



51330201620100100

ANNUAL STATEMENT

**For the Year Ended December 31, 2016
OF THE CONDITION AND AFFAIRS OF THE**

Ohio Bar Title Insurance Company

NAIC Group Code	0070 (Current Period)	0070 (Prior Period)	NAIC Company Code	51330	Employer's ID Number	31-0573692
Organized under the Laws of	Ohio		, State of Domicile or Port of Entry		Ohio	
Country of Domicile	USA					
Incorporated/Organized	July 27, 1953		Commenced Business		April 15, 1955	
Statutory Home Office	8740 Orion Place Suite 310 (Street and Number)		Columbus, OH, US 43240 (City or Town, State, Country and Zip Code)			
Main Administrative Office	1 First American Way (Street and Number)					
	Santa Ana, CA, US 92707 (City or Town, State, Country and Zip Code)		800-628-4853 (Area Code) (Telephone Number)			
Mail Address	1 First American Way (Street and Number or P.O. Box)		Santa Ana, CA, US 92707 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records	8740 Orion Place Suite 310 (Street and Number)		Columbus, OH, US 43240 (City or Town, State, Country and Zip Code)		614-310-8098 (Area Code) (Telephone Number)	
Internet Web Site Address	www.firstam.com					
Statutory Statement Contact	John P Megna (Name)		714-250-3372 (Area Code) (Telephone Number)		(Extension)	
	jmegna@firstam.com (E-Mail Address)		714-250-3215 (Fax Number)			

OFFICERS

OFFICERS		
	Name	Title
1.	Kevin Francis Eichner	President
2.	Michael Joseph Fromhold	Secretary
3.	Hugh Matthew McCreadie	Treasurer

VICE-PRESIDENTS

VICE PRESIDENTS			
Name	Title	Name	Title
Lisa Antoinette McEntee	Assistant Secretary	James Vernon Boxdell II	Assistant Treasurer
Phillip Jeffery Sholar	Senior Vice President	Dayna Sue Patrick	Vice President
John Paul Megna	Vice President	Kenneth Eugene Aalseth	Vice President
Matthew David Ballard #	Vice President	Evan Michael Zanic	Vice President
Josephine Krystyna Lubiejewski	Vice President	Margaret Elizabeth Redman	Vice President
James Michael Casson	Vice President	Hugh Matthew McCreadie	Vice President
Gregory Scott Holtz #	Vice President		

DIRECTORS OR TRUSTEES

State of California

County of Orange 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)
Kevin Francis Eichner
(Printed Name)
1.
President
(Title)

(Signature)
Michael Joseph Fromhold
(Printed Name)
2.
Secretary
(Title)

(Signature)
Hugh Matthew McCreadie
(Printed Name)
3.
Treasurer
(Title)

Subscribed and sworn to (or affirmed) before me this on this
day of , 2017, by

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	554,870	2.07	554,870		554,870	2.07
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	200,736	0.75	200,736		200,736	0.75
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	182,939	0.68	182,939		182,939	0.68
1.43 Revenue and assessment obligations	3,311,346	12.33	3,311,346		3,311,346	12.33
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						
1.512 Issued or guaranteed by FNMA and FHLMC						
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
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						
1.523 All other						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	2,838,283	10.57	2,838,283		2,838,283	10.57
2.2 Unaffiliated non-U.S. securities (including Canada)	101,778	0.38	101,778		101,778	0.38
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	12,904,872	48.05	12,904,872		12,904,872	48.05
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	3,378,696	12.58	3,378,696		3,378,696	12.58
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						
9. Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	3,384,810	12.60	3,384,810		3,384,810	12.60
11. Other invested assets						
12. Total invested assets	26,858,330	100.00	26,858,330		26,858,330	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS**Real Estate**

1. Book/adjusted carrying value, December 31 of prior year
2. Cost of acquired:
 - 2.1 Actual cost at time of acquisition (Part 2, Column 6)
 - 2.2 Additional investment made after acquisition (Part 2, Column 9)
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 carrying value:
 - 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 (Line 9 minus Line 10)

NONE**SCHEDULE B - VERIFICATION BETWEEN YEARS****Mortgage Loans**

1. Book value/recorded investment excluding accrued interest, December 31 of prior year
2. Cost of acquired:
 - 2.1 Actual cost at time of acquisitions (Part 2, Column 7)
 - 2.2 Additional investment made after acquisitions (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, Column 15
8. Deduct amortization of premium and mortgage interest points and commitment fees
9. Total foreign exchange change in book value/recorded investment excluding accrued interest:
 - 9.1 Totals, Part 1, Column 13
 - 9.2 Totals, Part 3, Column 13
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 (Line 11 plus Line 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, 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 the 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	18,890,833
2. Cost of bonds and stocks acquired, Part 3, Column 7	7,094,112
3. Accrual of discount	193
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	272,201
4.4 Part 4, Column 11	9,193
5. Total gain (loss) on disposals, Part 4, Column 19	281,394
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	96,225
7. Deduct amortization of premium	2,771,896
8. Total foreign exchange change in book/adjusted carrying value:	117,341
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)	23,473,520
11. Deduct total nonadmitted amounts	_____
12. Statement value at end of current period (Line 10 minus Line 11)	23,473,520

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	554,870	554,264	554,176	555,000
Governments (Including all obligations guaranteed by governments)	2. Canada .....	.....	.....	.....	.....
	3. Other Countries .....	.....	.....	.....	.....
	4. Totals	554,870	554,264	554,176	555,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	.....	.....	.....	.....
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	383,674	389,779	391,299	360,000
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	3,311,346	3,360,008	3,576,653	3,020,000
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	2,838,283	2,901,990	2,987,230	2,674,000
	9. Canada .....	.....	.....	.....	.....
	10. Other Countries	101,778	103,963	108,390	100,000
	11. Totals	2,940,061	3,005,953	3,095,620	2,774,000
Parent, Subsidiaries and Affiliates	12. Totals	.....	.....	.....	.....
	13. Total Bonds	7,189,951	7,310,004	7,617,748	6,709,000
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	16,283,567	16,283,567	16,122,928	.....
Industrial and Miscellaneous (unaffiliated)	21. Canada .....	.....	.....	.....	.....
	22. Other Countries .....	.....	.....	.....	.....
	23. Totals	16,283,567	16,283,567	16,122,928	.....
Parent, Subsidiaries and Affiliates	24. Totals	.....	.....	.....	.....
	25. Total Common Stocks	16,283,567	16,283,567	16,122,928	
	26. Total Stocks	16,283,567	16,283,567	16,122,928	
	27. Total Bonds and Stocks	23,473,518	23,593,571	23,740,676	

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						XXX	1,149,126	14.762	1,055,853	13.016	1,149,126	
1.1 NAIC 1	1,144,633	4,493				XXX						
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	1,144,633	4,493				XXX	1,149,126	14.762	1,055,853	13.016	1,149,126	
2. All Other Governments						XXX						
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					200,736							
3.1 NAIC 1					200,736							
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				200,736		XXX	200,736	2.579	204,990	2.527	200,736	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed			100,000	82,939								
4.1 NAIC 1			100,000	82,939								
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			100,000	82,939		XXX	182,939	2.350	184,230	2.271	182,939	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	102,894	1,886,252	1,322,202			XXX	3,311,348	42.539	3,431,160	42.297	3,311,348	
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	102,894	1,886,252	1,322,202			XXX	3,311,348	42.539	3,431,160	42.297	3,311,348	

NONE

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)						XXX	1,950,194	25.053	2,658,277	32.769	1,950,194	
6.1 NAIC 1	253,918	1,026,210	223,598	446,468		XXX	989,867	12.716	577,545	7.120	989,867	
6.2 NAIC 2						XXX						
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	253,918	2,016,077	223,598	446,468		XXX	2,940,061	37.770	3,235,822	39.889	2,940,061	
7. Hybrid Securities						XXX						
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						XXX						
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						XXX						
9.1 NAIC 1	XXX	XXX	XXX	XXX		XXX						
9.2 NAIC 2	XXX	XXX	XXX	XXX		XXX						
9.3 NAIC 3	XXX	XXX	XXX	XXX		XXX						
9.4 NAIC 4	XXX	XXX	XXX	XXX		XXX						
9.5 NAIC 5	XXX	XXX	XXX	XXX		XXX						
9.6 NAIC 6	XXX	XXX	XXX	XXX		XXX						
9.7 Totals	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) 1,501,445	2,916,955	1,645,800	730,143			6,794,343	87.284	XXX	XXX	6,794,343	
10.2 NAIC 2	(d) 989,867	989,867					989,867	12.716	XXX	XXX	989,867	
10.3 NAIC 3	(d)								XXX	XXX		
10.4 NAIC 4	(d)								XXX	XXX		
10.5 NAIC 5	(d)								XXX	XXX		
10.6 NAIC 6	(d)								XXX	XXX		
10.7 Totals	1,501,445	3,906,822	1,645,800	730,143			(b) 7,784,210	100.000	XXX	XXX	7,784,210	
10.8 Line 10.7 as a % of Col. 7	19.288	50.189	21.143	9.380			100.000		XXX	XXX	100.000	
11. Total Bonds Prior Year												
11.1 NAIC 1	551,151	4,166,696	2,366,795	449,871			XXX	XXX	XXX	7,534,513	92.880	7,534,513
11.2 NAIC 2		318,346	259,199				XXX	XXX	XXX	577,545	7.120	577,545
11.3 NAIC 3							XXX	XXX	XXX			
11.4 NAIC 4							XXX	XXX	XXX			
11.5 NAIC 5							XXX	XXX	XXX			
11.6 NAIC 6							XXX	XXX	XXX			
11.7 Totals	551,151	4,485,042	2,625,994	449,871			XXX	XXX	XXX	(b) 8,112,058	100.000	8,112,058
11.8 Line 11.7 as a % of Col. 9	6.794	55.289	32.371	5.546			XXX	XXX	XXX	100.000	XXX	100.000
12. Total Publicly Traded Bonds												
12.1 NAIC 1	1,501,445	2,916,955	1,645,800	730,143			6,794,343	87.284	7,534,513	92.880	6,794,343	XXX
12.2 NAIC 2		989,867					989,867	12.716	577,545	7.120	989,867	XXX
12.3 NAIC 3												XXX
12.4 NAIC 4												XXX
12.5 NAIC 5												XXX
12.6 NAIC 6												XXX
12.7 Totals	1,501,445	3,906,822	1,645,800	730,143			7,784,210	100.000	8,112,058	100.000	7,784,210	XXX
12.8 Line 12.7 as a % of Col. 7	19.288	50.189	21.143	9.380			100.000	XXX	XXX	XXX	100.000	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	19.288	50.189	21.143	9.380			100.000	XXX	XXX	XXX	100.000	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1												XXX
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												XXX
13.8 Line 13.7 as a % of Col. 7												XXX
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10												XXX

(a) Includes \$ 0 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 short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 594,256; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0.

NONE

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						XXX	1,149,126	14.762	1,055,853	13.016	1,149,126	
1.1 Issuer Obligations	1,144,633	4,493				XXX						
1.2 Residential Mortgage-Backed Securities						XXX						
1.3 Commercial Mortgage-Backed Securities						XXX						
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 Totals	1,144,633	4,493				XXX	1,149,126	14.762	1,055,853	13.016	1,149,126	
2. All Other Governments						XXX						
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					200,736							
3.1 Issuer Obligations					200,736							
3.2 Residential Mortgage-Backed Securities						XXX	200,736	2.579	204,990	2.527	200,736	
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 Totals					200,736	XXX	200,736	2.579	204,990	2.527	200,736	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed				100,000	82,939							
4.1 Issuer Obligations				100,000	82,939							
4.2 Residential Mortgage-Backed Securities						XXX	182,939	2.350	184,230	2.271	182,939	
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 Totals				100,000	82,939	XXX	182,939	2.350	184,230	2.271	182,939	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	102,894	1,886,252	1,322,202									
5.2 Residential Mortgage-Backed Securities						XXX	3,311,348	42.539	3,431,160	42.297	3,311,348	
5.3 Commercial Mortgage-Backed Securities						XXX						
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 Totals	102,894	1,886,252	1,322,202			XXX	3,311,348	42.539	3,431,160	42.297	3,311,348	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	253,918	1,026,210	223,598		446,468							
6.2 Residential Mortgage-Backed Securities		989,867				XXX	1,950,194	25.053	2,658,277	32.769	1,950,194	
6.3 Commercial Mortgage-Backed Securities						XXX	989,867	12.716	577,545	7.120	989,867	
6.4 Other Loan-Backed and Structured Securities						XXX						
6.5 Totals	253,918	2,016,077	223,598		446,468	XXX	2,940,061	37.770	3,235,822	39.889	2,940,061	
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						

NONE

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	1,501,445	2,916,955	1,645,800	730,143		XXX	6,794,343	87.284	XXX	XXX	6,794,343	
10.2 Residential Mortgage-Backed Securities		989,867				XXX	989,867	12,716	XXX	XXX	989,867	
10.3 Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
10.4 Other Loan-Backed and Structured Securities						XXX			XXX	XXX		
10.5 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 Totals	1,501,445	3,906,822	1,645,800	730,143			7,784,210	100.000	XXX	XXX	7,784,210	
10.7 Line 10.6 as a % of Col. 7	19.288	50.189	21.143	9.380			100.000	XXX	XXX	XXX	100.000	
11. Total Bonds Prior Year												
11.1 Issuer Obligations	551,151	4,166,696	2,366,795	449,871		XXX	XXX		7,534,513	92.880	7,534,513	
11.2 Residential Mortgage-Backed Securities		318,346	259,199			XXX	XXX		577,545	7.120	577,545	
11.3 Commercial Mortgage-Backed Securities						XXX	XXX					
11.4 Other Loan-Backed and Structured Securities						XXX	XXX					
11.5 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX	XXX	
11.6 Totals	551,151	4,485,042	2,625,994	449,871		XXX	XXX		8,112,058	100.000	8,112,058	
11.7 Line 11.6 as a % of Col. 9	6.794	55.289	32.371	5.546		XXX	XXX		100.000%	XXX	100.000	
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	1,501,445	2,916,955	1,645,800	730,143		XXX	6,794,343	87.284	7,534,513	92.880	6,794,343	XXX
12.2 Residential Mortgage-Backed Securities		989,867				XXX	989,867	12,716	577,545	7.120	989,867	XXX
12.3 Commercial Mortgage-Backed Securities						XXX						
12.4 Other Loan-Backed and Structured Securities						XXX						
12.5 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX				XXX	XXX	XXX	
12.6 Totals	1,501,445	3,906,822	1,645,800	730,143			7,784,210	100.000	8,112,058	100.000	7,784,210	XXX
12.7 Line 12.6 as a % of Col. 7	19.288	50.189	21.143	9.380			100.000	XXX	XXX	XXX	100.000	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	19.288	50.189	21.143	9.380			100.000	XXX	XXX	XXX	100.000	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations						XXX					XXX	
13.2 Residential Mortgage-Backed Securities						XXX					XXX	
13.3 Commercial Mortgage-Backed Securities						XXX					XXX	
13.4 Other Loan-Backed and Structured Securities						XXX					XXX	
13.5 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX				XXX	XXX	XXX	
13.6 Totals											XXX	
13.7 Line 13.6 as a % of Col. 7											XXX	
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10											XXX	

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					
2. Cost of short-term investments acquired	3,865,988		3,865,988		
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	3,271,732		3,271,732		
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)	594,256		594,256		
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	594,256		594,256		

(a) Indicate the category of such assets, for example

NONE Schedule DB - Part A and B Verification

NONE Schedule DB - Part C - Section 1

NONE Schedule DB - Part C - Section 2

NONE Schedule DB - Verification

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3
	Total	Bonds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year			
2. Cost of cash equivalents acquired			
3. Accrual of discount			
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals			
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 investments, for example, joint ventures, transportation equipment:

NONE

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

NONE

E01

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

NONE

E02

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

NONE

E03

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

General Interrogatory:

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

SCHEDULE B - PART 2

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

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State		5 Date Acquired	6 Disposal Date	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)					
NONE															
05999999	Totals														

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Ident- ification	2 Name or Description	3 Code	Location		6 Name of Vendor or General Partner	7 NAIC Design- nation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
4699999	Totals																	XXX	
NONE																			

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
NONE										
46999999 Totals										
XXX										

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)							
NONE																			
4699999	Totals																		

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Design- nation	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					Interest					Dates	
		3 F o r e i n g n	4 Bond CHAR	5			8 Rate Used To Obtain Fair Value	9			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	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date	
912828-TG-5	US TREASURY 0.5 7/31/17			1		493	99,911	500	500	499		1			0.500	0.790	JJ	1	3	08/17/2012	07/31/2017	
912828-TS-9	US TREASURY 0.625 9/30/2017	SD		1		549,205	99,864	549,252	550,000	549,878		164			0.625	0.650	MS	878	3,438	11/05/2012	09/30/2017	
912828-SH-4	US TREASURY 1.375 2/28/2019			1		4,478	100,274	4,512	4,500	4,493		3			1.375	1.450	FA	21	62	02/17/2012	02/28/2019	
0199999	U.S. Government - Issuer Obligations					554,176	XXX	554,264	555,000	554,870		168			XXX	XXX	XXX	900	3,503	XXX	XXX	
0599999	Subtotals - U.S. Governments					554,176	XXX	554,264	555,000	554,870		168			XXX	XXX	XXX	900	3,503	XXX	XXX	
246381-JD-0	DELAWARE ST 5 07/01/2030		2	1FE		165,493	111,460	168,305	151,000	163,844		(1,649)			5,000	2,440	JJ	3,775		07/11/2016	07/01/2030	
246381-JK-4	DELAWARE ST 5 07/01/2030		2	1FE		37,263	110,136	37,446	34,000	36,892		(371)			5,000	2,440	JJ	850		07/11/2016	07/01/2030	
1199999	U.S. States, Territories and Possessions (Direct and Guaranteed) Issuer Obligation					202,756	XXX	205,751	185,000	200,736		(2,020)			XXX	XXX	XXX	4,625		XXX	XXX	
1799999	Subtotals - States, Territories and Possessions (Direct and Guaranteed)					202,756	XXX	205,751	185,000	200,736		(2,020)			XXX	XXX	XXX	4,625		XXX	XXX	
64966K-QC-0	NEW YORK NY 2.26 03/01/22			1FE		100,000	98,990	98,990	100,000	100,000				2,260	2,260	MS	753	2,260	03/01/2013	03/01/2022		
64966J-L6-1	NEW YORK NY 5 8/1/27		2	1FE		88,543	113,384	85,038	75,000	82,939		(1,291)			5,000	2,930	FA	1,563	3,750	05/25/2012	08/01/2027	
1899999	U.S. Political Subdivisions - Issuer Obligations					188,543	XXX	184,028	175,000	182,939		(1,291)			XXX	XXX	XXX	2,316	6,010	XXX	XXX	
2499999	Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Dire					188,543	XXX	184,028	175,000	182,939		(1,291)			XXX	XXX	XXX	2,316	6,010	XXX	XXX	
047059-EA-4	ATHENS-CLARKE CNTY GA UNI 5.0 12/1			1FE		43,016	115,584	40,454	35,000	40,188		(803)			5,000	2,320	JD	78	1,750	04/24/2013	12/15/2022	
196632-ML-4	COLORADO SPRINGS CO UTL 5.058 11/1			1FE		59,512	108,999	54,500	50,000	54,247		(1,423)			5,058	2,000	MN	323	2,529	03/06/2013	11/15/2019	
249182-CD-6	DENVER CITY & CNTY CO ARP 5.5 11/15			1FE		99,169	110,290	88,232	80,000	88,676		(2,928)			5,500	1,620	MN	562	4,400	04/30/2013	11/15/2019	
300060-KZ-2	EVERETT WA WTR & SWR 5 12/1/29		2	1FE		349,731	108,546	325,638	300,000	317,479		(6,932)			5,000	2,500	JD	1,250	15,000	02/09/2013	12/01/2029	
303823-KP-2	FAIRFAX CNTY VA INDL DEV 5.00 05/15/		2	1FE		99,501	112,605	95,714	85,000	94,042		(1,537)			5,000	2,850	MN	543	4,250	04/18/2013	05/15/2027	
347622-CM-2	FORT LAUDERDALE FL SPL 4.324 01/01/2		2	1FE		99,817	107,794	102,404	95,000	98,153		(461)			4,324	3,700	JJ	2,054	4,108	03/06/2013	01/01/2026	
45203H-FA-5	IL ST FN ATH UNIV OF CHICAGO 5 10/1/2		2	1FE		108,785	111,967	100,770	90,000	100,359		(2,034)			5,000	2,410	AO	1,125	4,500	09/05/2012	10/01/2027	
48507T-DV-2	KANSAS CITY MO SWR SYS 5 1/1/25		2	1FE		189,027	111,444	167,166	150,000	168,322		(4,377)			5,000	1,820	JJ	3,750	7,500	02/02/2012	01/01/2025	
544435-L9-9	LOS ANGELES INTL AIRPORT 5 5/15/35		2	1FE		111,544	109,123	109,123	100,000	105,255		(1,449)			5,000	3,330	MN	639	5,000	05/17/2012	05/15/2035	
576000-LQ-4	MASSACHUSETTS SCH BLDG AUTH 5 1		2	1FE		114,818	111,839	111,839	100,000	108,070		(1,537)			5,000	3,170	AO	1,056	5,000	05/04/2012	10/15/2035	
575896-KR-5	MASSACHUSETTS ST PORT AUTH 5 7/1/		2	1FE		95,340	113,771	91,017	80,000	88,999		(1,494)			5,000	2,780	JJ	2,000	4,000	07/17/2012	07/01/2028	
591745-L8-5	MET ATLANTA GA RAPID TRANSIT 5 7/1/		2	1FE		154,759	114,354	148,660	130,000	144,340		(2,378)			5,000	2,820	JJ	3,250	6,500	05/14/2012	07/01/2028	
592646-3T-8	MET WASHINGTON DC ARPT AUTH 5 10/		2	1FE		116,852	111,638	100,000	110,152			(1,592)			5,000	3,060	AO	1,250	5,000	07/24/2012	10/01/2028	
59334K-HC-5	MIAMI-DADE CNTY FLA 5.00 07/01/22		2	1FE		90,169	114,160	85,620	75,000	84,493		(1,590)			5,000	2,520	JJ	1,875	3,750	03/22/2013	07/01/2022	
59465H-TC-0	MICHIGAN ST HOSP FIN AUTH 5 12/1/203		2	1FE		21,567	115,190	23,038	20,000	21,322		(217)			5,000	3,640	JD	83	1,000	11/12/2015	12/01/2034	

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Design- nation	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					Interest					Dates		
		3 F o r e i n g n	4 Bond CHAR	5			8 Rate Used To Obtain Fair Value	9			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	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date		
59465H-TH-9	MICHIGAN ST HOSP FIN AUTH 5 12/1/203			2	1FE	86,269	109,880	87,904	80,000	85,286		(868)			5.000	3,640	JD	333	4,000	11/12/2015	12/01/2034		
649807-CD-4	NEW YORK ST BRIDGE AUTH 5 1/1/25			2	1FE	180,158	114,676	172,014	150,000	166,558		(3,060)			5.000	2,620	JJ	3,750	7,500	04/27/2012	01/01/2025		
64971Q-ST-1	NYC TRANSITIONAL FIN AUTH 5 2/1/26			2	1FE	180,591	113,935	170,903	150,000	167,034		(3,096)			5.000	2,600	FA	3,125	7,500	05/29/2012	02/01/2026		
731167-EC-2	POLK CNTY FL UTILITY SYS 5 10/01/19			2	1FE	247,016	109,330	218,660	200,000	219,579		(6,941)			5.000	1,360	AO	2,500	10,000	11/30/2012	10/01/2019		
73358W-GT-5	PORT AUTH NY & NJ 5 10/1/23			2	1FE	117,837	112,087	112,087	100,000	110,157		(1,767)			5.000	2,900	AO	1,250	5,000	05/30/2012	10/01/2023		
762315-MN-6	RHODE ISLAND ST STUDENT 5.0 12/01/1			2	1FE	114,283	103,019	103,019	100,000	102,894		(3,105)			5.000	1,800	JD	417	5,000	03/08/2013	12/01/2017		
802072-PH-5	SANTA FE NM GROSS RECPTS 5 6/1/25			2	1FE	243,824	111,767	223,534	200,000	222,102		(4,696)			5.000	2,350	JD	833	10,000	02/09/2012	06/01/2025		
850269-CQ-2	SPRINGDALE AR SALES & USE 5 11/01/2			2	1FE	118,465	113,029	113,029	100,000	111,478		(1,785)			5.000	2,850	MN	833	5,000	10/25/2012	11/01/2028		
914378-GK-4	UNIV OF KENTUCKY KY GEN RECPTS 5.2			2	1FE	423,451	112,530	393,855	350,000	397,542		(12,233)			5.250	1,510	AO	4,594	18,375	11/06/2014	10/01/2020		
97710B-ST-0	WI ST HLTH AUTH ASCENSION 5 11/15/3			2	1FE	111,153	109,190	109,190	100,000	104,621		(1,510)			5.000	3,300	MN	639	5,000	05/21/2012	11/15/2030		
2599999	U.S. Special Revenue - Issuer Obligations					3,576,654	XXX	3,360,008	3,020,000	3,311,348		(69,813)					XXX	XXX	XXX	38,112	151,662	XXX	XXX
3199999	Subtotals – U.S. Special Revenue					3,576,654	XXX	3,360,008	3,020,000	3,311,348		(69,813)					XXX	XXX	XXX	38,112	151,662	XXX	XXX
010392-EB-0	ALABAMA POWER CO 5.875 12/1/22				1FE	111,603	116,279	104,651	90,000	102,446		(1,877)			5.875	3,280	JD	441	5,288	10/05/2011	12/01/2022		
039483-AS-1	ARCHER DANIELS 7 2/1/31				1FE	465,791	124,379	466,421	375,000	446,468		(3,403)			7,000	5,080	FA	10,938	26,250	06/29/2010	02/01/2031		
06051G-EE-5	BANK OF AMERICA 5.875 1/5/21				2FE	264,718	111,136	277,840	250,000	257,541		(1,657)			5.875	5,030	JJ	7,181	14,688	03/23/2012	01/05/2021		
06051G-FD-6	BANK OF AMERICA CORP 2.65 04/01/19				2FE	101,041	101,125	101,125	100,000	100,496		(212)			2,650	2,420	AO	663	2,650	05/13/2014	04/01/2019		
808513-AD-7	CHARLES SCHWAB 4.45 7/22/20				1FE	111,092	107,292	107,292	100,000	106,592		(1,750)			4,450	2,500	JJ	1,965	4,450	05/13/2014	07/22/2020		
172967-ES-6	CITIGROUP INC 6.125 5/15/18				2FE	121,860	105,500	114,995	109,000	112,151		(2,194)			6.125	3,930	MN	853	6,676	03/23/2012	05/15/2018		
22541H-CC-4	CREDIT SUISSE 6 2/15/18	C			2FE	108,390	103,963	103,963	100,000	101,778		(1,515)			6,000	4,350	FA	2,267	6,000	04/04/2012	02/15/2018		
26875P-AL-5	EOG RESOURCES INC 2.45 04/01/20		12		2FE	151,091	99,610	149,415	150,000	150,616		(185)			2,450	2,310	AO	919	3,675	05/12/2014	04/01/2020		
26875P-AD-3	EOG RESOURCES INC 5.625 06/01/19		1		2FE	288,998	107,792	269,480	250,000	267,284		(6,838)			5,625	2,650	JD	1,172	14,063	09/18/2013	06/01/2019		
38141E-A2-5	GOLDMAN SACHS 7.5 2/15/19			1	1FE	171,690	110,860	166,290	150,000	157,520		(3,282)			7,500	4,980	FA	4,250	11,250	04/04/2012	02/15/2019		
617446-6Q-7	MORGAN STANLEY 6.625 4/1/18			1	1FE	295,938	105,594	263,985	250,000	261,778		(9,142)			6,625	2,760	AO	4,141	16,563	02/07/2013	04/01/2018		
89236T-BP-9	TOYOTA MOTOR CREDIT CORP 2.125 7/1			1	1FE	500,570	100,495	502,475	500,000	500,320		(121)			2,125	2,090	JJ	4,811	10,625	11/06/2014	07/18/2019		
931142-AU-7	WAL MART 6.75 10/15/23				1FE	134,418	124,027	124,027	100,000	121,152		(2,743)			6,750	3,250	AO	1,425	6,750	10/26/2011	10/15/2023		
94974B-FD-7	WELLS FARGO 2.10 5/8/17				1FE	149,880	100,209	150,314	150,000	149,991		25			2,100	2,110	MN	464	3,150	04/30/2012	05/08/2017		
949746-NX-5	WELLS FARGO BANK 5.625 12/11/17				1FE	118,542	103,680	103,680	100,000	103,926		(4,101)			5,625	1,420	JD	313	5,625	05/09/2013	12/11/2017		
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					3,095,622	XXX	3,005,953	2,774,000	2,940,059		(38,995)					XXX	XXX	XXX	41,803	137,703	XXX	XXX
3899999	Subtotals – Industrial and Miscellaneous (Unaffiliated)					3,095,622	XXX	3,005,953	2,774,000	2,940,059		(38,995)					XXX	XXX	XXX	41,803	137,703	XXX	XXX
7799999	Totals – Issuer Obligations					7,617,751	XXX	7,310,004	6,709,000	7,189,952		(111,951)					XXX	XXX	XXX	87,756	298,878	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						
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	Foreign Bond	NAIC Designation	Actual Cost	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Other -Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B.I.A.C.V.	Rate of Effective	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date				
8199999	Totals – SVO Identified Funds						XXX									XXX	XXX	XXX		XXX	XXX	
E10.2																						
8399999	Total Bonds						7,617,751	XXX	7,310,004	6,709,000	7,189,952		(111,951)			XXX	XXX	XXX	87,756	298,878	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17 Total Foreign Exchange Change in B./A.C.V.	18 NAIC Market Indicator (a)	18 Date Acquired	
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16				
464287-65-5	ISHARES RUSSELL 2000 ETF			2,618,000	353,037	134.850	353,037	281,935		4,855		71,103		71,103			L	03/14/2016	
92204A-30-6	VANGUARD ENERGY ETF			462,000	48,362	104.680	48,362	49,928		269		(1,566)		(1,566)			L	12/13/2016	
92204A-40-5	VANGUARD FINANCIALS ETF			4,278,000	253,899	59.350	253,899	248,874		1,129		5,025		5,025			L	12/13/2016	
92204A-50-4	VANGUARD HEALTH CARE ETF			1,796,000	227,679	126.770	227,679	230,357		936		(2,678)		(2,678)			L	12/13/2016	
92204A-70-2	VANGUARD INFO TECH ETF			1,100,000	133,650	121.500	133,650	136,565		476		(2,915)		(2,915)			L	12/13/2016	
922908-36-3	VANGUARD S&P 500 ETF			5,405,000	1,109,701	205.310	1,109,701	975,867		22,366		108,893		108,893			L	03/03/2016	
921909-76-8	VANGUARD TOTAL INTL STK ETF			24,920,000	1,143,330	45.880	1,143,330	1,162,240		29,681		39,239		39,239			L	11/16/2016	
97717W-85-1	WISDOMTREE JAPAN HEDGED EQ			2,201,000	109,038	49.540	109,038	112,318		1,091		(3,280)		(3,280)			L	12/13/2016	
9099999	Industrial and Miscellaneous (Unaffiliated)				3,378,696	XXX	3,378,696	3,198,084		60,803		213,821		213,821			XXX	XXX	
E12																			
258620-30-1	DOUBLELINE CORE FIXED INCOME F			1,081,694,649	11,671,485	10.790	11,671,485	11,646,112		284,636		104,435		104,435			L	12/20/2016	
949921-66-2	WELLS FARGO ADV INTERMEDIATE T			109,245,955	1,233,387	11.290	1,233,387	1,278,732	6,334	16,130		(46,055)		(46,055)			L	12/20/2016	
9299999	Mutual Funds				12,904,872	XXX	12,904,872	12,924,844	6,334	300,766		58,380		58,380			XXX	XXX	
9799999	Total Common Stocks				16,283,568	XXX	16,283,568	16,122,928	6,334	361,569		272,201		272,201			XXX	XXX	
9899999	Total Preferred and Common Stocks				16,283,568	XXX	16,283,568	16,122,928	6,334	361,569		272,201		272,201			XXX	XXX	

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

SCHEDULE D - PART 3

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

1 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
246381-JD-0	DELAWARE ST 5 07/01/2030		07/11/2016	MARKET TRANSACTIONS			165,493	151,000.00
246381-JK-4	DELAWARE ST 5 07/01/2030		07/11/2016	MARKET TRANSACTIONS			37,263	34,000.00
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States				XXX	202,756	185,000.00	
8399997	Subtotal - Bonds - Part 3				XXX	202,756	185,000.00	
8399999	Total - Bonds				XXX	202,756	185,000.00	
464287-65-5	ISHARES RUSSELL 2000 ETF		03/14/2016	MERRILL LYNCH	2,639,000	284,174		
92204A-30-6	VANGUARD ENERGY ETF		12/13/2016	BANC OF AMERICA SECURITIES LLC	462,000	49,928		
92204A-40-5	VANGUARD FINANCIALS ETF		12/13/2016	BANC OF AMERICA SECURITIES LLC	4,278,000	248,874		
92204A-50-4	VANGUARD HEALTH CARE ETF		12/13/2016	BANC OF AMERICA SECURITIES LLC	1,796,000	230,357		
92204A-70-2	VANGUARD INFO TECH ETF		12/13/2016	BANC OF AMERICA SECURITIES LLC	1,100,000	136,565		
922908-36-3	VANGUARD S&P 500 ETF		03/03/2016	MERRILL LYNCH	1,904,000	346,365		
921909-76-8	VANGUARD TOTAL INTL STK ETF		11/16/2016	VARIOUS	11,123,000	481,708		
97717W-85-1	WISDOMTREE JAPAN HEDGED EQ		12/13/2016	BANC OF AMERICA SECURITIES LLC	2,201,000	112,318		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				XXX	1,890,289	XXX	
258620-30-1	DOUBLELINE CORE FIXED INCOME FUND		12/20/2016	BNY CAPITAL MARKETS	321,973,522	3,460,826		
949921-66-2	WELLS FARGO ADV INTERMEDIATE TAX/AMT FR		12/20/2016	BNY CAPITAL MARKETS	102,144,918	1,196,573		
9299999	Subtotal - Common Stocks - Mutual Funds				XXX	4,657,399	XXX	
9799997	Subtotal - Common Stocks - Part 3				XXX	6,547,688	XXX	
9799998	Summary Item from Part 5 for Common Stocks				XXX	343,668	XXX	
9799999	Total - Common Stocks				XXX	6,891,356	XXX	
9899999	Total - Preferred and Common Stocks				XXX	6,891,356	XXX	
9999999	Totals				XXX	7,094,112	XXX	

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F or e i n g	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date				
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than- Temporary Impairment Recognized	14 Total Change in B.A.C.V.	15 Total Foreign Exchange Change in B.A.C.V.										
912810-DW-5	US TREASURY 7.25 5/15/2		05/15/2016	VARIOUS			500,000	500,000.00	536,356	501,151		(1,151)		(1,151)		500,000				18,125	05/15/2016			
0599999	Subtotal - Bonds - U.S. Governments				XXX	500,000	500,000.00	536,356	501,151		(1,151)		(1,151)		(1,151)	500,000				18,125	XXX			
246381-AT-4	DELAWARE ST 5 7/1/30		07/11/2016	MARKET TRANSACTIONS		202,756	185,000.00	220,527	204,990		(2,233)		(2,233)		(2,233)	202,756				9,250	07/01/2030			
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions				XXX	202,756	185,000.00	220,527	204,990		(2,233)		(2,233)		(2,233)	202,756				9,250	XXX			
837147-E8-6	SOUTH CAROLINA ST PUB		01/04/2016	CALL CORPORATE ACTION at 1		50,000	50,000.00	55,949	50,000							50,000				1,313	01/01/2022			
3199999	Subtotal - Bonds - U.S. Special Rev. and Special Assessment and all Non-Guar.				XXX	50,000	50,000.00	55,949	50,000							50,000				1,313	XXX			
10138M-AK-1	PEPSI BOTTLING 5.125 1/1		11/07/2016	CALL CORPORATE ACTION at 1		270,520	250,000.00	267,485	256,769		(1,811)		(1,811)		(1,811)	254,958				15,562	15,562	16,799	01/15/2019	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				XXX	270,520	250,000.00	267,485	256,769		(1,811)		(1,811)		(1,811)	254,958				15,562	15,562	16,799	XXX	
8399997	Subtotal - Bonds - Part 4				XXX	1,023,276	985,000.00	1,080,317	1,012,910		(5,195)		(5,195)		(5,195)	1,007,714				15,562	15,562	45,487	XXX	
8399999	Total - Bonds				XXX	1,023,276	985,000.00	1,080,317	1,012,910		(5,195)		(5,195)		(5,195)	1,007,714				15,562	15,562	45,487	XXX	
464287-65-5 922909-36-3 921909-76-8 97717X-70-1	ISHARES RUSSELL 2000 ET VANGUARD S&P 500 ETF VANGUARD TOTAL INTL ST WISDOMTREE EUROPE HE		11/16/2016 12/13/2016 10/31/2016 03/14/2016	VARIOUS VARIOUS VARIOUS MERRILL LYNCH		3,085.00 2,995.00 5,486.00 2,982.00	394,631 595,044 252,539 157,513	361,827 502,869 284,508 175,087	345,068 559,855 247,473 160,461	14,520 (56,986) 37,034 14,625					14,520 (56,986) 37,034 14,625	361,827 502,869 284,508 175,087				32,804 92,175 (31,969) (17,573)	32,804 92,175 (31,969) (17,573)	3,583 7,043 4,272		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				XXX	1,399,727	XXX	1,324,291	1,312,857	9,193					9,193				75,437	75,437	14,898	XXX		
9799997	Subtotal - Common Stocks - Part 4				XXX	1,399,727	XXX	1,324,291	1,312,857	9,193					9,193				75,437	75,437	14,898	XXX		
9799998	Summary Item from Part 5 for Common Stocks				XXX	348,893	XXX	343,668								343,668				5,226	5,226	508	XXX	
9799999	Total - Common Stocks				XXX	1,748,620	XXX	1,667,959	1,312,857	9,193					9,193				1,667,959		80,663	80,663	15,406	XXX
9899999	Total - Preferred and Common Stocks				XXX	1,748,620	XXX	1,667,959	1,312,857	9,193					9,193				1,667,959		80,663	80,663	15,406	XXX
9999999	Totals					2,771,896	XXX	2,748,276	2,325,767	9,193	(5,195)				3,998				2,675,673		96,225	96,225	60,893	XXX

SCHEDULE D - PART 5

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other -Than- Temporary Impairment	15 Total Change in B./A.C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.					
464287-65-5 922042-85-8 97717X-70-1	ISHARES RUSSELL 2000 ETF VANGUARD MSCI EMERGING MKR WISDOMTREE EUROPE HEDGED E		02/29/2016 11/16/2016 03/03/2016	MERRILL LYNCH BANC OF AMERICA SEC MERRILL LYNCH	11/16/2016 12/07/2016 03/14/2016	BANC OF AMERICA S BANC OF AMERICA S MERRILL LYNCH	393.00 6,324.00 1,269.00	40,813 238,096 64,759	50,893 230,970 67,030	40,813 238,096 64,759							10,080 (7,126) 2,272	10,080 (7,126) 2,272	508	
9099999	Common Stocks - Industrial and Miscellaneous (Unaffiliated)						XXX	343,668	348,893	343,668								5,226	5,226	508
9799998	Subtotal - Common Stocks						XXX	343,668	348,893	343,668								5,226	5,226	508
9899999	Subtotal - Stocks						XXX	343,668	348,893	343,668								5,226	5,226	508
9999999	Totals						XXX	343,668	348,893	343,668								5,226	5,226	508

E15

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/ Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
19999999	Totals									XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred

tax assets included therein: \$ 0

2. Total amount of intangible assets nonadmitted \$ 0

E9

NONE**SCHEDULE D - PART 6 - SECTION 2**

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6 % of Outstanding
0399999	Total				XXX
					XXX

NONE

SCHEDULE DA - PART 1

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

1 CUSIP Identification	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13	14	Interest						21 Paid for Accrued Interest		
		3 For eign	4					9	10	11	12			Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Par Value	Actual Cost	15 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	16 Non-Admitted Due And Accrued	17	18	19	20
2599999	U.S. Special Revenue and Special Assessment Obligations - Issuer Obligations																		XXX	XXX	XXX	
3199999	Subtotals - U.S. Special Revenue and Special Assessment Obligations																		XXX	XXX	XXX	
7799999	Totals - Issuer Obligations																		XXX	XXX	XXX	
8199999	Totals - Subtotal - SVO Identified Funds																		XXX	XXX	XXX	
8399999	Totals - Bonds																		XXX	XXX	XXX	
8699999	Subtotals - Parent, Subsidiaries and Affiliates																		XXX	XXX	XXX	
31846V-41-9	FIRST AMERICAN FDS INC			04/01/2016	US BANK			1												MON		
31846V-20-3	FIRST AMERICAN GOV OBLG-Y MMKT			12/30/2016	VARIOUS			1,728											MON		5	
31846V-10-4	FIRST AMERICAN PRIME OBLG-Y MMKT			08/11/2016	VARIOUS			498,715											MON		36	
4812C2-68-4	JPMORGAN US GOVT MMKT			12/30/2016	MARKET TRANSACTI			93,812											MON			
8899999	Exempt Money Market Mutual Funds - as Identified by SVO							594,256										XXX	XXX	XXX	41	
9199999	TOTALS							594,256										XXX	XXX	XXX	41	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

NONE

(a)

E
18

Code	Description of Hedged Risk(s)
	NONE

NONE

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	NONE

NONE

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

NONE

(a)

Code	Description of Hedged Risk(s)
	NONE

NONE

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	NONE

NONE

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-End (b)	22 Value of One (1) Point	
														15	16	17 Change in Variation Margin Gain (Loss)						
1449999 Total																					XXX	XXX

Broker Name				Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance

Total Net Cash Deposits

(a)	Code	Description of Hedged Risk(s)

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

(b)

E20.1

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
E20.1	NONE

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin At Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception/ and at Termination (b)	20 Value of One (1) Point	
															16	17	18			
1449999 Total						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX	

(a)

E21

Code	Description of Hedged Risk(s)
	NONE

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

0999999 Gross Totals

1. Offset per SSAP No. 64

2. Net after right of offset per SSAP No. 64

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Year

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book / Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
			NONE					

Collateral Pledged to Reporting Entity

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

General Interrogatories:

1. Total activity for the year Fair Value \$ 0 Book/Adjusted Carrying Value \$ 0
 2. Average balance for the year Fair Value \$ 0 Book/Adjusted Carrying Value \$ 0
 3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 \$ 0; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0.

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

General Interrogatories:

1. Total activity for the year
 2. Average balance for the year

Fair Value \$ 0
Fair Value \$ 0

Book/Adjusted Carrying Value \$ 0
Book/Adjusted Carrying Value \$ 0

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						
JPMORGAN CHASE						(5,001)
FIRST AMERICAN TRUST						171,706
CITIBANK						2,547,576
PNC BANK						76,272
0199998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories	XXX	XXX				XXX
0199999 Totals - Open Depositories	XXX	XXX			2,790,553	XXX
SUSPENDED DEPOSITORIES						
0299998 Deposits in (0) depositories that 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			2,790,553	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total Cash	XXX	XXX			2,790,553	XXX

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

1. January	5,155,839	4. April	1,272,423	7. July	1,423,318	10. October	2,235,299
2. February	5,162,968	5. May	1,444,045	8. August	1,718,005	11. November	2,685,617
3. March	1,297,459	6. June	1,205,096	9. September	1,858,469	12. December	2,790,555

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

8699999 Total Cash Equivalents

E27

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	Type of Deposit	Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR					
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA					
12. Hawaii	HI					
13. Idaho	ID					
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 RSD FOR QUALIFICATION	1,050,323	1,049,670		
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. US Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Other Alien and Other	OT	XXX	XXX			
59. Total		XXX	XXX	1,050,323	1,049,670	

DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	NONE	XXX			
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	XXX			

OVERFLOW PAGE FOR WRITE-INS

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