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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

Utica National Insurance Company of Ohio

NAIC Group Code 0201 (Current) 0201 (Prior) NAIC Company Code 13998 Employer's ID Number 27-2764004

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

Country of Domicile United States of America

Incorporated/Organized 04/06/2010 Commenced Business 12/22/2010

Statutory Home Office 2 Easton Oval, Suite 225 (Street and Number), Columbus , OH, US 43219 (City or Town, State, Country and Zip Code)

Main Administrative Office 180 Genesee Street (Street and Number)

New Hartford , NY, US 13413 (City or Town, State, Country and Zip Code), 315-734-2000 (Area Code) (Telephone Number)

Mail Address Post Office Box 530 (Street and Number or P.O. Box), Utica , NY, US 13503-0530 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 180 Genesee Street (Street and Number)

New Hartford , NY, US 13413 (City or Town, State, Country and Zip Code), 315-734-2000 (Area Code) (Telephone Number)

Internet Website Address www.uticanational.com

Statutory Statement Contact Sandra Jean Giehl (Name), 315-734-2192 (Area Code) (Telephone Number)

sandy.giehl@uticanational.com (E-mail Address), 315-734-2994 (FAX Number)

OFFICERS

Chairman #, President & CEO #	Richard Patrick Creedon	Secretary	Louisa Suzanne Ruffine #
CFO & Treasurer	Brian Wade Miller Jr.		

OTHER

DIRECTORS OR TRUSTEES

John Martin Anderson	Jolene Marie Casatelli	Paul Lewis Cohen
Richard Patrick Creedon	Steven Paul Guzski	Kristen Holly Martin
Louisa Suzanne Ruffine #		

State of New York
County of Oneida 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.

Richard Patrick Creedon	Brian Wade Miller, Jr.	Louisa Suzanne Ruffine
Chairman, President & CEO	CFO & Treasurer	Secretary

Subscribed and sworn to before me this
day of

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 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	1,523,459	9.490	1,523,459		1,523,459	9.490
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies		0.000				0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000				0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	1,261,063	7.855	1,261,063		1,261,063	7.855
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	342,260	2.132	342,260		342,260	2.132
1.43 Revenue and assessment obligations	962,077	5.993	962,077		962,077	5.993
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	1,062,030	6.616	1,062,030		1,062,030	6.616
1.512 Issued or guaranteed by FNMA and FHLMC	2,636,352	16.422	2,636,352		2,636,352	16.422
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.000				0.000
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		0.000				0.000
1.523 All other	233,661	1.456	233,661		233,661	1.456
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	7,163,424	44.622	7,163,424		7,163,424	44.622
2.2 Unaffiliated non-U.S. securities (including Canada)	758,605	4.725	758,605		758,605	4.725
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000				0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated		0.000				0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000				0.000
3.42 Unaffiliated		0.000				0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000				0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities		0.000				0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	110,575	0.689	110,575		110,575	0.689
11. Other invested assets		0.000				0.000
12. Total invested assets	16,053,506	100.000	16,053,506		16,053,506	100.000

Schedule A - Verification - Real Estate

NONE

Schedule B - Verification - Mortgage Loans

NONE

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, 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		
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		13,788,653
2.	Cost of bonds and stocks acquired, Part 3, Column 7		6,013,766
3.	Accrual of discount		6,792
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	41,753	41,753
5.	Total gain (loss) on disposals, Part 4, Column 19		3,138
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,834,669
7.	Deduct amortization of premium		76,500
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)		15,942,933
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		15,942,933

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	2,585,487	2,609,556	2,584,377	2,556,461
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	2,585,487	2,609,556	2,584,377	2,556,461
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,261,063	1,267,569	1,325,278	1,100,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	342,260	352,185	347,020	325,000
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	3,598,428	3,564,727	3,612,089	3,392,839
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	7,397,085	7,461,701	7,403,910	7,382,974
	9. Canada	149,700	148,971	149,646	150,000
	10. Other Countries	608,906	615,204	608,902	610,000
	11. Totals	8,155,691	8,225,876	8,162,458	8,142,974
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	15,942,929	16,019,913	16,031,222	15,517,274
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States				
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	15,942,929	16,019,913	16,031,222	

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 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	441,840	1,222,642	664,947	132,218	123,843	XXX	2,585,489	16.2	2,569,493	18.1	2,585,489	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	441,840	1,222,642	664,947	132,218	123,843	XXX	2,585,489	16.2	2,569,493	18.1	2,585,489	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		381,001	880,062			XXX	1,261,063	7.9	1,430,466	10.1	1,261,063	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		381,001	880,062			XXX	1,261,063	7.9	1,430,466	10.1	1,261,063	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1		252,036	90,224			XXX	342,260	2.1	344,530	2.4	342,260	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals		252,036	90,224			XXX	342,260	2.1	344,530	2.4	342,260	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	427,826	1,080,103	1,508,420	490,574	91,507	XXX	3,598,429	22.6	2,537,976	17.9	3,598,429	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	427,826	1,080,103	1,508,420	490,574	91,507	XXX	3,598,429	22.6	2,537,976	17.9	3,598,429	

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 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	137,269	1,758,805	3,230,030	54,945		XXX	5,181,047	32.5	5,056,899	35.6	5,036,187	144,860
6.2 NAIC 2	54,981	1,615,058	1,304,604			XXX	2,974,643	18.7	2,200,122	15.5	2,974,642	1
6.3 NAIC 3						XXX			49,550	0.3		
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	192,250	3,373,863	4,534,634	54,945		XXX	8,155,690	51.2	7,306,571	51.5	8,010,829	144,861
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.7 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		

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 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 1,006,934	4,694,586	6,373,683	677,736	215,350		12,968,288	81.3	XXX	XXX	12,823,428	144,860
10.2 NAIC 2	(d) 54,981	1,615,058	1,304,604				2,974,643	18.7	XXX	XXX	2,974,642	1
10.3 NAIC 3	(d)								XXX	XXX		
10.4 NAIC 4	(d)								XXX	XXX		
10.5 NAIC 5	(d)						(c)		XXX	XXX		
10.6 NAIC 6	(d)						(c)		XXX	XXX		
10.7 Totals	1,061,915	6,309,644	7,678,287	677,736	215,350		(b) 15,942,931	100.0	XXX	XXX	15,798,070	144,861
10.8 Line 10.7 as a % of Col. 7	6.7	39.6	48.2	4.3	1.4		100.0	XXX	XXX	XXX	99.1	0.9
11. Total Bonds Prior Year												
11.1 NAIC 1	1,296,630	4,452,381	5,559,285	526,894	104,174	XXX	XXX	XXX	11,939,364	84.1	11,939,364	
11.2 NAIC 2	24,994	1,219,147	955,981			XXX	XXX	XXX	2,200,122	15.5	2,200,122	
11.3 NAIC 3			49,550			XXX	XXX	XXX	49,550	0.3	49,550	
11.4 NAIC 4						XXX	XXX	XXX				
11.5 NAIC 5						XXX	XXX	XXX	(c)			
11.6 NAIC 6						XXX	XXX	XXX	(c)			
11.7 Totals	1,321,624	5,671,528	6,564,816	526,894	104,174	XXX	XXX	XXX	(b) 14,189,036	100.0	14,189,036	
11.8 Line 11.7 as a % of Col. 9	9.3	40.0	46.3	3.7	0.7	XXX	XXX	XXX	100.0	XXX	100.0	
12. Total Publicly Traded Bonds												
12.1 NAIC 1	1,006,934	4,599,595	6,323,812	677,738	215,349		12,823,428	80.4	11,939,364	84.1	12,823,428	XXX
12.2 NAIC 2	54,981	1,615,058	1,304,604				2,974,643	18.7	2,200,122	15.5	2,974,643	XXX
12.3 NAIC 3									49,550	0.3		XXX
12.4 NAIC 4												XXX
12.5 NAIC 5												XXX
12.6 NAIC 6												XXX
12.7 Totals	1,061,915	6,214,653	7,628,416	677,738	215,349		15,798,071	99.1	14,189,036	100.0	15,798,071	XXX
12.8 Line 12.7 as a % of Col. 7	6.7	39.3	48.3	4.3	1.4		100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	6.7	39.0	47.8	4.3	1.4		99.1	XXX	XXX	XXX	99.1	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1		94,991	49,871	(2)	1		144,860	0.9			XXX	144,860
13.2 NAIC 2											XXX	
13.3 NAIC 3											XXX	
13.4 NAIC 4											XXX	
13.5 NAIC 5											XXX	
13.6 NAIC 6											XXX	
13.7 Totals		94,991	49,871	(2)	1		144,860	0.9			XXX	144,860
13.8 Line 13.7 as a % of Col. 7		65.6	34.4	0.0	0.0		100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10		0.6	0.3	0.0	0.0		0.9	XXX	XXX	XXX	XXX	0.9

(a) Includes $ 144,861 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ current year, $ prior year of bonds with Z designations and $, current year $ 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 $ current year, $ prior year of bonds with 5* designations and $, current year $ 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 short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

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 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	200,026	756,593	466,875		99,965	XXX	1,523,457	9.6	1,197,987	8.4	1,523,459	
1.2 Residential Mortgage-Backed Securities	241,813	466,049	198,072	132,218	23,878	XXX	1,062,030	6.7	1,371,506	9.7	1,062,030	
1.3 Commercial Mortgage-Backed Securities						XXX						
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 Totals	441,839	1,222,642	664,947	132,218	123,843	XXX	2,585,487	16.2	2,569,493	18.1	2,585,489	
2. All Other Governments												
2.1 Issuer Obligations						XXX						
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations		381,001	880,062			XXX	1,261,063	7.9	1,430,466	10.1	1,261,063	
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 Totals		381,001	880,062			XXX	1,261,063	7.9	1,430,466	10.1	1,261,063	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations		252,036	90,224			XXX	342,260	2.1	344,530	2.4	342,260	
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 Totals		252,036	90,224			XXX	342,260	2.1	344,530	2.4	342,260	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations			880,014	72,063	10,000	XXX	962,077	6.0	930,248	6.6	962,077	
5.2 Residential Mortgage-Backed Securities	427,826	1,080,103	628,406	418,511	81,507	XXX	2,636,353	16.5	1,607,729	11.3	2,636,352	
5.3 Commercial Mortgage-Backed Securities						XXX						
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 Totals	427,826	1,080,103	1,508,420	490,574	91,507	XXX	3,598,430	22.6	2,537,977	17.9	3,598,429	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	54,981	3,068,171	4,436,995	54,945		XXX	7,615,092	47.8	7,053,445	49.7	7,565,221	49,871
6.2 Residential Mortgage-Backed Securities						XXX						
6.3 Commercial Mortgage-Backed Securities	26,425	109,597	97,639			XXX	233,661	1.5	159,998	1.1	233,661	
6.4 Other Loan-Backed and Structured Securities	110,843	196,095				XXX	306,938	1.9	93,128	0.7	211,947	94,991
6.5 Totals	192,249	3,373,863	4,534,634	54,945		XXX	8,155,691	51.2	7,306,571	51.5	8,010,829	144,862
7. Hybrid Securities												
7.1 Issuer Obligations						XXX						
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX						
7.5 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 Totals						XXX						

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 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.3 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10. Total Bonds Current Year												
10.1 Issuer Obligations	255,007	4,457,801	6,754,170	127,008	109,965	XXX	11,703,949	73.4	XXX	XXX	11,654,080	49,871
10.2 Residential Mortgage-Backed Securities	669,639	1,546,152	826,478	550,729	105,385	XXX	3,698,383	23.2	XXX	XXX	3,698,382	
10.3 Commercial Mortgage-Backed Securities	26,425	109,597	97,639			XXX	233,661	1.5	XXX	XXX	233,661	
10.4 Other Loan-Backed and Structured Securities	110,843	196,095				XXX	306,938	1.9	XXX	XXX	211,947	94,991
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 Totals	1,061,914	6,309,645	7,678,287	677,737	215,350		15,942,931	100.0	XXX	XXX	15,798,070	144,862
10.7 Line 10.6 as a % of Col. 7	6.7	39.6	48.2	4.3	1.4		100.0	XXX	XXX	XXX	99.1	0.9
11. Total Bonds Prior Year												
11.1 Issuer Obligations	675,394	4,261,206	5,910,266	109,810		XXX	XXX	XXX	10,956,676	77.2	10,956,676	
11.2 Residential Mortgage-Backed Securities	558,211	1,245,215	654,551	417,084	104,174	XXX	XXX	XXX	2,979,235	21.0	2,979,234	1
11.3 Commercial Mortgage-Backed Securities	23,229	136,769				XXX	XXX	XXX	159,998	1.1	159,998	
11.4 Other Loan-Backed and Structured Securities	64,790	28,338				XXX	XXX	XXX	93,128	0.7	93,128	
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	1,321,624	5,671,528	6,564,817	526,894	104,174	XXX	XXX	XXX	14,189,037	100.0	14,189,036	1
11.7 Line 11.6 as a % of Col. 9	9.3	40.0	46.3	3.7	0.7	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	255,007	4,457,800	6,704,299	127,009	109,965	XXX	11,654,080	73.1	10,956,676	77.2	11,654,080	XXX
12.2 Residential Mortgage-Backed Securities	669,639	1,546,152	826,477	550,730	105,384	XXX	3,698,382	23.2	2,979,234	21.0	3,698,382	XXX
12.3 Commercial Mortgage-Backed Securities	26,425	109,597	97,639			XXX	233,661	1.5	159,998	1.1	233,661	XXX
12.4 Other Loan-Backed and Structured Securities	110,843	101,104				XXX	211,947	1.3	93,128	0.7	211,947	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		XXX
12.6 Totals	1,061,914	6,214,653	7,628,415	677,739	215,349		15,798,070	99.1	14,189,036	100.0	15,798,070	XXX
12.7 Line 12.6 as a % of Col. 7	6.7	39.3	48.3	4.3	1.4		100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	6.7	39.0	47.8	4.3	1.4		99.1	XXX	XXX	XXX	99.1	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations			49,871			XXX	49,871	0.3			XXX	49,871
13.2 Residential Mortgage-Backed Securities						XXX			1	0.0	XXX	
13.3 Commercial Mortgage-Backed Securities						XXX					XXX	
13.4 Other Loan-Backed and Structured Securities		94,991				XXX	94,991	0.6			XXX	94,991
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX	XXX	
13.6 Totals		94,991	49,871				144,862	0.9	1	0.0	XXX	144,862
13.7 Line 13.6 as a % of Col. 7		65.6	34.4				100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10		0.6	0.3				0.9	XXX	XXX	XXX	XXX	0.9

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	400,393	400,393			
2. Cost of short-term investments acquired					
3. Accrual of discount	3	3			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	171	171			
6. Deduct consideration received on disposals	400,359	400,359			
7. Deduct amortization of premium	207	207			
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)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year			
2. Cost of cash equivalents acquired	1,399,836	1,399,836	
3. Accrual of discount	164	164	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals	1,400,000	1,400,000	
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)			
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)			

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-QT-8	US TREASURY N/B				1	99,965	101.5150	101,516	100,000	99,965					3.125	3.120	MN	406		12/14/2016	11/15/2041
912828-F9-6	US TREASURY N/B				1	99,754	100.2810	100,281	100,000	99,756		2			2.000	2.050	AO	343		12/14/2016	10/31/2021
912828-M5-6	US TREASURY N/B				1	97,797	98.7500	98,750	100,000	97,807		11			2.250	2.520	MN	292		12/14/2016	11/15/2025
912828-N2-2	US TREASURY N/B				1	99,922	100.0930	100,094	100,000	99,924		2			1.250	1.280	JD	58		12/15/2016	12/15/2018
912828-N4-8	US TREASURY N/B				1	99,320	99.9680	99,969	100,000	99,328		7			1.750	1.920	JD	880		12/15/2016	12/31/2020
912828-SC-5	US TREASURY N/B	SD			1	201,000	100.0150	200,031	200,000	200,026		(322)			0.875	0.710	JJ	732	1,750	12/11/2013	01/31/2017
912828-U2-4	US TREASURY N/B				1	118,765	96.2340	120,293	125,000	118,789		25			2.000	2.570	MN	325		12/15/2016	11/15/2026
912828-U3-2	US TREASURY N/B				1	98,371	98.7810	98,781	100,000	98,395		24			1.000	1.570	MN	130		12/15/2016	11/15/2019
912828-UU-2	US TREASURY N/B	SD			1	293,672	99.7030	299,109	300,000	298,133		1,482			0.750	1.250	MS	575	2,250	12/11/2013	03/31/2018
912828-VS-6	US TREASURY N/B				1	125,913	101.7810	127,227	125,000	125,908		(5)			2.500	2.380	FA	1,180		12/15/2016	08/15/2023
912828-VV-9	US TREASURY N/B	SD			1	61,082	101.5930	60,956	60,000	61,057		(25)			2.125	1.620	FA	433		11/28/2016	08/31/2020
912828-XG-0	US TREASURY N/B				1	124,365	100.3430	125,430	125,000	124,370		5			2.125	2.220	JD	1,335		12/15/2016	06/30/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,519,926	XXX	1,532,437	1,535,000	1,523,458		1,206			XXX	XXX	XXX	6,689	4,000	XXX	XXX
36178W-GL-7	GN AB9203			4	1	171,719	101.5250	163,183	160,732	170,594		(1,297)			3.000	1.800	MON	402	4,822	12/05/2012	11/15/2042
36202F-M7-8	G2 4882			4	1	99,155	106.6560	103,365	96,914	99,012		(390)			4.000	3.390	MON	323	3,877	06/20/2011	12/20/2040
36202F-PF-7	G2 4922			4	1	98,038	106.6610	101,956	95,588	97,909		(430)			4.000	3.340	MON	319	3,824	06/15/2011	01/20/2041
36202F-TL-0	G2 5055			4	1	129,937	107.8570	132,292	122,655	129,937		(2,141)			4.500	2.930	MON	460	5,519	06/28/2011	05/20/2041
36202F-UE-4	G2 5081			4	1	82,080	106.6530	85,133	79,822	82,080		(642)			4.000	3.240	MON	266	3,193	06/23/2011	06/20/2041
36202F-UF-1	G2 5082			4	1	79,530	107.8530	81,208	75,295	79,530		(1,276)			4.500	3.000	MON	282	3,388	06/20/2011	06/20/2041
36202F-Y5-9	G2 5232			4	1	317,478	104.5460	320,447	306,511	316,453		(1,594)			3.500	2.730	MON	894	10,728	11/18/2011	11/20/2041
36241L-S3-1	GN 783238			4	1	86,514	106.6610	89,535	83,944	86,514		(674)			4.000	3.130	MON	280	3,358	06/24/2011	01/15/2041
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,064,451	XXX	1,077,119	1,021,461	1,062,029		(8,444)			XXX	XXX	XXX	3,226	38,709	XXX	XXX
0599999. Total - U.S. Government Bonds						2,584,377	XXX	2,609,556	2,556,461	2,585,487		(7,238)			XXX	XXX	XXX	9,915	42,709	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
13063C-NA-4	CALIFORNIA ST			2	1FE	121,224	118.2060	118,206	100,000	117,204		(1,985)			5.000	2.540	AO	1,250	5,000	12/09/2014	10/01/2027
419791-6H-6	HAWAII ST			2	1FE	153,539	118.9160	148,645	125,000	147,985		(2,740)			5.000	2.330	FA	2,604	6,250	12/08/2014	08/01/2025
546415-T8-3	LOUISIANA ST			2	1FE	91,178	116.1670	87,125	75,000	87,987		(1,539)			5.000	2.480	FA	1,563	3,750	11/19/2014	08/01/2025
574193-LF-3	MARYLAND ST				1FE	116,002	112.4540	112,454	100,000	114,158		(1,713)			4.000	1.980	FA	1,667	4,000	11/30/2015	08/01/2024
604129-7D-2	MINNESOTA ST			2	1FE	152,329	116.1210	145,151	125,000	145,362		(3,424)			5.000	1.910	FA	2,604	6,250	12/08/2014	08/01/2023
649791-DG-2	NEW YORK ST				1FE	59,243	109.9950	54,998	50,000	53,575		(1,086)			5.000	2.600	FA	944	2,500	06/15/2011	02/15/2020
649791-DG-2	NEW YORK ST	SD			1FE	236,972	109.9950	219,990	200,000	214,301		(4,343)			5.000	2.600	FA	3,778	10,000	06/15/2011	02/15/2020
68608K-8S-0	OREGON ST			2	1FE	118,989	114.0930	114,093	100,000	113,125		(2,884)			5.000	1.830	MN	833	5,000	12/09/2014	05/01/2025
882723-ZD-4	TEXAS ST			2	1FE	123,427	119.8080	119,808	100,000	121,111		(2,151)			5.000	2.320	AO	1,250	5,014	11/30/2015	10/01/2026
93974C-8C-7	WASHINGTON ST			2	1FE	152,375	117.6790	147,099	125,000	146,255		(3,012)			5.000	2.180	JJ	3,125	6,250	12/08/2014	07/01/2024
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,325,278	XXX	1,267,569	1,100,000	1,261,063		(24,877)			XXX	XXX	XXX	19,618	54,014	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,325,278	XXX	1,267,569	1,100,000	1,261,063		(24,877)			XXX	XXX	XXX	19,618	54,014	XXX	XXX
542535-JZ-3	LONG BEACH NY CITY SCH DIST			2	1FE	254,950	104.8720	262,180	250,000	252,036		(570)			3.500	3.240	MN	1,458	8,750	06/28/2011	05/01/2022
849476-QZ-2	SPRING BRANCH TX INDEP SCH DIS			2	1FE	92,070	120.0060	90,005	75,000	90,224		(1,701)			5.000	2.240	FA	1,563	2,979	11/25/2015	02/01/2026
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						347,020	XXX	352,185	325,000	342,260		(2,271)			XXX	XXX	XXX	3,021	11,729	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						347,020	XXX	352,185	325,000	342,260		(2,271)			XXX	XXX	XXX	3,021	11,729	XXX	XXX
040484-NR-4	ARIZONA BRD OF RGTS UNIV ARIZO			2	1FE	122,117	117.9520	117,952	100,000	120,662		(1,455)			5.000	2.520	JD	417	3,347	02/26/2016	06/01/2031
347658-UM-6	FORT LAUDERDALE FL WTR & SWR R			2	1FE	90,117	117.3400	88,005	75,000	87,206		(1,419)			5.000	2.640	MS	1,250	3,750	11/19/2014	09/01/2026
386442-VR-5	GRAND RIVER OK DAM AUTH REVENU			2	1FE	79,707	115.2190	80,653	70,000	78,308		(978)			5.000	3.190	JD	292	3,500	07/17/2015	06/01/2033
39081J-AL-2	GREAT LAKES MI WTR AUTH WTR SP			2	1FE	23,411	111.6460	22,329	20,000	23,355		(55)			5.000	2.960	JJ	178		10/14/2016	07/01/2031
442435-5B-5	HOUSTON TX UTILITY SYS REVENUE			1	1FE	40,000	104.6080	41,843	40,000	40,000					3.828	3.820	MN	196	1,531	03/13/2014	05/15/2028
452252-KQ-1	ILLINOIS ST TOLL HIGHWAY AUTH			2	1FE	82,508	109.3660	82,025	75,000	81,594		(647)			5.000	3.780	JJ	1,875	3,448	07/10/2015	01/01/2036
47770V-AX-8	JOBSOHIO BEVERAGE SYS STWD LIQ			1	1FE	125,000	101.3230	126,654	125,000	125,000					3.235	3.230	JJ	2,022	4,044	01/29/2013	01/01/2023
56682H-CA-5	MARICOPA CNTY AZ INDL DEV AUTH			2	1FE	52,550	101.2590	50,630	50,000	52,522		(27)			4.000	3.400	JJ	244		10/13/2016	01/01/2036
575579-ZG-5	MASSACHUSETTS ST BAY TRANSPRTN			2	1FE	90,605	117.7180	88,289	75,000	89,023		(1,461)			5.000	2.540	JJ	1,875	2,677	11/24/2015	07/01/2029
59333P-N5-3	MIAMI-DADE CNTY FL AVIATION RE			2	1FE	85,659	115.2450	86,434	75,000	83,982		(1,005)			5.000	3.240	AO	938	3,750	04/20/2015	10/01/2034
645790-FH-4	NEW JERSEY ST HLTH CARE FACS F			2	1FE	83,022	112.6590	78,861	70,000	82,826		(196)			5.000	2.790	JJ	574		10/21/2016	07/01/2029
736742-XH-5	PORTLAND OR SWR SYS REVENUE			2	1FE	89,268	117.9810	88,486	75,000	87,598		(1,313)			5.000	2.750	JD	313	3,750	09/17/2015	06/01/2028

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88213A-DZ-5	TEXAS ST A & M UNIV REVENUES			2	1FE	10,000	99.3480	9,935	10,000	10,000					3.993	3.990	MN	51	236	03/22/2016	05/15/2037
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						973,964	XXX	962,096	860,000	962,076		(8,556)			XXX	XXX	XXX	10,225	30,033	XXX	XXX
3128M9-2M-3	FG G07680			4	1	36,428	105.5220	36,398	34,493	36,331		(319)			4.000	2.830	MON	115	1,380	08/05/2014	04/01/2044
3128MJ-V2-3	FG G08632			4	1	58,778	102.4470	57,649	56,272	58,778		(511)			3.500	2.510	MON	164	1,970	03/17/2015	03/01/2045
3132GD-RW-4	FG Q00501			4	1	64,406	108.0540	67,128	62,124	64,125		(697)			4.500	3.680	MON	233	2,796	05/11/2011	05/01/2041
3132GK-5A-0	FG Q04741			4	1	17,382	107.7120	17,518	16,264	17,345		(259)			4.500	2.810	MON	61	732	03/28/2014	11/01/2041
3132M9-2R-4	FG Q29184			4	1	52,496	105.1750	51,688	49,144	52,496		(929)			4.000	2.330	MON	164	1,966	12/11/2014	10/01/2044
31335A-QK-7	FG G60458			4	1	154,276	103.1060	151,511	146,946	154,276		(1,188)			3.500	2.480	MON	429	3,674	04/19/2016	01/01/2044
31335A-S7-4	FG G60542			4	1	42,949	105.1790	42,243	40,163	42,949		(477)			4.000	2.350	MON	134	803	06/23/2016	09/01/2045
3138E7-TV-6	FN AK3263			4	1	100,668	102.5980	100,093	97,558	100,647		(84)			3.000	2.030	MON	244	244	11/28/2016	02/01/2027
3138EJ-3Y-2	FN AL2614			4	1	89,291	102.5630	87,245	85,065	89,291		(553)			3.500	2.510	MON	248	2,233	02/29/2016	11/01/2042
3138EQ-7L-0	FN AL8098			4	1	86,683	105.3050	85,086	80,800	86,683		(1,111)			4.000	2.310	MON	269	2,155	04/08/2016	06/01/2043
3138M0-AK-6	FN AO8109			4	1	82,300	102.8870	81,554	79,265	82,298		(664)			3.500	2.670	MON	231	2,774	11/05/2015	08/01/2042
3138M5-EA-3	FN AP1928			4	1	51,225	105.3930	50,678	48,084	51,069		(846)			4.000	2.620	MON	160	1,923	11/10/2014	08/01/2042
3138M5-LP-2	FN AP2133			4	1	59,014	102.9320	58,549	56,881	58,914		(357)			3.500	2.760	MON	166	1,991	11/18/2014	08/01/2042
3138MB-XL-5	FN AP7882			4	1	76,199	102.8130	76,165	74,080	76,102		(328)			3.500	2.980	MON	216	2,593	09/08/2014	10/01/2042
3138W6-SU-1	FN AR8630			4	1	96,422	99.4580	94,106	94,618	96,421		(20)			3.000	2.660	MON	237	237	11/10/2016	04/01/2043
3138W9-BF-6	FN AS0037			4	1	64,691	102.7450	63,301	61,610	64,691		(567)			3.500	2.450	MON	180	1,797	02/12/2016	07/01/2043
3138WB-AR-6	FN AS1815			4	1	56,927	105.8710	57,873	54,664	56,694		(366)			4.000	3.170	MON	182	2,187	03/24/2014	02/01/2044
3138WB-UK-9	FN AS2385			4	1	49,122	105.6050	49,135	46,527	48,935		(378)			4.000	2.780	MON	155	1,861	05/16/2014	05/01/2044
3138WD-ME-8	FN AS3956			4	1	63,055	105.2530	61,980	58,887	63,055		(1,490)			4.000	2.210	MON	196	2,355	02/06/2015	12/01/2044
3138WE-6G-9	FN AS5370			4	1	67,812	102.7490	66,916	65,125	67,667		(442)			3.500	2.610	MON	190	2,279	10/30/2015	07/01/2045
3138WE-KB-4	FN AS4789			4	1	72,664	99.5830	69,568	69,859	72,640		(101)			3.000	2.290	MON	175	524	09/23/2016	04/01/2045
3138WE-KG-3	FN AS4794			4	1	44,709	102.8000	44,054	42,854	44,611		(266)			3.500	2.740	MON	125	1,500	09/23/2015	04/01/2045
3138WF-NN-2	FN AS5796			4	1	66,403	102.5330	65,231	63,620	66,302		(418)			3.000	1.890	MON	159	1,431	02/25/2016	09/01/2030
3138WG-BA-1	FN AS6332			4	1	99,795	102.4350	97,141	94,831	99,795		(236)			3.500	2.390	MON	277	553	09/21/2016	12/01/2045
3138WG-DN-1	FN AS6408			4	1	68,265	102.5890	66,927	65,237	68,265		(334)			3.500	2.520	MON	190	1,332	04/27/2016	01/01/2046
3138WJ-H3-5	FN AS8349			4	1	102,247	101.5230	100,950	99,435	102,228		(28)			3.000	2.510	MON	249	249	11/16/2016	11/01/2036
3138WV-X5-5	FN AT7899			4	1	90,584	102.5630	88,587	86,373	90,533		(671)			3.500	2.570	MON	252	2,519	02/05/2016	07/01/2043
3138X4-V9-8	FN AU5139			4	1	65,548	102.7480	64,620	62,892	65,548		(477)			3.500	2.570	MON	183	2,018	01/19/2016	08/01/2043
3138Y6-3S-1	FN AX5308			4	1	73,646	102.9180	72,250	70,202	73,646		(875)			3.500	2.490	MON	205	2,457	02/12/2015	01/01/2042
3140FM-DF-0	FN BE1901			4	1	99,306	99.4440	98,697	99,248	99,305		(2)			3.000	2.960	MON	248	248	11/22/2016	12/01/2046
31417B-7A-9	FN AB5388			4	1	46,894	105.6970	46,323	43,826	46,894		(886)			4.000	2.340	MON	146	1,753	02/27/2015	06/01/2042
31417C-S3-0	FN AB5937			4	1	81,219	102.6300	79,162	77,133	81,219		(595)			3.500	2.490	MON	225	2,700	02/06/2015	08/01/2042
31417D-TR-4	FN AB6859			4	1	87,805	102.5630	86,645	84,479	87,805		(536)			3.500	2.700	MON	246	2,710	01/11/2016	11/01/2042
31417G-5A-0	FN AB9840			4	1	89,690	102.7430	87,789	85,445	89,690		(766)			3.500	2.480	MON	249	2,492	02/18/2016	07/01/2043
31417G-TF-3	FN AB9549			4	1	179,226	99.4600	177,871	178,835	179,104		(72)			3.000	2.940	MON	447	5,365	06/17/2013	06/01/2043
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						2,638,125	XXX	2,602,631	2,532,839	2,636,352		(17,849)			XXX	XXX	XXX	7,350	65,801	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						3,612,089	XXX	3,564,727	3,392,839	3,598,428		(26,405)			XXX	XXX	XXX	17,575	95,834	XXX	XXX
002824-BE-9	ABBOTT LABORATORIES			1,2	2FE	44,788	99.3180	44,693	45,000	44,791		3			3.400	3.470	MN	166		11/17/2016	11/30/2023
00724F-AB-7	ADOBE SYSTEMS INC			1	1FE	54,463	107.2640	53,632	50,000	52,337		(711)			4.750	3.140	FA	990	2,375	11/25/2013	02/01/2020
02361D-AP-5	AMEREN ILLINOIS CO			1,2	1FE	99,943	100.9160	100,916	100,000	99,950		5			3.250	3.250	MS	1,083	3,250	12/03/2014	03/01/2025
02665W-AZ-4	AMERICAN HONDA FINANCE			1	1FE	100,650	100.5390	100,539	100,000	100,635		(15)			2.450	2.270	MS	660		11/22/2016	09/24/2020
03040W-AN-5	AMERICAN WATER CAPITAL C			1,2	1FE	49,909	98.2970	49,149	50,000	49,910		1			3.000	3.020	JD	183		11/14/2016	12/01/2026
031162-BD-1	AMGEN INC			1	2FE	37,892	103.1970	41,279	40,000	39,064		226			3.450	4.120	AO	345	1,380	04/19/2011	10/01/2020
035242-AJ-5	ANHEUSER-BUSCH INBEV FIN			1,2	1FE	74,765	100.4320	75,324	75,000	74,807		42			2.650	2.710	FA	828	1,027	01/13/2016	02/01/2021
037735-CR-6	APPALACHIAN POWER CO			1,2	2FE	49,861	107.6890	53,845	50,000	49,933		14			4.600	4.630	MS	581	2,300	03/22/2011	03/30/2021
037833-BU-3	APPLE INC			1,2	1FE	99,893	100.1570	100,157	100,000	99,905		12			2.850	2.860	FA	1,013	1,425	02/16/2016	02/23/2023
05348E-AS-8	AVALONBAY COMMUNITIES IN			1,2	1FE	34,905	103.6720	36,285	35,000	34,946		13			3.625	3.660	AO	317	1,269	09/16/2013	10/01/2020
05348E-AW-9	AVALONBAY COMMUNITIES			2	2FE	29,902	99.9090	29,973	30,000	29,912		8			3.500	3.530	MN	134	1,047	11/04/2015	11/15/2025
05531F-AS-2	BB&T CORPORATION			2	1FE	124,819	100.5890	125,737	125,000	124,891		34			2.450	2.480	JJ	1,412	3,063	12/03/2014	01/15/2020
06051G-FF-1	BANK OF AMERICA CORP				2FE	103,811	103.0290	103,030	100,000	103,067		(366)			4.000	3.510	AO	1,000	4,000	11/25/2014	04/01/2024
06406H-CU-1	BANK OF NEW YORK MELLON			2	1FE	54,893	100.3610	55,199	55,000	54,948		21			2.200	2.240	MN	155	1,210	05/02/2014	05/15/2019
06406H-DA-4	BANK OF NY MELLON CORP			2	1FE	49,893	98.2820	49,141	50,000	49,910		10			3.000	3.020	FA	529	1,500	02/19/2015	02/24/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
075887-BF-5	BECTON DICKINSON AND CO			1,2	2FE	77,849	102.1560	76,617	75,000	77,811		(37)			3.734	3.180	JD	124	1,400	11/15/2016	12/15/2024
097023-BJ-3	BOEING CO			1,2	1FE	48,795	96.3930	48,197	50,000	48,994		108			2.500	2.770	MS	417	1,250	02/18/2015	03/01/2025
118230-AJ-0	BUCKEYE PARTNERS LP			1,2	2FE	51,796	106.3160	53,158	50,000	51,041		(244)			4.875	4.280	FA	1,016	2,438	09/26/2013	02/01/2021
12189L-AD-3	BURLINGTN NORTH SANTA FE			1,2	1FE	69,697	106.3860	74,471	70,000	69,852		30			4.100	4.150	JD	239	2,870	05/16/2011	06/01/2021
124857-AM-5	CBS CORP			1,2	2FE	74,820	100.7800	75,585	75,000	74,857		16			3.700	3.720	FA	1,048	2,775	08/11/2014	08/15/2024
12505J-AD-5	CBL & ASSOCIATES LP			1,2	2FE	98,565	100.7180	100,719	100,000	98,570		5			5.950	6.140	JD	298		12/06/2016	12/15/2026
126650-CE-8	CVS HEALTH CORP			1,2	2FE	59,966	100.5490	60,330	60,000	59,982		7			2.250	2.260	FA	521	1,350	08/07/2014	08/12/2019
14040H-BK-0	CAPITAL ONE FINANCIAL CO			2	2FE	75,277	96.9310	72,699	75,000	75,269		(8)			3.750	3.700	JJ	1,195		08/16/2016	07/28/2026
14912L-6G-1	CATERPILLAR FINANCIAL SE				1FE	99,890	101.0320	101,032	100,000	99,910		10			3.250	3.260	JD	271	3,250	11/21/2014	12/01/2024
14916R-AC-8	CATHOLIC HEALTH INITIATI			1	1FE	100,491	97.0330	97,033	100,000	100,303		(47)			2.950	2.890	MN	492	2,950	10/26/2012	11/01/2022
166754-AP-6	CHEVRON PHILLIPS CHEM CO			1,2	1FE	49,869	99.7330	49,867	50,000	49,870		1			3.400	3.430	JD	184		11/17/2016	12/01/2026
166764-AT-7	CHEVRON CORP			1,2	1FE	100,000	99.1510	99,151	100,000	100,000					2.411	2.410	MS	790	2,411	02/24/2015	03/03/2022
172967-HM-6	CITIGROUP INC				2FE	99,846	100.8490	100,849	100,000	99,928		31			2.550	2.580	AO	588	2,550	04/01/2014	04/08/2019
20030N-BR-1	COMCAST CORP			1,2	1FE	99,847	99.1410	99,141	100,000	99,865		18			2.750	2.770	MS	917	1,436	02/16/2016	03/01/2023
200340-AP-2	COMERICA INC			2	1FE	20,000	99.8900	19,978	20,000	20,000					2.125	2.120	MN	45	425	05/20/2014	05/23/2019
209111-FE-8	CONSOLIDATED EDISON CO O			1,2	1FE	89,688	101.6610	91,495	90,000	89,745		28			3.300	3.340	JD	248	2,970	11/19/2014	12/01/2024
209111-FJ-7	CONSOLIDATED EDISON CO O			1,2	1FE	74,695	98.2890	73,717	75,000	74,698		3			2.900	2.940	JD	272		11/10/2016	12/01/2026
23317H-AC-6	DDR CORP			1,2	2FE	74,495	101.0590	75,794	75,000	74,701		68			3.500	3.600	JJ	1,210	2,625	11/21/2013	01/15/2021
24422E-SL-4	JOHN DEERE CAPITAL CORP				1FE	124,843	101.1480	126,435	125,000	124,902		22			2.800	2.820	MS	1,138	3,500	02/25/2014	03/04/2021
25470D-AL-3	DISCOVERY COMMUNICATIONS			1,2	2FE	100,023	105.3480	105,349	100,000	100,022		(1)			4.900	4.890	MS	1,497	2,450	03/09/2016	03/11/2026
26875P-AL-5	EOG RESOURCES INC			1,2	2FE	74,883	100.0370	75,028	75,000	74,935		19			2.450	2.470	AO	459	1,838	03/18/2014	04/01/2020
26875P-AM-3	EOG RESOURCES INC			1,2	2FE	50,000	97.9910	48,996	50,000	50,000					3.150	3.150	AO	394	1,575	03/12/2015	04/01/2025
278642-AE-3	EBAY INC			1,2	2FE	96,521	96.7470	96,748	100,000	97,279		443			2.600	3.130	JJ	1,199	2,600	04/07/2015	07/15/2022
285512-AC-3	ELECTRONIC ARTS INC			1,2	2FE	24,963	103.1970	25,799	25,000	24,969		6			3.700	3.730	MS	308	480	02/17/2016	03/01/2021
29364D-AR-1	ENTERGY ARKANSAS INC			1,2	1FE	99,917	100.3940	100,395	100,000	99,944		8			3.050	3.050	JD	254	3,050	05/28/2013	06/01/2023
29379V-BB-8	ENTERPRISE PRODUCTS OPER			1,2	2FE	34,934	103.0580	36,071	35,000	34,950		6			3.900	3.920	FA	516	1,365	02/05/2014	02/15/2024
30219G-AH-1	EXPRESS SCRIPTS HOLDING			1	2FE	74,819	99.9710	74,978	75,000	74,909		36			2.250	2.300	JD	75	1,688	06/02/2014	06/15/2019
343412-AC-6	FLUOR CORP			1,2	1FE	74,189	101.0260	75,770	75,000	74,336		71			3.500	3.620	JD	117	2,625	11/18/2014	12/15/2024
36962G-4R-2	GENERAL ELECTRIC CO				1FE	149,277	107.4680	161,202	150,000	149,680		78			4.375	4.430	MS	1,914	6,563	05/13/2011	09/16/2020
40414L-AJ-8	HCP INC			1,2	2FE	49,770	102.0760	51,038	50,000	49,832		21			4.250	4.300	MN	272	2,125	11/05/2013	11/15/2023
40428H-PN-6	HSBC USA INC				1FE	99,661	100.0890	100,090	100,000	99,796		68			2.375	2.440	MN	317	2,382	12/24/2014	11/13/2019
418056-AT-4	HASBRO INC			1,2	2FE	19,981	100.6980	20,140	20,000	19,988		3			3.150	3.160	MN	81	630	05/08/2014	05/15/2021
42217K-AY-2	WELLTOWER INC			1,2	2FE	52,215	103.5760	51,788	50,000	50,884		(420)			4.125	3.200	AO	516	2,063	09/17/2013	04/01/2019
437076-BM-3	HOME DEPOT INC			1,2	1FE	74,517	99.6650	74,749	75,000	74,556		39			3.000	3.070	AO	563	1,431	02/03/2016	04/01/2026
459200-JG-7	IBM CORP			1	1FE	99,665	102.1880	102,189	100,000	99,690		25			3.450	3.490	FA	1,265	1,725	02/16/2016	02/19/2026
461070-AL-8	INTERSTATE POWER & LIGHT			1,2	2FE	99,255	100.2640	100,265	100,000	99,392		66			3.250	3.330	JD	271	3,250	11/17/2014	12/01/2024
46625H-JX-9	JPMORGAN CHASE & CO				1FE	99,510	101.4400	101,440	100,000	99,622		44			3.625	3.680	MN	483	3,625	05/06/2014	05/13/2024
49326E-EF-6	KEYCORP				2FE	101,150	100.9510	100,952	100,000	101,137		(13)			2.900	2.570	MS	854		12/09/2016	09/15/2020
49446R-AN-9	KIMCO REALTY CORP			1,2	2FE	49,660	101.1180	50,559	50,000	49,712		44			3.400	3.500	MN	283	1,757	10/07/2015	11/01/2022
49456B-AD-3	KINDER MORGAN INC/DELAWA			1	2FE	54,937	100.1110	55,061	55,000	54,981		21			2.000	2.030	JD	92	1,100	11/24/2014	12/01/2017
49456B-AE-1	KINDER MORGAN INC/DELAWA			1,2	2FE	51,160	101.4020	50,701	50,000	51,067		(92)			3.050	2.260	JD	127	763	09/28/2016	12/01/2019
512807-AM-0	LAM RESEARCH CORP			1,2	2FE	75,634	100.0360	75,027	75,000	75,415		(126)			2.750	2.560	MS	607	2,063	03/23/2015	03/15/2020
539830-BE-8	LOCKHEED MARTIN CORP			1,2	2FE	124,643	97.4970	121,871	125,000	124,702		32			2.900	2.930	MS	1,208	3,625	02/12/2015	03/01/2025
579780-AK-3	MCCORMICK & CO			1,2	1FE	24,816	99.0730	24,768	25,000	24,834		16			3.250	3.330	MN	104	833	11/03/2015	11/15/2025
58933Y-AQ-8	MERCK & CO INC			1	1FE	99,865	98.9660	98,967	100,000	99,899		18			2.350	2.370	FA	920	2,350	02/05/2015	02/10/2022
59156R-AX-6	METLIFE INC			1	1FE	154,682	108.7080	163,062	150,000	152,220		(484)			4.750	4.350	FA	2,830	7,125	05/13/2011	02/08/2021
61746B-DQ-6	MORGAN STANLEY			1	1FE	76,010	102.3880	76,791	75,000	75,802		(94)			3.875	3.700	AO	501	2,906	09/08/2014	04/29/2024
637432-ND-3	NATIONAL RURAL UTIL COOP			1,2	1FE	44,973	97.7970	44,009	45,000	44,977		2			2.850	2.850	JJ	549	1,283	01/20/2015	01/27/2025
651229-AV-8	NEWELL BRANDS INC			1,2	2FE	54,983	103.4080	56,875	55,000	54,985		2			3.850	3.850	AO	529	1,065	03/18/2016	04/01/2023
67021C-AK-3	NSTAR ELECTRIC CO			1,2	1FE	99,519	100.3680	100,369	100,000	99,565		41			3.250	3.300	MN	415	3,223	11/13/2015	11/15/2025
69351U-AQ-6	PPL ELECTRIC UTILITIES			1,2	1FE	149,498	98.4520	147,679	150,000	149,701		49			2.500	2.530	MS	1,250	3,750	08/21/2012	09/01/2022
70109H-AM-7	PARKER-HANNIFIN CORP			1,2	1FE	54,941	102.4280	56,335	55,000	54,945		2			4.200	4.200	MN	257	2,310	11/18/2014	11/21/2034
713448-BR-8	PEPSICO INC			1	1FE	37,276	103.3060	41,323	40,000	38,779		289			3.125	3.990	MN	208	1,250	04/19/2011	11/01/2020
713448-CX-4	PEPSICO INC			1,2	1FE	49,991	102.2630	51,132	50,000	49,992		1			3.100	3.100	JJ	706	1,550	07/14/2015	07/17/2022
718549-AA-6	PHILLIPS 66 PARTNERS LP			1,2	2FE	68,937	99.6980	69,789	70,000	69,269		220			2.646	2.990	FA	700	1,852	06/23/2015	02/15/2020
744448-CF-6	PUBLIC SERVICE COLORADO			1,2	1FE	124,878	98.4310	123,039	125,000	124,927		12			2.250	2.260	MS	828	2,813	09/04/2012	09/15/2022
755111-BX-8	RAYTHEON COMPANY			1,2	1FE	99,691	99.5200	99,521	100,000	99,808		30			2.500	2.530	JD	111	2,500	11/27/2012	12/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
756109-AK-0	REALTY INCOME CORP			1	2FE	58,576	111.7190	55,860	50,000	54,028		(1,442)			6.750	3.500	FA	1,275	3,375	09/17/2013	08/15/2019
776696-AF-3	ROPER TECHNOLOGIES INC			1	2FE	49,896	100.2630	50,132	50,000	49,964		20			2.050	2.090	AO	256	1,025	05/30/2013	10/01/2018
78355H-JV-2	RYDER SYSTEM INC			1,2	2FE	29,931	100.7720	30,232	30,000	29,973		14			2.450	2.490	MN	94	735	11/04/2013	11/15/2018
808513-AM-7	CHARLES SCHWAB CORP			1,2	1FE	24,905	101.2350	25,309	25,000	24,913		8			3.450	3.490	FA	331	647	11/09/2015	02/13/2026
811065-AB-7	SCRIPPS NETWORKS INTERAC			1,2	2FE	74,734	101.3710	76,028	75,000	74,842		52			2.750	2.820	MN	264	2,063	11/17/2014	11/15/2019
828807-CW-5	SIMON PROPERTY GROUP LP			1,2	1FE	69,581	99.1390	69,397	70,000	69,615		35			3.300	3.370	JJ	1,065	1,168	01/08/2016	01/15/2026
84610W-AB-1	LIFESTORAGE LP			1,2	2FE	39,779	94.7810	37,913	40,000	39,789		10			3.500	3.560	JJ	743		06/13/2016	07/01/2026
855244-AJ-8	STARBUCKS CORP			1,2	1FE	19,989	99.6980	19,940	20,000	19,991		2			2.100	2.110	FA	172	210	02/01/2016	02/04/2021
857477-AN-3	STATE STREET CORP				1FE	102,567	100.9650	100,965	100,000	102,359		(208)			3.300	2.960	JD	138	3,300	03/04/2016	12/16/2024
867914-BK-8	SUNTRUST BANKS INC			2	2FE	59,870	101.1840	60,711	60,000	59,890		20			2.900	2.940	MS	570	870	02/29/2016	03/03/2021
87236Y-AE-8	TD AMERITRADE HOLDING CO			1,2	1FE	24,941	100.9310	25,233	25,000	24,955		8			2.950	2.980	AO	184	738	03/04/2015	04/01/2022
88166H-AD-9	TEVA PHARMA FIN IV LLC			1	2FE	49,978	98.3320	49,166	50,000	49,989		3			2.250	2.250	MS	322	1,125	12/13/2012	03/18/2020
89236T-DK-8	TOYOTA MOTOR CREDIT CORP			1	1FE	99,736	95.8820	95,883	100,000	99,743		7			2.250	2.290	AO	456		10/13/2016	10/18/2023
908906-AC-4	MUFG AMERICAS HLDGS CORP			1	1FE	82,157	102.2060	81,765	80,000	81,512		(250)			3.500	3.120	JD	101	2,800	05/02/2014	06/18/2022
91159H-HG-8	US BANCORP			2	1FE	104,488	103.8350	103,836	100,000	103,570		(450)			3.700	3.120	JJ	1,552	3,700	11/25/2014	01/30/2024
92343V-AX-2	VERIZON COMMUNICATIONS			1	2FE	148,718	107.2370	160,856	150,000	149,382		128			4.600	4.700	AO	1,725	6,900	03/23/2011	04/01/2021
92826C-AD-4	VISA INC			1,2	1FE	101,233	100.5300	100,531	100,000	101,221		(12)			3.150	2.990	JD	149	1,575	11/16/2016	12/14/2025
931142-DD-2	WAL-MART STORES INC				1FE	40,282	108.0790	43,232	40,000	40,135		(28)			4.250	4.160	AO	359	1,700	04/18/2011	04/15/2021
94974B-GA-2	WELLS FARGO & COMPANY				1FE	100,129	99.1820	99,182	100,000	100,108		(12)			3.300	3.280	MS	1,027	3,300	11/25/2014	09/09/2024
963320-AQ-9	WHIRLPOOL CORP			1	2FE	54,876	100.4550	55,251	55,000	54,945		25			2.400	2.440	MS	440	1,320	02/20/2014	03/01/2019
983919-AH-4	XILINX INC			1	1FE	54,605	100.9520	55,524	55,000	54,753		54			3.000	3.110	MS	486	1,650	03/05/2014	03/15/2021
06367T-PX-2	BANK OF MONTREAL		A		1FE	99,957	99.9830	99,983	100,000	99,958		1			2.100	2.110	JD	111		12/07/2016	12/12/2019
73755L-AM-9	POTASH CORP-SASKATCHEWAN		A	1,2	2FE	24,880	94.1690	23,542	25,000	24,899		11			3.000	3.050	AO	188	750	03/23/2015	04/01/2025
867224-AA-5	SUNCOR ENERGY INC		A	1,2	1FE	24,809	101.7800	25,445	25,000	24,843		17			3.600	3.690	JD	75	900	11/20/2014	12/01/2024
00507U-AM-3	ACTAVIS FUNDING SCS		D	1	2FE	49,970	100.5300	50,265	50,000	49,990		8			2.350	2.360	MS	356	1,175	03/03/2015	03/12/2018
05565Q-CD-8	BP CAPITAL MARKETS PLC		D	1	1FE	98,998	98.2690	98,270	100,000	99,330		95			2.750	2.860	MN	390	2,750	05/07/2013	05/10/2023
46132F-AB-6	INVESCO FINANCE PLC		D	1	1FE	79,427	103.9850	83,189	80,000	79,586		50			4.000	4.080	JJ	1,342	3,200	11/06/2013	01/30/2024
767201-AQ-9	RIO TINTO FIN USA LTD		D	1	2FE	124,680	104.6510	130,814	125,000	124,834		32			3.750	3.780	MS	1,315	4,688	09/14/2011	09/20/2021
85771P-AG-7	STATOIL ASA		D	1	1FE	39,870	97.5230	39,009	40,000	39,920		12			2.450	2.480	JJ	446	980	11/14/2012	01/17/2023
88167A-AD-3	TEVA PHARMACEUTICALS NE		D	1	2FE	74,750	94.1250	70,594	75,000	74,764		14			2.800	2.850	JJ	933		07/18/2016	07/21/2023
89152U-AD-4	TOTAL CAPITAL SA		D	1	1FE	41,270	107.2990	42,920	40,000	40,541		(142)			4.450	4.030	JD	35	1,780	04/18/2011	06/24/2020
961214-CS-0	WESTPAC BANKING CORP		D		1FE	99,925	100.1420	100,142	100,000	99,941		14			2.600	2.610	MN	274	2,600	11/17/2015	11/23/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						7,621,667	XXX	7,686,151	7,605,000	7,615,088		(2,114)			XXX	XXX	XXX	61,163	200,653	XXX	XXX
12594C-BF-6	COMM 2016-DC2 A5			4	1FM	97,843	103.5410	98,364	95,000	97,639		(203)			3.765	3.390	MON	298	2,683	03/03/2016	02/12/2049
36252A-AA-4	GSMS 2015-GS1 A1			4	1FM	68,987	99.3960	68,572	68,989	68,987					1.935	1.910	MON	111	1,446	11/16/2015	11/13/2048
94989X-AY-1	WFCM 2015-NXS4 A1			4	1FM	67,035	99.8490	66,934	67,035	67,035					1.889	1.850	MON	106	1,266	11/19/2015	12/17/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						233,865	XXX	233,870	231,024	233,661		(203)			XXX	XXX	XXX	515	5,395	XXX	XXX
17305E-FX-8	CCCIT 2016-A2 A2			4	1FE	99,991	99.3090	99,309	100,000	99,991					2.190	2.190	MN	140		11/29/2016	11/20/2023
43814J-AC-8	HAROT 2014-4 A3			4	1FE	28,458	99.9600	28,452	28,463	28,476		1			0.990	0.950	MON	13	282	11/19/2014	09/17/2018
44614D-AA-5	HUNT 2016-1 A1			4	1FE	83,486	100.0020	83,488	83,488	83,486					0.850	0.850	MON	34	30	11/28/2016	12/15/2017
92348M-AA-7	VZOT 2016-2A A			4	1FE	94,990	99.5810	94,604	95,000	94,991		1			1.680	1.680	MON	173		11/16/2016	05/20/2021
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						306,925	XXX	305,853	306,951	306,944		2			XXX	XXX	XXX	360	312	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						8,162,457	XXX	8,225,874	8,142,975	8,155,693		(2,315)			XXX	XXX	XXX	62,038	206,360	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						11,787,855	XXX	11,800,438	11,425,000	11,703,945		(36,612)			XXX	XXX	XXX	100,716	300,429	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						3,702,576	XXX	3,679,750	3,554,300	3,698,381		(26,293)			XXX	XXX	XXX	10,576	104,510	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						233,865	XXX	233,870	231,024	233,661		(203)			XXX	XXX	XXX	515	5,395	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						306,925	XXX	305,853	306,951	306,944		2			XXX	XXX	XXX	360	312	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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
8199999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						16,031,221	XXX	16,019,911	15,517,275	15,942,931		(63,106)			XXX	XXX	XXX	112,167	410,646	XXX	XXX

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

NONE

Schedule D - Part 2 - Section 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
912810-QT-8	US TREASURY N/B		12/14/2016	BARCLAYS AMERICAN		99,965	100,000	259
912828-F9-6	US TREASURY N/B		12/14/2016	DEUTSCHE BANK		99,754	100,000	249
912828-M5-6	US TREASURY N/B		12/14/2016	DEUTSCHE BANK		97,797	100,000	186
912828-N2-2	US TREASURY N/B		12/15/2016	CITIGROUP GLOBAL MARKETS		99,922	100,000	3
912828-N4-8	US TREASURY N/B		12/15/2016	MORGAN STANLEY		99,320	100,000	804
912828-U2-4	US TREASURY N/B		12/15/2016	BARCLAYS AMERICAN		118,765	125,000	214
912828-U3-2	US TREASURY N/B		12/15/2016	J.P. MORGAN		98,371	100,000	86
912828-VS-6	US TREASURY N/B		12/15/2016	DEUTSCHE BANK		125,913	125,000	1,045
912828-VV-9	US TREASURY N/B		11/28/2016	BARCLAYS AMERICAN		61,082	60,000	317
912828-XG-0	US TREASURY N/B		12/15/2016	DEUTSCHE BANK		124,365	125,000	1,220
0599999. Subtotal - Bonds - U.S. Governments						1,025,254	1,035,000	4,383
040484-NR-4	ARIZONA BRD OF RGTS UNIV ARIZO		02/26/2016	CITIGROUP GLOBAL MARKETS		122,117	100,000	
31335A-QK-7	FG G60458		04/19/2016	J.P. MORGAN		181,181	172,574	362
31335A-S7-4	FG G60542		06/23/2016	BNP PARIBUS SECURITIES		50,820	47,523	143
3138E7-TV-6	FN AK3263		11/28/2016	BNP PARIBUS SECURITIES		102,746	99,572	241
3138EJ-3Y-2	FN AL2614		02/29/2016	BNP PARIBUS SECURITIES		101,641	96,830	122
3138EQ-7L-0	FN AL8098		04/08/2016	CITIGROUP GLOBAL MARKETS		104,441	97,352	130
3138W6-SU-1	FN AR8630		11/10/2016	BARCLAYS AMERICAN		97,409	95,587	119
3138W9-BF-6	FN AS0037		02/12/2016	NOMURA SECURITIES DOMESTIC		77,638	73,941	108
3138WE-KB-4	FN AS4789		09/23/2016	NOMURA SECURITIES DOMESTIC		74,680	71,797	162
3138WF-NN-2	FN AS5796		02/25/2016	J.P. MORGAN		74,498	71,375	95
3138WG-BA-1	FN AS6332		09/21/2016	NOMURA SECURITIES DOMESTIC		104,595	99,393	116
3138WG-DN-1	FN AS6408		04/27/2016	BANK AMERICA		76,157	72,779	78
3138WJ-H3-5	FN AS8349		11/16/2016	CANTOR FITZGERALD		102,572	99,750	166
3138WV-X5-5	FN AT7899		02/05/2016	BNP PARIBUS SECURITIES		105,004	100,123	97
3138X4-V9-8	FN AU5139		01/19/2016	J.P. MORGAN		78,378	75,202	154
3140FM-DF-0	FN BE1901		11/22/2016	J.P. MORGAN		100,059	100,000	225
31417D-TR-4	FN AB6859		01/11/2016	BANK AMERICA		103,037	99,134	116
31417G-5A-0	FN AB9840		02/18/2016	AMHERST PIERPONT SECURITIES LLC		107,255	102,178	219
39081J-AL-2	GREAT LAKES MI WTR AUTH WTR SP		10/14/2016	CITIGROUP GLOBAL MARKETS		23,411	20,000	
56682H-CA-5	MARICOPA CNTY AZ INDL DEV AUTH		10/13/2016	J.P. MORGAN		52,550	50,000	
645790-FH-4	NEW JERSEY ST HLTH CARE FACS F		10/21/2016	CITIGROUP GLOBAL MARKETS		83,022	70,000	
88213A-DZ-5	TEXAS ST A & M UNIV REVENUES		03/22/2016	RBC CAPITAL MARKETS SECURITIES - US		10,000	10,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						1,933,211	1,825,110	2,653
002824-BE-9	ABBOTT LABORATORIES		11/17/2016	BANK AMERICA		44,788	45,000	
02665W-AZ-4	AMERICAN HONDA FINANCE		11/22/2016	TORONTO DOMINION - US		100,650	100,000	436
03040W-AN-5	AMERICAN WATER CAPITAL C		11/14/2016	MIZUHO SECURITIES		49,909	50,000	
035242-AJ-5	ANHEUSER-BUSCH INBEV FIN		01/13/2016	DEUTSCHE BANK		74,765	75,000	
037833-BU-3	APPLE INC		02/16/2016	GOLDMAN SACHS		99,893	100,000	
075887-BF-5	BECTON DICKINSON AND CO		11/15/2016	J.P. MORGAN		77,849	75,000	1,190
12505J-AD-5	CBL & ASSOCIATES LP		12/06/2016	WELLS FARGO SECURITIES LLC		98,565	100,000	
12594C-BF-6	COMM 2016-DC2 A5		03/03/2016	DEUTSCHE BANK		97,843	95,000	149
14040H-BK-0	CAPITAL ONE FINANCIAL CO		08/16/2016	CITIGROUP GLOBAL MARKETS		75,277	75,000	164
166754-AP-6	CHEVRON PHILLIPS CHEM CO		11/17/2016	MITSUBISHI UFJ SECURITIES USA		49,869	50,000	
17305E-FX-8	CCCIT 2016-A2 A2		11/29/2016	CITIGROUP GLOBAL MARKETS		99,991	100,000	
20030N-BR-1	COMCAST CORP		02/16/2016	BANK AMERICA		99,847	100,000	
209111-FJ-7	CONSOLIDATED EDISON CO O		11/10/2016	MIZUHO SECURITIES		74,695	75,000	
25470D-AL-3	DISCOVERY COMMUNICATIONS		03/09/2016	VARIOUS		100,023	100,000	25
285512-AC-3	ELECTRONIC ARTS INC		02/17/2016	BANK AMERICA		24,963	25,000	
437076-BM-3	HOME DEPOT INC		02/03/2016	J.P. MORGAN		74,517	75,000	
44614D-AA-5	HUNT 2016-1 A1		11/28/2016	CREDIT SUISSE		100,000	100,000	
459200-JG-7	IBM CORP		02/16/2016	J.P. MORGAN		99,665	100,000	
49326E-EF-6	KEYCORP		12/09/2016	SUSQUEHANNA FINANCIAL		101,150	100,000	717
49456B-AE-1	KINDER MORGAN INC/DELAWA		09/28/2016	J.P. MORGAN		51,160	50,000	500
651229-AV-8	NEWELL BRANDS INC		03/18/2016	GOLDMAN SACHS		54,983	55,000	
828807-CW-5	SIMON PROPERTY GROUP LP		01/08/2016	MORGAN STANLEY		69,581	70,000	
84610W-AB-1	LIFESTORAGE LP		06/13/2016	WELLS FARGO SECURITIES LLC		39,779	40,000	
855244-AJ-8	STARBUCKS CORP		02/01/2016	GOLDMAN SACHS		19,989	20,000	
857477-AN-3	STATE STREET CORP		03/04/2016	SUNTRUST ROBINSON HUMPHREY		102,567	100,000	761
867914-BK-8	SUNTRUST BANKS INC		02/29/2016	SUNTRUST ROBINSON HUMPHREY		59,870	60,000	
89236T-DK-8	TOYOTA MOTOR CREDIT CORP		10/13/2016	BANK AMERICA		99,736	100,000	
92348M-AA-7	VZOT 2016-2A A		11/16/2016	BANK AMERICA		94,990	95,000	
92826C-AD-4	VISA INC		11/16/2016	MORGAN STANLEY		101,233	100,000	1,374
06367T-PX-2	BANK OF MONTREAL	A	12/07/2016	BMO CAPITAL MARKETS - US		99,957	100,000	

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
88167A-AD-3	TEVA PHARMACEUTICALS NE	D	07/18/2016	BARCLAYS AMERICAN		74,750	75,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,412,854	2,405,000	5,316
8399997. Total - Bonds - Part 3						5,371,319	5,265,110	12,352
8399998. Total - Bonds - Part 5						642,447	640,000	3,134
8399999. Total - Bonds						6,013,766	5,905,110	15,486
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
9799997. Total - Common Stocks - Part 3							XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks							XXX	
9899999. Total - Preferred and Common Stocks							XXX	
9999999 - Totals						6,013,766	XXX	15,486

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36178W-GL-7	GN AB9203		12/01/2016	MBS PAYMENT		33,353	33,353	35,633	33,472		(120)		(120)		33,353				611	11/15/2042
36202F-M7-8	G2 4882		12/01/2016	MBS PAYMENT		30,098	30,098	30,794	30,148		(51)		(51)		30,098				680	12/20/2040
36202F-PF-7	G2 4922		12/01/2016	MBS PAYMENT		28,567	28,567	29,299	28,622		(54)		(54)		28,567				640	01/20/2041
36202F-TL-0	G2 5055		12/01/2016	MBS PAYMENT		41,334	41,334	43,788	41,647		(313)		(313)		41,334				1,002	05/20/2041
36202F-UE-4	G2 5081		12/01/2016	MBS PAYMENT		27,490	27,490	28,268	27,581		(91)		(91)		27,490				612	06/20/2041
36202F-UF-1	G2 5082		12/01/2016	MBS PAYMENT		26,081	26,081	27,548	26,272		(191)		(191)		26,081				639	06/20/2041
36202F-Y5-9	G2 5232		12/01/2016	MBS PAYMENT		87,260	87,260	90,383	87,449		(188)		(188)		87,260				1,771	11/20/2041
36241L-S3-1	GN 783238		12/01/2016	MBS PAYMENT		25,755	25,755	26,544	25,842		(87)		(87)		25,755				566	01/15/2041
912828-RU-6	US TREASURY N/B		04/29/2016	HSBC SECURITIES LIMITED		100,246	100,000	100,180	100,163		(59)		(59)		100,103		143	143	368	11/30/2016
912828-SC-5	US TREASURY N/B		04/29/2016	HSBC SECURITIES LIMITED		100,270	100,000	100,152	100,141		(43)		(43)		100,098		172	172	659	01/31/2017
912828-SM-3	US TREASURY N/B		04/29/2016	JEFFERIES & CO		100,387	100,000	100,313	100,292		(78)		(78)		100,214		172	172	587	03/31/2017
0599999. Subtotal - Bonds - U.S. Governments						600,841	599,938	612,902	601,629		(1,275)		(1,275)		600,353		487	487	8,135	XXX
70914P-TY-8	PENNSYLVANIA ST		03/16/2016	MORGAN STANLEY		144,608	125,000	147,071	144,526		(544)		(544)		143,982		625	625	2,951	04/01/2028
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						144,608	125,000	147,071	144,526		(544)		(544)		143,982		625	625	2,951	XXX
19648C-AF-8	COLORADO ST HSG&FIN AUTH COLOR		05/03/2016	PIPER JAFFREY & CO		252,295	250,000	252,473	250,714		(179)		(179)		250,535		1,760	1,760	2,197	05/15/2017
3128M9-2M-3	FG G07680		12/01/2016	MBS PAYMENT		6,450	6,450	6,811	6,477		(27)		(27)		6,450				150	04/01/2044
3128MJ-V2-3	FG G08632		12/01/2016	MBS PAYMENT		14,706	14,706	15,361	14,762		(56)		(56)		14,706				321	03/01/2045
3132GD-RW-4	FG Q00501		12/01/2016	MBS PAYMENT		25,993	25,993	26,948	26,104		(111)		(111)		25,993				361	05/01/2041
3132GK-5A-0	FG Q04741		12/01/2016	MBS PAYMENT		4,435	4,435	4,739	4,462		(27)		(27)		4,435				123	11/01/2041
3132M9-2R-4	FG Q29184		12/01/2016	MBS PAYMENT		15,527	15,527	16,586	15,652		(124)		(124)		15,527				385	10/01/2044
31335A-QK-7	FG G60458		12/01/2016	MBS PAYMENT		25,628	25,628	26,905			(88)		(88)		25,628				373	01/01/2044
31335A-S7-4	FG G60542		12/01/2016	MBS PAYMENT		7,360	7,360	7,870			(34)		(34)		7,360				89	09/01/2045
3138E7-TV-6	FN AK3263		12/01/2016	MBS PAYMENT		2,014	2,014	2,078							2,014				5	02/01/2027
3138EJ-3Y-2	FN AL2614		12/01/2016	MBS PAYMENT		11,765	11,765	12,350			(32)		(32)		11,765				198	11/01/2042
3138EQ-7L-0	FN AL8098		12/01/2016	MBS PAYMENT		16,552	16,552	17,758			(94)		(94)		16,552				261	06/01/2043
3138M0-AK-6	FN AO8109		12/01/2016	MBS PAYMENT		19,408	19,408	20,151	19,480		(72)		(72)		19,408				472	08/01/2042
3138M5-EA-3	FN AP1928		12/01/2016	MBS PAYMENT		15,014	15,014	15,994	15,129		(116)		(116)		15,014				350	08/01/2042
3138M5-LP-2	FN AP2133		12/01/2016	MBS PAYMENT		10,540	10,540	10,935	10,572		(32)		(32)		10,540				236	08/01/2042
3138MB-XL-5	FN AP7882		12/01/2016	MBS PAYMENT		11,558	11,558	11,889	11,582		(23)		(23)		11,558				242	10/01/2042
3138W6-SU-1	FN AR8630		12/01/2016	MBS PAYMENT		968	968	987							968				2	04/01/2043
3138W9-BF-6	FN AS0037		12/01/2016	MBS PAYMENT		12,331	12,331	12,947			(50)		(50)		12,331				211	07/01/2043
3138WB-AR-6	FN AS1815		12/01/2016	MBS PAYMENT		9,943	9,943	10,355	9,973		(30)		(30)		9,943				251	02/01/2044
3138WB-UK-9	FN AS2385		12/01/2016	MBS PAYMENT		8,183	8,183	8,639	8,211		(29)		(29)		8,183				211	05/01/2044
3138WD-ME-8	FN AS3956		12/01/2016	MBS PAYMENT		24,831	24,831	26,589	25,099		(267)		(267)		24,831				568	12/01/2044
3138WE-6G-9	FN AS5370		12/01/2016	MBS PAYMENT		8,698	8,698	9,057	8,731		(33)		(33)		8,698				205	07/01/2045
3138WE-KB-4	FN AS4789		12/01/2016	MBS PAYMENT		1,938	1,938	2,016			(1)		(1)		1,938				9	04/01/2045
3138WE-KG-3	FN AS4794		12/01/2016	MBS PAYMENT		4,924	4,924	5,137	4,940		(15)		(15)		4,924				108	04/01/2045
3138WF-NN-2	FN AS5796		12/01/2016	MBS PAYMENT		7,756	7,756	8,095			(23)		(23)		7,756				107	09/01/2030
3138WG-BA-1	FN AS6332		12/01/2016	MBS PAYMENT		4,562	4,562	4,800			(3)		(3)		4,562				20	12/01/2045
3138WG-DN-1	FN AS6408		12/01/2016	MBS PAYMENT		7,542	7,542	7,892			(16)		(16)		7,542				91	01/01/2046
3138WJ-H3-5	FN AS8349		12/01/2016	MBS PAYMENT		315	315	324							315				1	11/01/2036
3138WV-X5-5	FN AT7899		12/01/2016	MBS PAYMENT		13,750	13,750	14,420			(50)		(50)		13,750				243	07/01/2043
3138X4-V9-8	FN AU5139		12/01/2016	MBS PAYMENT		12,311	12,311	12,830			(43)		(43)		12,311				229	08/01/2043
3138Y6-3S-1	FN AX5308		12/01/2016	MBS PAYMENT		20,631	20,631	21,643	20,738		(107)		(107)		20,631				462	01/01/2042
3140FM-DF-0	FN BE1901		12/01/2016	MBS PAYMENT		752	752	753							752				2	12/01/2046
31417B-7A-9	FN AB5388		12/01/2016	MBS PAYMENT		14,430	14,430	15,440	14,553		(124)		(124)		14,430				351	06/01/2042
31417C-S3-0	FN AB5937		12/01/2016	MBS PAYMENT		12,424	12,424	13,082	12,467		(43)		(43)		12,424				255	08/01/2042
31417D-TR-4	FN AB6859		12/01/2016	MBS PAYMENT		14,655	14,655	15,232			(41)		(41)		14,655				284	11/01/2042
31417E-H2-0	FN AB7448		08/01/2016	VARIOUS		180,010	173,969	180,398	178,999		(724)		(724)		178,276		1,735	1,735	2,821	01/01/2028
31417G-5A-0	FN AB9840		12/01/2016	MBS PAYMENT		16,733	16,733	17,565			(65)		(65)		16,733				308	07/01/2043
31417G-TF-3	FN AB9549		12/01/2016	MBS PAYMENT		30,229	30,229	30,295	30,235		(6)		(6)		30,229				618	06/01/2043
3199999. Subtotal - Bonds - U.S. Special Revenues						847,161	838,825	867,344	688,880		(2,685)		(2,685)		843,667		3,495	3,495	13,120	XXX
031162-BF-6	AMGEN INC		05/09/2016	MARKETAXESS		25,026	25,000	24,942	24,994		4		4		24,999		27	27	235	06/15/2016
084670-BL-1	BERKSHIRE HATHAWAY INC		10/06/2016	BARCLAYS AMERICAN		101,912	100,000	99,991	99,993		1		1		99,995		1,917	1,917	2,433	08/14/2019

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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
09064A-AH-4	BIOMED REALTY LP		02/11/2016	CALLED BY ISSUER at 104.817		31,445	30,000	29,822	29,880		1,566		1,566		31,445				219	05/01/2019
111320-AF-4	BROADCOM CORP		02/02/2016	TENDER OFFER		80,800	80,000	78,359	78,525		17		17		78,543		2,257	2,257	928	08/15/2022
12591F-AC-0	CNH 2013-A A3		07/15/2016	MBS PAYMENT		23,189	23,189	23,189	23,203		3		3		23,205		(16)	(16)	30	06/15/2018
12624H-AC-7	CNH 2012-D A3		04/15/2016	MBS PAYMENT		3,262	3,262	3,265	3,263		(1)		(1)		3,262				4	04/16/2018
14040H-BE-4	CAPITAL ONE FINANCIAL CO		08/16/2016	ROBERT W. BAIRD & CO		40,820	40,000	39,970	39,980		4		4		39,983		837	837	803	04/24/2019
25459H-BH-7	DIRECTV HOLDINGS/FING		03/21/2016	EXCHANGE		99,682	100,000	99,458	99,644		38		38		99,682				1,296	01/15/2018
34530B-AC-7	FORDO 2013-A A3		04/15/2016	MBS PAYMENT		3,000	3,000	3,000	3,004		(3)		(3)		3,000				3	07/15/2017
36252A-AA-4	GSMS 2015-GS1 A1		12/01/2016	VARIOUS		11,011	11,011	11,011	11,011						11,011				126	11/13/2048
375558-AY-9	GILEAD SCIENCES INC		10/06/2016	WELLS FARGO SECURITIES LLC		97,096	95,000	97,020	96,698		(314)		(314)		96,384		712	712	2,667	02/01/2020
38141E-A5-8	GOLDMAN SACHS GROUP INC		12/12/2016	GOLDMAN SACHS		108,512	100,000	114,463	108,953		(1,935)		(1,935)		107,019		1,493	1,493	6,719	03/15/2020
43814J-AC-8	HAROT 2014-4 A3		12/15/2016	MBS PAYMENT		26,537	26,537	26,532	26,526		11		11		26,537				186	09/17/2018
44614D-AA-5	HUNT 2016-1 A1		12/15/2016	MBS PAYMENT		16,514	16,514	16,514							16,514				6	12/15/2017
494368-BP-7	KIMBERLY-CLARK CORP		10/06/2016	SUMRIDGE PARTNERS		81,017	80,000	80,007	80,006		(1)		(1)		80,005		1,012	1,012	1,644	03/01/2020
629568-AQ-9	NABORS INDUSTRIES INC		10/11/2016	J.P. MORGAN		57,365	55,000	62,372	58,878		(1,411)		(1,411)		57,466		(101)	(101)	3,937	02/15/2018
742718-DV-8	PROCTER & GAMBLE CO/THE		05/02/2016	WELLS FARGO SECURITIES LLC		150,351	150,000	148,794	149,845		86		86		149,931		420	420	1,571	08/15/2016
816851-AS-8	SEMPRA ENERGY		05/09/2016	J.P. MORGAN		50,378	50,000	49,974	49,993		2		2		49,995		382	382	706	04/01/2017
87612E-BB-1	TARGET CORP		05/03/2016	SANTANDER SEC CORP		82,705	80,000	82,037	81,659		(161)		(161)		81,498		1,207	1,207	664	06/26/2019
907818-EA-2	UNION PACIFIC CORP		10/06/2016	GOLDMAN SACHS		80,898	80,000	79,660	79,715		53		53		79,768		1,130	1,130	1,720	02/01/2020
92826C-AB-8	VISA INC		10/07/2016	GOLDMAN SACHS		102,295	100,000	99,915	99,916		13		13		99,928		2,367	2,367	1,815	12/14/2020
92867M-AC-4	VALET 2013-1 A3		08/20/2016	MBS PAYMENT		8,664	8,664	8,664	8,665						8,664				16	08/21/2017
94989X-AY-1	WFCM 2015-NXS4 A1		12/01/2016	MBS PAYMENT		12,965	12,965	12,965	12,965						12,965				134	12/17/2048
96950F-AL-8	WILLIAMS PARTNERS LP		10/11/2016	CREDIT AGRICOLE CIB		78,131	75,000	77,922	77,475		(222)		(222)		77,254		878	878	3,084	11/15/2023
067901-AQ-1	BARRICK GOLD CORP	A	01/06/2016	MILLENNIUM ADVISORS		18,879	22,000	20,292	20,607		4		4		20,611		(1,732)	(1,732)	175	05/01/2023
878742-AY-1	TECK RESOURCES LIMITED	A	06/08/2016	MORGAN STANLEY		52,675	70,000	65,136	31,675	34,407	213		34,620		66,294		(13,619)	(13,619)	2,275	02/01/2023
89352H-AQ-2	TRANSCANADA PIPELINES	A	05/04/2016	TORONTO DOMINION - US		129,965	130,000	129,947	129,951		9		9		129,960		5	5	1,039	11/09/2017
94707V-AC-4	WEATHERFORD BERMUDA	D	10/11/2016	GOLDMAN SACHS		22,344	25,000	25,293	17,875	7,346	(27)		7,319		25,205		(2,861)	(2,861)	1,122	04/15/2022
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,597,438	1,592,142	1,610,514	1,544,899	41,753	(2,051)		39,702		1,601,123		(3,685)	(3,685)	35,557	XXX
8399997. Total - Bonds - Part 4						3,190,048	3,155,905	3,237,831	2,979,934	41,753	(6,555)		35,198		3,189,125		922	922	59,763	XXX
8399998. Total - Bonds - Part 5						644,621	640,000	642,447			(42)		(42)		642,405		2,216	2,216	7,028	XXX
8399999. Total - Bonds						3,834,669	3,795,905	3,880,278	2,979,934	41,753	(6,597)		35,156		3,831,530		3,138	3,138	66,791	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks							XXX													XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX
9999999 - Totals						3,834,669	XXX	3,880,278	2,979,934	41,753	(6,597)		35,156		3,831,530		3,138	3,138	66,791	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
00206R-CW-0	AT&T INC		03/21/2016	EXCHANGE	10/06/2016	US BANCORP INVESTMENTS INC	100,000	99,682	100,344	99,779		97		97			565	565	1,293	321
02665W-BA-8	AMERICAN HONDA FINANCE		11/16/2016	DEUTSCHE BANK	11/22/2016	MILLENNIUM ADVISORS	100,000	99,968	99,799	99,968							(169)	(169)	453	420
30161M-AH-6	EXELON GENERATION CO LLC		01/06/2016	CANTOR FITZGERALD	02/03/2016	SUMRIDGE PARTNERS	100,000	102,178	100,831	102,146		(32)		(32)			(1,315)	(1,315)	1,411	1,111
43814N-AC-9	HAROT 2016-1 A3		02/16/2016	J.P. MORGAN	08/01/2016	BNP PARIBUS SECURITIES	100,000	99,986	100,098	99,989		3		3			109	109	539	
694308-HQ-3	PACIFIC GAS & ELECTRIC		11/28/2016	J.P. MORGAN	12/15/2016	DEUTSCHE BANK	50,000	50,000	50,021	50,000							21	21	24	
89236T-CU-7	TOYOTA MOTOR CREDIT CORP		02/16/2016	CITIGROUP GLOBAL MARKETS	05/03/2016	CREDIT AGRICOLE CIB	100,000	99,988	101,143	99,989		1		1			1,154	1,154	364	
81180W-AP-6	SEAGATE HDD CAYMAN	D	04/11/2016	VARIOUS	09/28/2016	STIFEL NICOLAUS & CO	90,000	90,645	92,385	90,534		(111)		(111)			1,851	1,851	2,944	1,282
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							640,000	642,447	644,621	642,405		(42)		(42)			2,216	2,216	7,028	3,134
8399998. Total - Bonds							640,000	642,447	644,621	642,405		(42)		(42)			2,216	2,216	7,028	3,134
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								642,447	644,621	642,405		(42)		(42)			2,216	2,216	7,028	3,134

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

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 *
BANK OF NEW YORK	NEW YORK, NY		0.010			110,575	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			110,575	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			110,575	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			110,575	XXX

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

1. January	384,195	4. April	840,232	7. July	191,910	10. October	149,374
2. February	1,517,249	5. May	97,550	8. August	88,391	11. November	1,233,532
3. March	282,657	6. June	161,100	9. September	192,034	12. December	110,575

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 and Accrued	8 Amount Received During Year
8699999 - Total Cash Equivalents							

NONE

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						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	GA RSD by O.C.G.A Sec 34-9-129			61,057	60,956
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						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	Pledged with the state of Ohio for the benefit of all policyholders	712,460	719,131		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	712,460	719,131	61,057	60,956
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 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

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