX	500,000	500,000	500,431	500,052		(52)		(52)		500,000				625	02/15/2015
0599999 Subtotal - Bonds - U.S. Governments						951,239	951,240	995,348	933,453		(18,832)		(18,832)		951,239				14,830	XXX
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
444240LB9	HUDSONVILLE MI PUB SCHS		02/26/2015	STIFEL NICOLAUS	XXX	1,007,790	1,000,000	1,041,390	1,002,069		(941)		(941)		1,001,128		6,662	6,662	16,944	05/01/2019
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						1,007,790	1,000,000	1,041,390	1,002,069		(941)		(941)		1,001,128		6,662	6,662	16,944	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
052455DA7	AUSTIN TX REV REF SUB-LIEN		02/26/2015	BARCLAYS CAPITAL INC	XXX	1,010,080	1,000,000	1,078,530	1,004,288		(1,744)		(1,744)		1,002,544		7,536	7,536	15,750	05/15/2015
31288AV93	FHLMC C72440		12/15/2015	PRINCIPAL RECEIPT	XXX	119,121	119,121	122,402	121,054		(1,933)		(1,933)		119,121				2,842	10/01/2032
3128PST49	FHLMC PC GOLD 15 YR		12/15/2015	PRINCIPAL RECEIPT	XXX	210,536	210,536	214,319	213,370		(2,834)		(2,834)		210,536				3,711	10/01/2025
3132QREV8	FHLMC PC GOLD PC 30YR		12/15/2015	PRINCIPAL RECEIPT	XXX	21,558	21,558	22,154			(596)		(596)		21,558				84	07/01/2045
31398VTM8	FHLMC REMIC SERIES 3659		04/15/2015	PRINCIPAL RECEIPT	XXX	73,529	73,529	78,837	73,784		(29)		(29)		73,754		(225)	(225)	792	10/15/2031
3137ADCQ8	FHLMC REMIC SERIES 3896		12/15/2015	PRINCIPAL RECEIPT	XXX	405,418	405,418	420,621	417,006		(11,588)		(11,588)		405,418				7,913	03/15/2040
3137ARXS0	FHLMC REMIC SERIES 4073		12/15/2015	PRINCIPAL RECEIPT	XXX	115,774	115,774	127,858	125,498		(9,724)		(9,724)		115,774				2,312	07/15/2041
3137ASBP8	FHLMC REMIC SERIES 4077		12/15/2015	PRINCIPAL RECEIPT	XXX	107,037	107,037	115,517	113,136		(6,099)		(6,099)		107,037				1,877	11/15/2041
3137B1RP9	FHLMC REMIC SERIES 4189		12/15/2015	PRINCIPAL RECEIPT	XXX	100,447	100,447	109,393	108,590		(8,143)		(8,143)		100,447				1,757	11/15/2042
31383SSP6	FNMA #511826		12/25/2015	PRINCIPAL RECEIPT	XXX	3,691	3,691	3,764	3,690		1		1		3,691				110	07/01/2016
31384VV33	FNMA #535334		12/25/2015	PRINCIPAL RECEIPT	XXX	8,722	8,722	9,011	8,930		(208)		(208)		8,722				228	06/01/2030
31385JEL8	FNMA #545639		12/25/2015	PRINCIPAL RECEIPT	XXX	12,645	12,645	13,067	12,962		(317)		(317)		12,645				426	04/01/2032
31385JEM6	FNMA #545640		12/25/2015	PRINCIPAL RECEIPT	XXX	29,621	29,621	31,088	30,648		(1,027)		(1,027)		29,621				940	04/01/2032
31386TM51	FNMA #572880		12/25/2015	PRINCIPAL RECEIPT	XXX	2,539	2,539	2,538	2,532		7		7		2,539				69	04/01/2016
31388NGU4	FNMA #609611		12/25/2015	PRINCIPAL RECEIPT	XXX	11,108	11,108	11,148	11,083		24		24		11,108				291	11/01/2016
31388TFK4	FNMA #614070		12/25/2015	PRINCIPAL RECEIPT	XXX	2,046	2,046	2,077	2,046		(1)		(1)		2,046				59	11/01/2016
31388UF70	FNMA #614990		12/25/2015	PRINCIPAL RECEIPT	XXX	10,960	10,960	11,128	10,964		(3)		(3)		10,960				318	12/01/2016
31391SM64	FNMA #675481		12/25/2015	PRINCIPAL RECEIPT	XXX	2,171	2,171	2,242	2,224		(53)		(53)		2,171				37	02/01/2033
31400WSW1	FNMA #699933		12/25/2015	PRINCIPAL RECEIPT	XXX	231,977	231,977	233,644	234,270		(2,293)		(2,293)		231,977				6,052	04/01/2033
31406UK31	FNMA #820314		12/25/2015	PRINCIPAL RECEIPT	XXX	2,733	2,733	2,691	2,698		35		35		2,733				68	08/01/2035
31411W4N4	FNMA #917129		12/25/2015	PRINCIPAL RECEIPT	XXX	24,500	24,500	24,133	24,204		296		296		24,500				674	06/01/2037
31414SYU1	FNMA #975123		12/25/2015	PRINCIPAL RECEIPT	XXX	8,408	8,408	8,385	8,387		21		21		8,408				203	05/01/2038
31371KZA2	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT	XXX	50,391	50,391	54,273	55,451		(5,060)		(5,060)		50,391				1,258	02/01/2033
3138ARG99	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT	XXX	385,736	385,736	420,091	420,206		(34,469)		(34,469)		385,736				10,054	09/01/2041
3138X5JQ1	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT	XXX	43,076	43,076	45,556	45,381		(2,305)		(2,305)		43,076				885	09/01/2043
31394AP26	FNMA REMIC TRUST 2004-76		12/25/2015	PRINCIPAL RECEIPT	XXX	90,648	90,648	96,427	93,200		(2,552)		(2,552)		90,648				1,722	10/25/2019
3136A2QP1	FNMA REMIC TRUST 2011-132		12/25/2015	PRINCIPAL RECEIPT	XXX	194,279	194,278	209,639	204,046		(9,767)		(9,767)		194,279				4,332	08/25/2039
3136ADLC1	FNMA REMIC TRUST 2013-29		12/25/2015	PRINCIPAL RECEIPT	XXX	247,387	247,387	265,768	263,405		(16,018)		(16,018)		247,387				4,255	01/25/2043
3136AE2C0	FNMA REMIC TRUST 2013-70		12/25/2015	PRINCIPAL RECEIPT	XXX	239,849	239,849	252,815	249,301		(9,454)		(9,454)		239,849				4,499	10/25/2037
709221LJ2	PENNSYLVANIA ST TPK COMMN		12/01/2015	MATURITY	XXX	1,025,000	1,025,000	1,096,565	1,033,957		(8,957)		(8,957)		1,025,000				51,250	12/01/2015
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						4,790,987	4,780,906	5,085,681	4,896,311		(134,790)		(134,790)		4,783,676		7,311	7,311	124,768	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
001055AL6	AFLAC INC		02/26/2015	FTN FINANCIAL SECURITIES CORP	XXX	2,106,320	2,000,000	2,000,000	2,000,000						2,000,000		106,320	106,320	15,708	06/15/2023
053332AP7	AUTOZONE INC		01/23/2015	Barclay Capital	XXX	499,330	500,000	496,505	497,009		19		19		497,027		2,303	2,303	8,377	07/15/2023
06051GEX3	BANK AMER CORP		12/03/2015	CREDIT SUISSE	XXX	252,095	250,000	250,698	250,570		(125)		(125)		250,445		1,650	1,650	9,082	01/15/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
134429AZ2	CAMPBELL SOUP CO		06/03/2015	Barclay Capital	XXX	255,417	300,000	258,426	258,756		314		314		259,070		(3,653)	(3,653)	9,690	08/02/2042
13975GAA6	CAPITAL AUTO RECV ABN 2014-1		08/20/2015	PRINCIPAL RECEIPT	XXX	280,000	280,000	279,993	280,006		(6)		(6)		280,000				720	05/20/2016
126650BP4	CVS CAREMARK CORPORATION		12/10/2015	Sink PMT @ 100.0000000	XXX	22,069	22,069	22,510	22,490		(422)		(422)		22,069				701	12/10/2028
29379VAZ6	ENTERPRISE PRODS OPER LLC		02/26/2015	MERRILL LYNCH FIXED INCOME	XXX	1,024,220	1,000,000	999,080	999,224		13		13		999,237		24,983	24,983	15,633	03/15/2023
34529UAD6	FORD CREDIT AUTO TR 2012-A		12/15/2015	PRINCIPAL RECEIPT	XXX	264,181	264,181	264,114	264,180		2		2		264,181				1,842	06/15/2017
36962GY40	GENERAL ELEC CAP CORP		10/19/2015	Exchange	XXX	522,410	500,000	486,910	496,881		1,346		1,346		498,228		24,182	24,182	27,323	10/20/2016
36962G4Y7	GENERAL ELEC CAP CORP MTN BE		10/19/2015	Exchange	XXX	278,908	250,000	249,050	249,377		73		73		249,450		29,457	29,457	15,063	01/07/2021
416518AA6	HARTFORD FINL SVCS GROUP INC D		05/27/2015	CALLED @ 106.5751090	XXX	1,065,751	1,000,000	1,037,190	1,020,766		(2,907)		(2,907)		1,017,859		47,893	47,893	24,667	10/15/2017
58155QAG8	MCKESSON CORP		02/26/2015	WACHOVIA BANK/CAPITAL MARKETSN	XXX	498,965	500,000	499,390	499,488		9		9		499,497		(532)	(532)	6,650	03/15/2023
59022HNC2	ML MTG TRUST 2005-LC1 20440112 FLT		10/12/2015	PRINCIPAL RECEIPT	XXX	867,184	867,184	943,333	876,443		(9,259)		(9,259)		867,184				32,994	01/12/2044
61748HAR2	MORGAN STANLEY CAP 2004-5AR		12/25/2015	PRINCIPAL RECEIPT	XXX	24,670	24,670	24,766	24,409		261		261		24,670				280	07/25/2034
72650RBB7	PLAINS ALL AMERN PIPELINE L P		02/26/2015	GOLDMAN SACHS	XXX	195,372	200,000	199,504	199,581		7		7		199,588		(4,216)	(4,216)	3,373	01/31/2023
22303QAP5	COVIDIEN INTL FIN S A	R	01/23/2015	FBS INVESTMENT SERVICES, INC.	XXX	817,314	810,000	808,161	808,424		10		10		808,432		8,882	8,882	2,854	06/15/2023
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						8,974,206	8,768,104	8,819,630	8,747,604		(10,665)		(10,665)		8,736,937		237,269	237,269	174,957	XXX
8399997 Subtotal - Bonds - Part 4						15,724,222	15,500,250	15,942,049	15,579,437		(165,228)		(165,228)		15,472,980		251,242	251,242	331,499	XXX
8399998 Summary Item from Part 5 for Bonds																				XXX
8399999 Subtotal - Bonds						15,724,222	15,500,250	15,942,049	15,579,437		(165,228)		(165,228)		15,472,980		251,242	251,242	331,499	XXX
8999998 Summary Item from Part 5 for Preferred Stocks							XXX													XXX
9799998 Summary Item from Part 5 for Common Stocks							XXX													XXX
9899999 Subtotal - Preferred and Common Stocks							XXX													XXX
9999999 Totals						15,724,222	XXX	15,942,049	15,579,437		(165,228)		(165,228)		15,472,980		251,242	251,242	331,499	XXX

E15 Schedule D - Part 5 LT Bonds/Stocks Acquired/Disp . . . . NONE

E16 Schedule D - Part 6 Sn 1 . . . . NONE

E16 Schedule D - Part 6 Sn 2 . . . . NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	GE CAPITAL INTERNATIONAL FDG 144A		F	10/19/2015	Exchange	04/15/2016	804,175		4,091			810,000	800,085	1,410		0.964	3.503	MAT		
3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							804,175		4,091			810,000	800,085	1,410		XXX	XXX	XXX		
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							804,175		4,091			810,000	800,085	1,410		XXX	XXX	XXX		
7799999 Subtotal - Issuer Obligations							804,175		4,091			810,000	800,085	1,410		XXX	XXX	XXX		
8399999 Total Bonds							804,175		4,091			810,000	800,085	1,410		XXX	XXX	XXX		
Exempt Money Market Mutual Funds																				
94975H296	WELLS FARGO ADV TREAS PLUS INSTI			02/29/2012	US BANK		25,001						25,001							
8899999 Subtotal - Exempt Money Market Mutual Funds							25,001					XXX	25,001			XXX	XXX	XXX		
9199999 Total Short-Term Investments							829,176		4,091			XXX	825,086	1,410		XXX	XXX	XXX		

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floor/Collars/Swaps/Forwards Open . . . . . NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floor/Collars/Swaps/Forwards Term. . . . . NONE

E20 Schedule DB - Part B Sn 1 Future Contracts Open . . . . NONE

E21 Schedule DB - Part B Sn 2 Future Contracts Terminated . . . . NONE

E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity . . . . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity . . . . NONE

E24 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . NONE

E25 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . 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 *
open depositories									
Wells Fargo Bank, N.A.	San Francisco, CA					205		(11,572)	X X X
MUFG Union Bank, N.A.	San Francisco, CA					1,532		2,049,096	X X X
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories					X X X				X X X
0199999 Totals - Open Depositories					X X X	1,737		2,037,524	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories					X X X				X X X
0299999 Totals - Suspended Depositories					X X X				X X X
0399999 Total Cash On Deposit					X X X	1,737		2,037,524	X X X
0499999 Cash in Company's Office					X X X	X X X	X X X		X X X
0599999 Total Cash					X X X	1,737		2,037,524	X X X

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

1. January	2,165,885	4. April	1,418,891	7. July	5,142,464	10. October	3,469,936
2. February	2,139,436	5. May	846,782	8. August	4,178,804	11. November	3,466,420
3. March	1,349,906	6. June	5,811,158	9. September	4,089,866	12. December	2,037,524

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
NONE							
8699999 Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama (AL)						
2. Alaska (AK)						
3. Arizona (AZ)						
4. Arkansas (AR)	C	Property & Casualty	150,000	150,000		
5. California (CA)						
6. Colorado (CO)						
7. Connecticut (CT)						
8. Delaware (DE)						
9. District of Columbia (DC)						
10. Florida (FL)						
11. Georgia (GA)	ST	Property & Casualty	25,001	25,001		
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)						
23. Michigan (MI)						
24. Minnesota (MN)						
25. Mississippi (MS)						
26. Missouri (MO)						
27. Montana (MT)						
28. Nebraska (NE)						
29. Nevada (NV)						
30. New Hampshire (NH)						
31. New Jersey (NJ)						
32. New Mexico (NM)	B	Property & Casualty	501,921	500,020		
33. New York (NY)						
34. North Carolina (NC)						
35. North Dakota (ND)						
36. Ohio (OH)	B	Property & Casualty	2,214,930	2,298,556		
37. Oklahoma (OK)	B	Property & Casualty	291,837	406,817		
38. Oregon (OR)						
39. Pennsylvania (PA)						
40. Rhode Island (RI)						
41. South Carolina (SC)						
42. South Dakota (SD)						
43. Tennessee (TN)						
44. Texas (TX)						
45. Utah (UT)						
46. Vermont (VT)						
47. Virginia (VA)						
48. Washington (WA)						
49. West Virginia (WV)						
50. Wisconsin (WI)						
51. Wyoming (WY)						
52. American Samoa (AS)						
53. Guam (GU)						
54. Puerto Rico (PR)						
55. U.S. Virgin Islands (VI)						
56. Northern Mariana Islands (MP)						
57. Canada (CAN)						
58. Aggregate Alien and Other (OT)	XXX	XXX				
59. TOTAL	XXX	XXX	3,183,689	3,380,394		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX				

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