1 0 2 0 2 2 0 1 7 2 0 1 0 0 1 0 0

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2017
OF THE CONDITION AND AFFAIRS OF THE

Ohio Mutual Insurance Company

NAIC Group Code 0963 (Current) 0963 (Prior) NAIC Company Code 10202 Employer's ID Number 34-4320350

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

Country of Domicile United States of America

Incorporated/Organized 03/05/1901 Commenced Business 03/05/1901

Statutory Home Office 1725 Hopley Avenue (Street and Number), Bucyrus , OH, US 44820-0111 (City or Town, State, Country and Zip Code)

Main Administrative Office 1725 Hopley Avenue (Street and Number)

Bucyrus , OH, US 44820-0111 (City or Town, State, Country and Zip Code), 419-562-3011 (Area Code) (Telephone Number)

Mail Address 1725 Hopley Avenue (Street and Number or P.O. Box), Bucyrus , OH, US 44820-0111 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1725 Hopley Avenue (Street and Number)

Bucyrus , OH, US 44820-0111 (City or Town, State, Country and Zip Code), 419-562-3011 (Area Code) (Telephone Number)

Internet Website Address www.omig.com

Statutory Statement Contact Charles Elmer Easum Mr. (Name), 419-563-0810 (Area Code) (Telephone Number)

ceasum@omig.com (E-mail Address), 877-753-0580 (FAX Number)

OFFICERS

President	Mark Clarence Russell, Mr.	Secretary	David Anthony Siebenburgen, Mr.
Treasurer	David Gary Hendrix, Mr.		

OTHER

Todd Emery Albert, Mr., Vice President Information Systems	Howard Lowell Barber, Mr., Vice President Sales	Michael Alexander Brogan, Mr., Vice President Claims
Chad Philip Combs, Mr., Vice President Personal Lines Underwriting	John Richard DeLucia, Mr. #, Vice President Claims Operations	David Alan Grove, Mr., Vice President Product Management
Gary Thomas Johnson, Mr., Vice President Commercial Lines Underwriting	Susan Elizabeth Kent, Mrs., Vice President Business Analytics	Marcella Slone Smith, Mrs., Vice President Human Resources

DIRECTORS OR TRUSTEES

Karen Riley Haefling, Mrs. #	Albert Michael Heister, Mr.	Susan Porter, Mrs.
John Redon Purse, Mr.	Mark Clarence Russell, Mr.	David Anthony Siebenburgen, Mr.
Randy Lee Walker, Mr.	Thomas Eugene Woolley, Mr.	

State of Ohio
County of Crawford
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.

Mark Clarence Russell President and CEO	David Gary Hendrix Treasurer and CFO	Michael Alexander Brogan Assistant 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

		Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
	Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	1,326,202	0.474	1,326,202		1,326,202	0.474
	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	1,169,285	0.418	1,169,285		1,169,285	0.418
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	8,639,051	3.089	8,639,051		8,639,051	3.089
	1.43 Revenue and assessment obligations	27,800,831	9.939	27,800,831		27,800,831	9.940
	1.44 Industrial development and similar obligations	827,088	0.296	827,088		827,088	0.296
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	421,111	0.151	421,111		421,111	0.151
	1.512 Issued or guaranteed by FNMA and FHLMC	6,043,020	2.161	6,043,020		6,043,020	2.161
	1.513 All other		0.000				0.000
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,894,828	0.677	1,894,828		1,894,828	0.678
	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	4,194,071	1.499	4,194,071		4,194,071	1.500
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	15,089,685	5.395	15,089,685		15,089,685	5.395
	2.2 Unaffiliated non-U.S. securities (including Canada)	3,249,880	1.162	3,249,880		3,249,880	1.162
	2.3 Affiliated securities		0.000				0.000
3.	Equity interests:						
	3.1 Investments in mutual funds	2,675,680	0.957	2,675,680		2,675,680	0.957
	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	12,178,638	4.354	12,178,638		12,178,638	4.355
	3.4 Other equity securities:						
	3.41 Affiliated	186,760,308	66.771	186,734,255		186,734,255	66.768
	3.42 Unaffiliated	353,836	0.127	353,836		353,836	0.127
	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	2,973,700	1.063	2,973,700		2,973,700	1.063
	5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)		0.000				0.000
	5.3 Property held for sale (including $ .... 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	4,106,957	1.468	4,106,957		4,106,957	1.468
11.	Other invested assets		0.000				0.000
12.	Total invested assets	279,704,171	100.000	279,678,118		279,678,118	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		4,106,514
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	71,157	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		71,157
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		968,716
5.	Deduct amounts received on disposals, Part 3, Column 15		1,942,718
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	187,849	
	8.2 Totals, Part 3, Column 9	42,120	229,969
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		2,973,700
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		2,973,700

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, 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 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 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		249,379,150
2.	Cost of bonds and stocks acquired, Part 3, Column 7		19,903,515
3.	Accrual of discount		28,899
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	1,553	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	14,605,087	
	4.4. Part 4, Column 11		14,606,640
5.	Total gain (loss) on disposals, Part 4, Column 19		26,384
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		10,718,785
7.	Deduct amortization of premium		602,290
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)		272,623,513
11.	Deduct total nonadmitted amounts		26,053
12.	Statement value at end of current period (Line 10 minus Line 11)		272,597,460

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States	2,042,555	2,048,209	2,043,606	2,022,625
	2. Canada				
	3. Other Countries				
	4. Totals	2,042,555	2,048,209	2,043,606	2,022,625
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,169,285	1,200,255	1,198,645	1,050,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	8,639,050	8,839,575	9,135,733	8,000,000
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	36,270,525	36,774,383	37,392,232	33,415,286
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	19,283,757	19,471,505	19,376,082	19,248,145
	9. Canada				
	10. Other Countries	3,249,880	3,228,541	3,249,840	3,250,000
	11. Totals	22,533,637	22,700,046	22,625,922	22,498,145
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	70,655,052	71,562,468	72,396,138	66,986,056
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	15,208,154	15,208,154	10,632,904	
	21. Canada				
	22. Other Countries				
	23. Totals	15,208,154	15,208,154	10,632,904	
Parent, Subsidiaries and Affiliates	24. Totals	186,760,308	186,760,308	30,880,924	
	25. Total Common Stocks	201,968,462	201,968,462	41,513,828	
	26. Total Stocks	201,968,462	201,968,462	41,513,828	
	27. Total Bonds and Stocks	272,623,514	273,530,930	113,909,966	

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. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	1,331,548	677,735	151,900	53,668	2,654	XXX	2,217,505	3.1	4,402,899	6.7	2,217,505	
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	1,331,548	677,735	151,900	53,668	2,654	XXX	2,217,505	3.1	4,402,899	6.7	2,217,505	
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		610,957	558,328			XXX	1,169,285	1.7	817,442	1.2	1,169,285	
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		610,957	558,328			XXX	1,169,285	1.7	817,442	1.2	1,169,285	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	755,606	2,394,151	5,227,232		262,062	XXX	8,639,051	12.2	9,598,075	14.5	8,639,051	
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	755,606	2,394,151	5,227,232		262,062	XXX	8,639,051	12.2	9,598,075	14.5	8,639,051	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	2,042,107	11,553,951	17,564,564	3,549,910	1,559,992	XXX	36,270,524	51.2	33,451,330	50.7	36,270,524	
5.2 NAIC 2						XXX			250,000	0.4		
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	2,042,107	11,553,951	17,564,564	3,549,910	1,559,992	XXX	36,270,524	51.2	33,701,330	51.0	36,270,524	

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. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	3,039,740	11,874,405	4,499,535			XXX	19,413,680	27.4	14,140,474	21.4	16,415,083	2,998,597
6.2 NAIC 2	499,750	2,121,490	249,906			XXX	2,871,146	4.1	3,109,593	4.7	2,637,225	233,921
6.3 NAIC 3	248,810					XXX	248,810	0.4	247,228	0.4	248,810	
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	3,788,300	13,995,895	4,749,441			XXX	22,533,636	31.8	17,497,295	26.5	19,301,118	3,232,518
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							
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. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 7,169,001	27,111,199	28,001,559	3,603,578	1,824,708		67,710,045	95.6	XXX	XXX	64,711,448	2,998,597
10.2 NAIC 2	(d) 499,750	2,121,490	249,906				2,871,146	4.1	XXX	XXX	2,637,225	233,921
10.3 NAIC 3	(d) 248,810						248,810	0.4	XXX	XXX	248,810	
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	7,917,561	29,232,689	28,251,465	3,603,578	1,824,708		(b) 70,830,001	100.0	XXX	XXX	67,597,483	3,232,518
10.8 Line 10.7 as a % of Col. 7	11.2	41.3	39.9	5.1	2.6		100.0	XXX	XXX	XXX	95.4	4.6
11. Total Bonds Prior Year												
11.1 NAIC 1	8,121,962	23,555,894	27,477,162	2,299,246	955,956		XXX	XXX	62,410,220	94.5	60,383,178	2,027,042
11.2 NAIC 2	501,603	2,243,788	614,202				XXX	XXX	3,359,593	5.1	3,128,491	231,102
11.3 NAIC 3		247,228					XXX	XXX	247,228	0.4	247,228	
11.4 NAIC 4							XXX	XXX				
11.5 NAIC 5							XXX	XXX	(c)			
11.6 NAIC 6							XXX	XXX	(c)			
11.7 Totals	8,623,565	26,046,910	28,091,364	2,299,246	955,956		XXX	XXX	(b) 66,017,041	100.0	63,758,897	2,258,144
11.8 Line 11.7 as a % of Col. 9	13.1	39.5	42.6	3.5	1.4		XXX	XXX	100.0	XXX	96.6	3.4
12. Total Publicly Traded Bonds												
12.1 NAIC 1	6,919,212	24,362,391	28,001,559	3,603,578	1,824,708		64,711,448	91.4	60,383,178	91.5	64,711,448	XXX
12.2 NAIC 2	499,750	1,887,570	249,906				2,637,226	3.7	3,128,491	4.7	2,637,226	XXX
12.3 NAIC 3	248,810						248,810	0.4	247,228	0.4	248,810	XXX
12.4 NAIC 4												XXX
12.5 NAIC 5												XXX
12.6 NAIC 6												XXX
12.7 Totals	7,667,772	26,249,961	28,251,465	3,603,578	1,824,708		67,597,484	95.4	63,758,897	96.6	67,597,484	XXX
12.8 Line 12.7 as a % of Col. 7	11.3	38.8	41.8	5.3	2.7		100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	10.8	37.1	39.9	5.1	2.6		95.4	XXX	XXX	XXX	95.4	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	249,789	2,748,808					2,998,597	4.2	2,027,042	3.1	XXX	2,998,597
13.2 NAIC 2		233,920					233,920	0.3	231,102	0.4	XXX	233,920
13.3 NAIC 3											XXX	
13.4 NAIC 4											XXX	
13.5 NAIC 5											XXX	
13.6 NAIC 6											XXX	
13.7 Totals	249,789	2,982,728					3,232,517	4.6	2,258,144	3.4	XXX	3,232,517
13.8 Line 13.7 as a % of Col. 7	7.7	92.3					100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.4	4.2					4.6	XXX	XXX	XXX	XXX	4.6

(a) Includes $ 3,232,518 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 $ 174,950 ; 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. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	1,174,637	326,515				XXX	1,501,152	2.1	3,474,514	5.3	1,501,152	
1.2 Residential Mortgage-Backed Securities	134,795	292,729	137,019	53,668	2,654	XXX	620,865	0.9	823,806	1.2	620,865	
1.3 Commercial Mortgage-Backed Securities	22,116	58,491	14,881			XXX	95,488	0.1	104,579	0.2	95,488	
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 Totals	1,331,548	677,735	151,900	53,668	2,654	XXX	2,217,505	3.1	4,402,899	6.7	2,217,505	
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		610,957	558,328			XXX	1,169,285	1.7	817,442	1.2	1,169,285	
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		610,957	558,328			XXX	1,169,285	1.7	817,442	1.2	1,169,285	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	755,606	2,394,151	5,227,232		262,062	XXX	8,639,051	12.2	9,598,075	14.5	8,639,051	
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	755,606	2,394,151	5,227,232		262,062	XXX	8,639,051	12.2	9,598,075	14.5	8,639,051	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	871,404	8,478,413	15,657,795	2,273,767	1,346,540	XXX	28,627,919	40.4	26,248,838	39.8	28,627,919	
5.2 Residential Mortgage-Backed Securities	1,170,008	3,036,901	1,906,769	1,276,143	213,452	XXX	7,603,273	10.7	7,393,975	11.2	7,603,273	
5.3 Commercial Mortgage-Backed Securities	695	38,637				XXX	39,332	0.1	58,517	0.1	39,332	
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 Totals	2,042,107	11,553,951	17,564,564	3,549,910	1,559,992	XXX	36,270,524	51.2	33,701,330	51.0	36,270,524	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	1,751,853	11,637,261	2,950,382			XXX	16,339,496	23.1	10,903,007	16.5	13,106,978	3,232,518
6.2 Residential Mortgage-Backed Securities						XXX						
6.3 Commercial Mortgage-Backed Securities	494,128	1,900,884	1,799,059			XXX	4,194,071	5.9	4,320,691	6.5	4,194,071	
6.4 Other Loan-Backed and Structured Securities	1,542,319	457,750				XXX	2,000,069	2.8	2,273,597	3.4	2,000,069	
6.5 Totals	3,788,300	13,995,895	4,749,441			XXX	22,533,636	31.8	17,497,295	26.5	19,301,118	3,232,518
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. 7 Prior Year	10 % From Col. 8 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							
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.3 Totals	XXX	XXX	XXX	XXX	XXX							
10. Total Bonds Current Year												
10.1 Issuer Obligations	4,553,500	23,447,297	24,393,737	2,273,767	1,608,602	XXX	56,276,903	79.5	XXX	XXX	53,044,385	3,232,518
10.2 Residential Mortgage-Backed Securities	1,304,803	3,329,630	2,043,788	1,329,811	216,106	XXX	8,224,138	11.6	XXX	XXX	8,224,138	
10.3 Commercial Mortgage-Backed Securities	516,939	1,998,012	1,813,940			XXX	4,328,891	6.1	XXX	XXX	4,328,891	
10.4 Other Loan-Backed and Structured Securities	1,542,319	457,750				XXX	2,000,069	2.8	XXX	XXX	2,000,069	
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 Totals	7,917,561	29,232,689	28,251,465	3,603,578	1,824,708		70,830,001	100.0	XXX	XXX	67,597,483	3,232,518
10.7 Line 10.6 as a % of Col. 7	11.2	41.3	39.9	5.1	2.6		100.0	XXX	XXX	XXX	95.4	4.6
11. Total Bonds Prior Year												
11.1 Issuer Obligations	6,280,915	17,715,699	25,091,447	1,180,397	773,418	XXX	XXX	XXX	51,041,876	77.3	49,811,746	1,230,130
11.2 Residential Mortgage-Backed Securities	1,521,165	3,471,912	1,923,317	1,118,849	182,538	XXX	XXX	XXX	8,217,781	12.4	8,217,781	
11.3 Commercial Mortgage-Backed Securities	88,592	3,318,595	1,076,600			XXX	XXX	XXX	4,483,787	6.8	3,483,787	1,000,000
11.4 Other Loan-Backed and Structured Securities	732,893	1,540,704				XXX	XXX	XXX	2,273,597	3.4	2,245,583	28,014
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
11.6 Totals	8,623,565	26,046,910	28,091,364	2,299,246	955,956		XXX	XXX	66,017,041	100.0	63,758,897	2,258,144
11.7 Line 11.6 as a % of Col. 9	13.1	39.5	42.6	3.5	1.4		XXX	XXX	100.0	XXX	96.6	3.4
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	4,303,710	20,464,570	24,393,737	2,273,767	1,608,602	XXX	53,044,386	74.9	49,811,746	75.5	53,044,386	XXX
12.2 Residential Mortgage-Backed Securities	1,304,803	3,329,630	2,043,788	1,329,811	216,106	XXX	8,224,138	11.6	8,217,781	12.4	8,224,138	XXX
12.3 Commercial Mortgage-Backed Securities	516,939	1,998,012	1,813,940			XXX	4,328,891	6.1	3,483,787	5.3	4,328,891	XXX
12.4 Other Loan-Backed and Structured Securities	1,542,319	457,750				XXX	2,000,069	2.8	2,245,583	3.4	2,000,069	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
12.6 Totals	7,667,771	26,249,962	28,251,465	3,603,578	1,824,708		67,597,484	95.4	63,758,897	96.6	67,597,484	XXX
12.7 Line 12.6 as a % of Col. 7	11.3	38.8	41.8	5.3	2.7		100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	10.8	37.1	39.9	5.1	2.6		95.4	XXX	XXX	XXX	95.4	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	249,790	2,982,727				XXX	3,232,517	4.6	1,230,130	1.9	XXX	3,232,517
13.2 Residential Mortgage-Backed Securities						XXX					XXX	
13.3 Commercial Mortgage-Backed Securities						XXX			1,000,000	1.5	XXX	
13.4 Other Loan-Backed and Structured Securities						XXX			28,014	0.0	XXX	
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
13.6 Totals	249,790	2,982,727					3,232,517	4.6	2,258,144	3.4	XXX	3,232,517
13.7 Line 13.6 as a % of Col. 7	7.7	92.3					100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.4	4.2					4.6	XXX	XXX	XXX	XXX	4.6

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	1,476,227	1,476,227			
2. Cost of short-term investments acquired	13,593,750	13,593,750			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	15,069,977	15,069,977			
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 DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	999,694	999,694		
2. Cost of cash equivalents acquired	8,897,530	174,930	8,722,600	
3. Accrual of discount	307	307		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	(2)	(2)		
6. Deduct consideration received on disposals	9,225,721	999,979	8,225,742	
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)	671,808	174,950	496,858	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	671,808	174,950	496,858	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
HOME OFFICE SITE		BUCYRUS	OH	07/08/1967		491,008		256,122	256,122	31,198			(31,198)			7,543
98.7 ACRES OF LAND		BUCYRUS	OH	07/08/1967		146,474		146,474	146,474						16,600	
HOME OFFICE BUILDING		BUCYRUS	OH	05/01/1969		5,800,232		2,571,103	2,571,103	156,651			(156,651)			44,074
0299999. Property occupied by the reporting entity - Administrative						6,437,714		2,973,699	2,973,699	187,849			(187,849)		16,600	51,617
0399999. Total Property occupied by the reporting entity						6,437,714		2,973,699	2,973,699	187,849			(187,849)		16,600	51,617
0699999 - Totals						6,437,714		2,973,699	2,973,699	187,849			(187,849)		16,600	51,617

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Building	Bucyrus	OH	01/16/2017	Grau Electric Ltd	3,192		2,607	
Building	Bucyrus	OH	01/16/2017	Allen Cabinetry	1,964		1,874	
Building	Bucyrus	OH	02/09/2017	Grau Electric Ltd	5,563		4,543	
Building	Bucyrus	OH	02/28/2017	Grau Electric Ltd	11,117		6,300	
Building	Bucyrus	OH	03/30/2017	Allen Cabinetry	1,964		1,890	
Building	Bucyrus	OH	04/03/2017	J&B Acoustical, Inc	1,997		1,922	
Building	Bucyrus	OH	04/03/2017	Grau Electric Ltd	3,517		2,462	
Building	Bucyrus	OH	04/03/2017	Grau Electric Ltd	8,303		5,812	
Land	Bucyrus	OH	07/07/2017	Committed Builders Ltd	3,100		2,893	
Building	Bucyrus	OH	08/08/2017	Continental Office	4,420		4,420	
Building	Bucyrus	OH	08/08/2017	Grau Electric LTD	3,930		3,215	
Building	Bucyrus	OH	08/31/2017	J&B Acoustical, Inc.	1,090		1,072	
Land	Bucyrus	OH	09/01/2017	Wyss' Asphalt Preservation LLC	15,150		11,783	
Building	Bucyrus	OH	12/21/2017	WSA Studio	5,850		5,850	
0199999. Acquired by Purchase					71,157		56,643	
0399999 - Totals					71,157		56,643	

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Building	Saco	ME	11/20/2017	42 IPR LLC	1,150,874		840,407	39,042			(39,042)		801,365	1,771,223		969,859	969,859		
Land	Saco	ME	11/20/2017	42 IPR LLC	171,442		170,903	939			(939)		169,964	171,495		1,530	1,530		
Land	Bucyrus	OH	09/01/2017	Disposed	18,560		4,812	2,139			(2,139)		2,673			(2,673)	(2,673)		
0199999. Property Disposed					1,340,876		1,016,122	42,120			(42,120)		974,002	1,942,718		968,716	968,716		
0399999 - Totals					1,340,876		1,016,122	42,120			(42,120)		974,002	1,942,718		968,716	968,716		

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
912828-K2-5	UNITED STATES TREASURY NOTE	SD			1	996,761	99.8270	998,270	1,000,000	999,686		1,093			0.750	0.860	AO	1,607	7,500	04/21/2015	04/15/2018
912828-U8-1	UNITED STATES TREASURY NOTE				1	326,867	99.4910	323,349	325,000	326,516		(351)			2.000	1.870	JD	3,268	3,250	01/10/2017	12/31/2021
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,323,628	XXX	1,321,619	1,325,000	1,326,202		742			XXX	XXX	XXX	4,875	10,750	XXX	XXX
3620AU-TE-4	GOVERNMENT NATL MTG ASSOC #740449				1FE	144,586	104.7790	145,625	138,983	143,607		(1,798)			4.000	3.130	MON	463	5,559	10/25/2010	11/15/2040
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245				1FE	159,203	104.7790	166,786	159,178	159,178					4.000	3.960	MON	531	6,367	12/21/2010	01/15/2041
3620C6-YU-3	GOVERNMENT NATL MTG ASSOC #750523				1FE	119,054	104.7790	119,909	114,440	118,326		(1,470)			4.000	3.040	MON	381	4,578	10/25/2010	11/15/2040
38373Q-GX-3	GOVERNMENT NATIONAL MORTGAGE A 03 34 PM			2	1FE	53,624	103.6010	53,831	51,960	53,419		(228)			4.000	3.170	MON	173	2,078	03/23/2010	04/20/2033
38373V-7A-2	GOVERNMENT NATIONAL MORTGAGE A 02 75 LA			2	1FE	12,667	101.7250	12,465	12,253	12,328		(104)			4.500	3.250	MON	46	551	04/13/2010	10/20/2032
38374T-LA-0	GOVERNMENT NATIONAL MORTGAGE A 09 15 NK			2	1FE	6,612	102.8550	6,618	6,434	6,507		(105)			4.500	3.190	MON	24	290	03/24/2010	12/20/2038
38376F-LH-3	GOVERNMENT NATIONAL MORTGAGE A 09 66 EJ			2	1FE	24,214	103.6600	24,070	23,220	24,213		(258)			4.000	2.460	MON	77	929	11/23/2010	07/16/2039
38376T-BF-8	GOVERNMENT NATIONAL MORTGAGE A 10 12 DA			2	1FE	27,556	106.0710	28,253	26,636	27,556		(252)			4.500	3.400	MON	100	1,199	03/30/2010	01/16/2040
38377V-2M-7	GOVERNMENT NATIONAL MORTGAGE A 11 71 QE			2	1FE	75,952	102.5460	74,398	72,552	75,731		(1,542)			3.500	1.630	MON	213	2,539	10/29/2014	09/16/2040
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						623,468	XXX	631,955	605,656	620,865		(5,757)			XXX	XXX	XXX	2,008	24,090	XXX	XXX
38376G-DN-7	GOVERNMENT NATIONAL MORTGAGE A 10 18 C			2	1FE	96,510	102.8980	94,635	91,969	95,488		(759)			4.339	2.810	MON	333	3,991	01/24/2014	03/16/2051
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						96,510	XXX	94,635	91,969	95,488		(759)			XXX	XXX	XXX	333	3,991	XXX	XXX
0599999. Total - U.S. Government Bonds						2,043,606	XXX	2,048,209	2,022,625	2,042,555		(5,774)			XXX	XXX	XXX	7,216	38,831	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
56052A-YJ-9	MAINE ST				1FE	612,117	111.0450	610,748	550,000	610,957		(1,160)			5.000	1.650	JD	2,292		12/05/2017	06/01/2021
70914P-VU-3	PENNSYLVANIA ST			2	1FE	292,705	118.5330	296,335	250,000	278,836		(3,989)			5.000	3.010	JD	555	12,500	05/14/2014	06/15/2029
882723-NC-9	TEXAS ST			2	1FE	293,823	117.2680	293,172	250,000	279,492		(4,242)			5.000	2.920	AO	3,125	12,500	06/20/2014	10/01/2029
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,198,645	XXX	1,200,255	1,050,000	1,169,285		(9,391)			XXX	XXX	XXX	5,972	25,000	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,198,645	XXX	1,200,255	1,050,000	1,169,285		(9,391)			XXX	XXX	XXX	5,972	25,000	XXX	XXX
011415-QT-6	ALAMO TX CMNTY CLG DIST	SD		2	1FE	275,313	108.2960	270,740	250,000	271,270		(2,674)			4.000	2.670	FA	3,778	11,472	05/25/2016	02/15/2034
035519-TD-9	ANN ARBOR MI SCH DIST			2	1FE	305,038	113.8270	284,568	250,000	275,621		(5,533)			5.000	2.490	MN	2,083	12,500	05/11/2012	05/01/2024
088095-D8-4	BEVERLY MA			2	1FE	281,365	106.9040	267,260	250,000	257,316		(3,404)			5.000	3.500	JJ	5,764	12,500	01/14/2010	01/15/2021
101565-D4-8	BOULDER LARIMER & WELD CNTYS C			2	1FE	306,535	118.9740	297,435	250,000	290,181		(5,233)			5.000	2.470	JD	556	12,500	10/08/2014	12/15/2026
232760-7V-4	CYPRESS-FAIRBANKS TX INDEP SCH			2	1FE	296,633	118.8130	297,033	250,000	285,279		(4,418)			5.000	2.800	FA	4,722	12,500	05/12/2015	02/15/2028
249174-TS-2	DENVER CITY & CNTY CO SCH DIST			2	1FE	299,345	119.4860	298,715	250,000	285,545		(4,610)			5.000	2.730	JD	1,042	12,500	11/06/2014	12/01/2026
280785-QG-4	EDINBURG TX CONSOL INDEP SCH D			2	1FE	286,620	100.4280	251,070	250,000	250,677		(5,481)			5.250	3.000	FA	4,958	13,125	10/22/2010	02/15/2024
296804-C3-9	ESSEX CNTY NJ				1FE	278,603	112.2550	280,638	250,000	278,568		(34)			4.000	2.130	FA	83		12/21/2017	08/01/2024
346766-RQ-3	FORT BEND CNTY TX			2	1FE	301,603	118.5130	296,283	250,000	288,986		(4,889)			5.000	2.600	MS	4,167	12,500	04/15/2015	03/01/2027
355694-3S-7	FREDERICK CNTY MD			2	1FE	21,479	105.6420	21,128	20,000	20,379		(171)			5.000	4.040	FA	417	1,000	09/21/2010	02/01/2022
355694-4C-1	FREDERICK CNTY MD			2	1FE	247,006	106.0550	243,927	230,000	234,359		(1,967)			5.000	4.040	FA	4,792	11,500	09/21/2010	02/01/2022
402892-CV-3	GUNNISON CO WATERSHED SCH DIST			2	1FE	308,013	118.9530	297,383	250,000	291,186		(5,412)			5.000	2.400	JD	1,042	12,500	10/10/2014	12/01/2026
414018-5F-4	HARRIS CNTY TX FLOOD CONTROL D			2	1FE	296,790	119.5480	298,870	250,000	282,121		(4,252)			5.000	2.890	AO	3,125	12,500	05/21/2014	10/01/2029
421110-U3-9	HAYS TX CONSOL INDEP SCH DIST			2	1FE	302,825	117.3340	293,335	250,000	285,879		(5,367)			5.000	2.460	FA	4,722	12,500	09/30/2014	02/15/2026
516840-WK-7	LAREDO TX INDEP SCH DIST			2	1FE	292,353	118.5380	296,345	250,000	279,188		(3,950)			5.000	3.030	FA	5,208	12,500	06/18/2014	08/01/2029
590760-ML-5	MESQUITE TX INDEP SCH DIST			2	1FE	293,315	112.4390	281,098	250,000	287,706		(3,953)			4.000	2.080	FA	3,778	10,472	06/30/2016	08/15/2029
613681-U8-6	MONTGOMERY CNTY TX			2	1FE	298,785	117.1480	292,870	250,000	283,225		(4,898)			5.000	2.640	MS	4,167	12,500	09/17/2014	03/01/2027
652233-GA-9	NEWPORT NEWS VA			2	1FE	309,655	111.4410	278,603	250,000	275,822		(6,713)			5.000	2.060	MS	4,167	12,500	09/12/2012	09/01/2022
655867-QC-6	NORFOLK VA			2	1FE	297,808	110.4710	276,178	250,000	268,976		(5,532)			5.000	2.550	AO	3,125	12,500	06/13/2012	10/01/2024
66702R-CN-0	NORTHSIDE TX INDEP SCH DIST			2	1FE	293,400	111.3920	278,480	250,000	268,362		(4,747)			5.000	2.850	FA	4,722	12,500	04/26/2012	08/15/2028
682745-3F-9	ONONDAGA CNTY NY				1FE	292,750	101.3350	253,338	250,000	253,031		(9,022)			5.000	1.330	MN	2,083	12,500	06/13/2013	05/01/2018
707546-RD-1	PENN MANOR PA SCH DIST			2	1FE	265,148	106.4550	266,138	250,000	260,630		(1,774)			4.000	3.140	JD	833	10,000	05/07/2015	06/01/2027
720526-XQ-0	PIERCE CNTY WA SCH DIST #320 S			2	1FE	283,480	110.6730	276,683	250,000	278,898		(3,053)			4.000	2.470	JD	833	10,000	06/09/2016	12/01/2031
734260-U4-2	PORT HOUSTON TX AUTH				1FE	268,823	102.4740	256,185	250,000	251,897		(2,449)			5.000	3.960	AO	3,125	12,500	01/14/2010	10/01/2018
763261-Q2-3	RICHARDSON TX INDEP SCH DIST			2	1FE	309,440	118.4940	296,234	250,000	300,105		(6,490)			5.000	1.970	FA	4,722	13,334	06/23/2016	02/15/2030
76541V-KZ-9	RICHMOND VA			2	1FE	297,020	113.2480	283,120	250,000	271,783		(4,868)			5.000	2.770	MS	4,167	12,500	06/15/2012	03/01/2026
767121-DL-7	RIO HONDO CA CMNTY CLG DIST			2	1FE	245,987	109.3830	273,457	250,000	262,062		12,062			0.000	3.300	FA			01/20/2016	08/01/2042
774285-6H-8	ROCKWALL TX INDEP SCH DIST			2	1FE	55,721	108.5700	54,284	50,000	51,926		(690)			5.000	3.450	FA	944	2,500	12/08/2011	02/15/2029
774285-6T-2	ROCKWALL TX INDEP SCH DIST			2	1FE	222,885	108.1950	216,390	200,000	207,702		(2,761)			5.000	3.450	FA	3,778	10,000	12/08/2011	02/15/2029

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
797355-6Q-2	SAN DIEGO CA UNIF SCH DIST	@		2,3	1FE	141,137	58.8930	147,232	250,000	141,412		274			0.000	3.700	N/A			11/29/2017	07/01/2033
817207-RP-0	SENECA VLY PA SCH DIST			2	1FE	265,810	109.6670	274,167	250,000	262,047		(1,471)			4.000	3.240	MS	3,333	10,000	04/14/2015	03/01/2029
833124-QM-5	SNOHOMISH CNTY WA SCH DIST #4L			2	1FE	287,737	109.9510	274,877	250,000	282,549		(3,469)			4.000	2.290	JD	833	10,000	06/17/2016	12/01/2031
933420-BX-8	WALTON CNTY GA SCH DIST	SD			1FE	301,907	105.3060	263,264	250,000	261,905		(7,338)			5.000	1.930	FA	5,208	12,500	03/28/2012	08/01/2019
937440-DJ-1	WASHINGTON CLACKAMAS & YAMHILL				1FE	305,404	120.8990	302,247	250,000	292,457		(5,123)			5.000	2.490	JD	556	12,500	05/06/2015	06/15/2025
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						9,135,733	XXX	8,839,575	8,000,000	8,639,050		(119,410)			XXX	XXX	XXX	96,833	350,903	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						9,135,733	XXX	8,839,575	8,000,000	8,639,050		(119,410)			XXX	XXX	XXX	96,833	350,903	XXX	XXX
017357-B9-4	ALLEGHENY CNTY PA SAN AUTH			2	1FE	282,213	108.8270	272,068	250,000	278,521		(2,814)			4.000	2.560	JD	833	10,000	08/17/2016	12/01/2033
04048R-UE-4	ARIZONA BRD OF RGTS ST UNIV SY			2	1FE	71,881	113.6170	68,170	60,000	65,679		(1,170)			5.000	2.740	JJ	1,500	3,000	05/03/2012	07/01/2024
04048R-UU-8	ARIZONA BRD OF RGTS ST UNIV SY			2	1FE	227,622	113.6170	215,872	190,000	207,984		(3,705)			5.000	2.740	JJ	4,750	9,500	05/03/2012	07/01/2024
050589-KW-9	AUBURN UNIV AL GEN FEE REVENUE			2	1FE	290,515	116.4730	291,183	250,000	277,745		(3,855)			5.000	3.080	JD	1,042	12,500	07/01/2014	06/01/2030
052414-PK-9	AUSTIN TX ELEC UTILITY SYS REV			2	1FE	290,430	120.3620	300,905	250,000	281,642		(3,488)			5.000	3.170	MN	1,597	12,500	05/13/2015	11/15/2028
101029-RK-4	BOSTON MA WTR & SWR COMMISSION			2	1FE	308,815	116.0110	290,028	250,000	279,244		(5,638)			5.000	2.420	MN	2,083	12,500	06/14/2012	11/01/2024
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL			2	1FE	106,113	100.6650	107,221	106,512	106,136		84			2.900	2.970	MON	257	3,089	04/24/2013	02/01/2042
15504R-GA-1	CENTRL PUGET SOUND WA REGL TRA			2	1FE	299,930	120.1900	300,475	250,000	290,541		(4,592)			5.000	2.690	MN	2,083	12,500	12/01/2015	11/01/2031
161036-HH-4	CHARLOTTE NC ARPT REVENUE			2	1FE	255,143	108.6530	271,633	250,000	251,496		(546)			5.500	5.240	JJ	6,875	13,750	01/13/2010	07/01/2023
167593-TM-4	CHICAGO IL OHARE INTERNATIONAL			2	1FE	455,956	114.6580	458,632	400,000	450,145		(5,417)			5.000	3.210	JJ	10,000	11,444	11/04/2016	01/01/2031
167593-TQ-5	CHICAGO IL OHARE INTERNATIONAL			2	1FE	562,405	113.3700	566,850	500,000	555,971		(5,996)			5.000	3.390	JJ	12,500	14,306	11/04/2016	01/01/2034
167593-TT-9	CHICAGO IL OHARE INTERNATIONAL			2	1FE	279,133	112.4510	281,128	250,000	276,141		(2,788)			5.000	3.490	JJ	6,250	7,153	11/04/2016	01/01/2037
167593-VM-1	CHICAGO IL OHARE INTERNATIONAL			2	1FE	323,650	117.9340	324,321	275,000	318,510		(4,794)			5.000	2.780	JJ	6,875	7,868	11/04/2016	01/01/2030
167736-ZX-8	CHICAGO IL WTR REVENUE				1FE	308,743	112.2680	280,670	250,000	279,005		(5,589)			5.000	2.440	MN	2,083	12,500	05/11/2012	11/01/2022
182618-JT-6	CLARKSVILLE TN WTR SWR & GAS R			2	1FE	275,178	109.7900	274,475	250,000	274,597		(580)			5.000	1.710	FA	5,208		11/30/2017	02/01/2022
196711-NV-3	COLORADO ST COPS				1FE	302,338	111.6650	279,163	250,000	272,704		(5,577)			5.000	2.500	MN	2,083	12,500	05/10/2012	11/01/2021
19986T-AU-8	COMANCHE CNTY OK EDUCTNL FACSA				1FE	612,821	110.2160	606,188	550,000	608,800		(4,021)			4.000	2.070	JD	1,833	7,639	07/19/2017	12/01/2023
20281P-JN-3	CMWLTH FING AUTH PA			2	1FE	278,300	116.3010	290,753	250,000	271,741		(2,510)			5.000	3.650	JD	1,042	12,500	04/10/2015	06/01/2032
207758-SD-6	CONNECTICUT ST SPL TAX OBLIG R			2	1FE	301,950	115.1830	287,957	250,000	286,493		(4,952)			5.000	2.600	MS	4,167	12,500	10/02/2014	09/01/2026
20775B-4Q-6	CONNECTICUT ST HSG FIN AUTH HS			2	1FE	250,000	102.0850	255,213	250,000	250,000					3.000	3.000	MN	958	7,500	10/16/2014	11/15/2024
235036-SJ-0	DALLAS-FORT WORTH TX INTERNATI			2	1FE	305,085	108.9550	272,388	250,000	270,643		(7,015)			5.000	1.980	MN	2,083	12,500	11/16/2012	11/01/2021
249182-KH-8	DENVER CITY & CNTY CO ARPT REV				1FE	288,165	116.0460	290,115	250,000	287,762		(403)			5.000	2.240	MN	833		11/30/2017	11/15/2023
254845-HJ-2	DIST OF COLUMBIA WTR & SWR AUT			2	1FE	293,758	115.6210	289,053	250,000	271,634		(4,175)			5.000	3.020	AO	3,125	12,500	04/23/2012	10/01/2028
30382L-DQ-8	FAIRFAX CNTY VA ECON DEV AUTHF			2	1FE	289,093	117.9380	294,845	250,000	277,104		(3,544)			5.000	3.200	AO	3,125	12,500	06/13/2014	10/01/2030
359900-3A-3	FULTON CNTY GA DEV AUTH			2	1FE	293,833	113.5760	283,940	250,000	270,489		(4,369)			5.000	2.970	MN	2,083	12,500	03/30/2012	11/01/2025
37850N-BQ-4	GLENDALE CO COPS				1FE	292,963	118.5750	296,438	250,000	292,553		(410)			5.000	2.330	JD	1,042		12/01/2017	12/01/2025
396290-CQ-9	GREENVILLE NC COMB ENTERPRISE			2	1FE	310,635	119.5050	298,763	250,000	301,902		(5,670)			5.000	2.230	AO	3,125	12,500	05/26/2016	04/01/2031
414005-QD-3	HARRIS CNTY TX			2	1FE	295,673	112.8820	282,205	250,000	277,927		(5,643)			5.000	2.430	FA	4,722	12,500	10/03/2014	08/15/2026
45129W-JC-5	IDAHO ST HSG & FIN ASSN			2	1FE	301,263	105.2010	263,003	250,000	262,388		(7,877)			5.000	1.720	JJ	5,764	12,500	11/16/2012	07/15/2021
455057-WA-3	INDIANA ST FIN AUTH REVENUE			2	1FE	302,565	103.7930	259,483	250,000	259,532		(8,670)			5.000	1.430	FA	5,208	12,500	11/16/2012	02/01/2023
455114-HA-9	INDIANA ST UNIV			2	1FE	306,345	111.8700	279,675	250,000	277,276		(6,044)			5.000	2.290	AO	3,125	12,500	12/06/2012	04/01/2023
48507T-FR-9	KANSAS CITY MO SANTN SWR SYS R			2	1FE	271,003	108.7010	271,753	250,000	266,971		(2,155)			4.000	2.920	JJ	5,000	10,000	01/28/2016	01/01/2032
491313-7A-4	KENTUCKY ST INFRASTRUCTURE AUT				1FE	467,249	109.3900	464,908	425,000	466,276		(973)			5.000	1.750	FA	8,854		11/30/2017	02/01/2021
516391-BS-7	LANSING MICH BRD WTR & LT UTIL			2	1FE	296,080	113.9440	284,860	250,000	276,501		(4,383)			5.000	2.900	JJ	6,250	12,500	03/27/2013	07/01/2026
546540-HU-2	LOUISIANA ST UNIV & AGRIC & ME			2	1FE	280,683	107.9240	269,810	250,000	260,423		(3,940)			5.000	3.250	JJ	6,250	12,500	06/19/2012	07/01/2029
546589-RR-5	LOUISVILLE & JEFFERSON CNTY KY			2	1FE	280,768	111.7800	279,450	250,000	263,297		(3,153)			5.000	3.510	MN	1,597	12,500	12/13/2011	05/15/2027
54810C-6R-6	LOWER COLORADO RIVER TX AUTH R			2	1FE	284,573	107.3560	268,390	250,000	259,675		(3,861)			5.000	3.290	MN	1,597	12,500	10/22/2010	05/15/2021
56041M-NM-2	MAINE ST GOVTL FACS AUTH				1FE	294,135	102.5040	256,260	250,000	256,458		(8,503)			5.000	1.520	AO	3,125	12,500	05/30/2013	10/01/2018
57390E-EY-9	MARTIN CNTY FL UTILITIES SYS R			2	1FE	873,485	119.6110	849,238	710,000	856,730		(14,943)			5.000	2.370	AO	8,875	30,964	11/04/2016	10/01/2029
57390E-EZ-6	MARTIN CNTY FL UTILITIES SYS R			2	1FE	519,507	119.0910	506,137	425,000	509,855		(8,608)			5.000	2.450	AO	5,313	18,535	11/04/2016	10/01/2030
575579-RS-8	MASSACHUSETTS ST BAY TRANSPRTN			2	1FE	5,330	101.7480	5,087	5,000	5,018		(34)			5.000	4.280	JJ	125	250	08/02/2006	07/01/2020
575579-SL-2	MASSACHUSETTS ST BAY TRANSPRTN			2	1FE	261,185	101.7480	249,283	245,000	245,857		(1,661)			5.000	4.280	JJ	6,125	12,250	08/02/2006	07/01/2020
575896-NX-9	MASSACHUSETTS ST PORT AUTH			2	1FE	287,413	118.6550	296,638	250,000	275,752		(3,507)			5.000	3.230	JJ	6,250	12,500	07/10/2014	07/01/2029
591745-S9-6	MET ATLANTA GA RAPID TRANSIT A			2	1FE	290,680	115.0870	287,718	250,000	276,112		(4,315)			5.000	2.930	JJ	6,250	12,500	06/10/2014	07/01/2027
592030-L2-4	MET GOVT NASHVILLE & DAVIDSON			2	1	176,159	110.4750	171,236	155,000	163,291		(2,288)			5.000	3.310	MN	990	7,750	11/18/2011	05/15/2026
592030-L7-3	MET GOVT NASHVILLE & DAVIDSON			2	1FE	107,968	110.3020	104,787	95,000	100,082		(1,402)			5.000	3.310	MN	607	4,750	11/18/2011	05/15/2026
592481-DH-5	MET SAINT LOUIS MO SWR DIST WS			2	1FE	307,563	113.4870	283,718	250,000	277,460		(5,957)			5.000	2.320	MN	2,083	12,500	09/06/2012	05/01/2026
59259Y-F7-9	MET TRANSPRTN AUTH NY REVENUE				1FE	574,300	114.4930	572,465	500,000	573,299		(1,001)			5.000	1.840	MN	3,194		12/05/2017	11/15/2022
592646-6H-1	MET WASHINGTON DC ARPTS AUTH A				1FE	225,656	105.5570	211,114	200,000	213,443		(7,567)			5.000	1.110	AO	2,500	10,000	05/13/2016	10/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	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
594612-DE-0	MICHIGAN ST				1FE	304,018	114.8490	287,125	250,000	293,108		(7,892)			5.000	1.540	MS	3,681	13,646	07/14/2016	03/15/2023
594615-BX-3	MICHIGAN ST BLDG AUTH REVENUE			2	1FE	289,343	116.4260	291,065	250,000	287,868		(1,475)			5.000	2.820	AO	2,639	6,250	08/23/2017	04/15/2038
604115-BN-4	MINNESOTA ST PUBLIC FACS AUTH			2	1FE	293,125	106.9270	267,318	250,000	261,099		(4,898)			5.000	2.870	MS	4,167	12,500	10/27/2010	03/01/2022
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEO			2	1FE	170,090	100.8550	171,544	170,090	170,090					2.875	2.870	MON	408	4,890	10/15/2014	11/01/2044
613349-2F-5	MONTGOMERY CNTY MD HSG OPPORTU			2	1FE	145,068	104.4530	141,012	135,000	141,214		(2,271)			4.000	2.350	JJ	2,700	5,400	05/31/2013	01/01/2031
625914-HB-5	MUNI ENERGY AGY OF NEBRASKA				1FE	280,918	112.0080	280,020	250,000	280,404		(514)			5.000	2.000	AO	3,125		11/30/2017	04/01/2022
631060-AQ-3	NARRAGANSETT BAY RI COMMISSION			2	1FE	200,000	100.0000	200,000	200,000	200,000					1.480	1.480	MON		1,571	10/03/2016	09/01/2034
631663-KF-7	NASSAU CNTY NY INTERIM FIN AUT			2	1FE	250,000	100.0000	250,000	250,000	250,000					1.430	1.430	MON		1,972	09/28/2016	11/15/2025
64971Q-3D-3	NEW YORK CITY NY TRANSITIONALF			2	1FE	288,710	115.5030	288,758	250,000	274,211		(4,125)			5.000	3.020	MN	2,083	12,500	04/30/2014	11/01/2027
64972F-K6-2	NEW YORK CITY NY MUNI WTR FIN			2	1FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					1.400	1.400	MON	670	1,568	10/16/2017	06/15/2041
649883-C5-2	NEW YORK ST MTGE AGY HOMEOWNER			2	1FE	250,000	103.9510	259,878	250,000	250,000					3.150	3.150	AO	1,969	7,875	10/09/2014	10/01/2024
650035-MG-0	NEW YORK ST URBAN DEV CORP REV			2	1FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					1.460	1.460	MON	667	812	11/27/2017	03/15/2033
658308-AD-3	NORTH CAROLINA ST TURNPIKE AUT	SD		1	1FE	250,000	107.8550	269,638	250,000	250,000					4.450	4.450	JJ	5,563	11,125	10/15/2010	01/01/2023
66285W-RW-8	N TX TOLLWAY AUTH REVENUE				1FE	266,730	100.0000	250,000	250,000	250,000		(10,590)			5.000	0.740	JJ	6,250	13,542	05/05/2016	01/01/2018
679088-BC-7	OKLAHOMA ST CAPITAL IMPT AUTHS			2	1FE	280,850	116.5760	291,440	250,000	270,859		(2,806)			5.000	3.550	JJ	6,250	12,500	03/27/2014	07/01/2030
68607D-SF-3	OREGON ST DEPT OF TRANSPRTN HI			2	1FE	303,983	119.3690	298,423	250,000	289,917		(5,270)			5.000	2.460	MN	1,597	12,500	04/07/2015	11/15/2028
686087-WW-3	OREGON ST HSG & CMNTY SVCS DEP			2	1FE	376,110	108.3240	379,134	350,000	376,086		(24)			4.000	2.310	JJ	117		12/07/2017	01/01/2040
686507-GC-2	ORLANDO FL UTILITIES COMMISSIO			2	1FE	302,915	118.9550	297,388	250,000	289,939		(4,952)			5.000	2.570	AO	3,125	12,500	04/07/2015	10/01/2028
708796-3D-7	PENNSYLVANIA ST HSG FIN AGY SF			2	1FE	246,463	104.4100	240,143	230,000	242,631		(3,236)			3.500	1.890	AO	2,013	8,158	06/22/2016	10/01/2046
70917S-S8-7	PENNSYLVANIA ST HGR EDUCTNL FA			2	1FE	284,048	115.9450	289,863	250,000	283,894		(153)			5.000	3.340	FA	625		11/29/2017	08/15/2047
709224-KS-7	PENNSYLVANIA ST TURNPIKE COMMI			2	1FE	289,720	118.3460	295,865	250,000	282,549		(3,571)			5.000	3.130	JD	1,042	12,500	12/02/2015	12/01/2031
734064-HT-8	PORT EVERETT WA REVENUE				1FE	278,412	110.9200	266,207	240,000	271,513		(5,028)			4.000	1.660	JD	800	9,600	07/13/2016	12/01/2023
746189-QV-4	PURDUE UNIV IN UNIV REVENUES			1	1FE	609,910	120.3410	601,704	500,000	607,015		(2,895)			5.334	3.530	JJ	13,335	13,335	06/02/2017	07/01/2035
762232-AR-7	RHODE ISLAND ST COMMERCE CORP			2	1FE	595,615	118.4330	592,169	500,000	585,613		(8,859)			5.000	2.710	JD	1,111	28,403	11/08/2016	06/15/2031
762322-AP-0	RHODE ISLAND ST TURNPIKE & BRI			2	1FE	300,530	118.2070	295,517	250,000	292,071		(4,494)			5.000	2.700	AO	3,125	12,500	01/29/2016	10/01/2029
79575D-B4-1	SALT RIVER AZ PROJ AGRIC IMPT			2	1FE	279,148	103.5230	258,807	250,000	254,840		(4,697)			5.000	3.020	JJ	6,250	12,500	06/14/2012	01/01/2032
796253-2V-3	SAN ANTONIO TX ELEC & GAS REVE			2	1FE	289,770	116.1550	290,387	250,000	276,588		(3,919)			5.000	3.060	FA	5,208	12,500	06/04/2014	02/01/2029
880558-HN-4	TENNESSEE ST SCH BOND AUTH			2	1FE	303,209	120.8220	302,054	250,000	291,114		(4,663)			5.000	2.660	MN	2,083	12,500	04/09/2015	11/01/2029
88278P-TR-5	TEXAS ST UNIV SYS FING REVENUE			2	1FE	287,042	116.1040	290,260	250,000	274,978		(3,584)			5.000	3.210	MS	3,681	12,500	06/05/2014	03/15/2030
89602N-ZF-4	TRIBOROUGH NY BRIDGE & TUNNEL			2	1FE	309,909	114.8450	287,113	250,000	280,319		(5,808)			5.000	2.350	MN	1,597	12,500	08/03/2012	11/15/2024
914072-UK-7	UNIV OF ARKANSAS AR UNIV REVEN			2	1FE	286,479	117.5200	293,800	250,000	275,469		(3,270)			5.000	3.320	MN	2,083	12,500	06/20/2014	11/01/2030
914440-QD-7	UNIV OF MASSACHUSETTS MA BLDGA			2	1FE	304,014	120.6770	301,692	250,000	291,496		(4,710)			5.000	2.640	MN	2,083	12,500	04/08/2015	11/01/2029
914455-MA-5	UNIV OF MICHIGAN MI			2	1FE	125,000	100.0000	125,000	125,000	125,000					1.300	1.300	MON	118	940	10/04/2016	12/01/2029
914641-X9-1	UNIV OF NEBRASKA NE			2	1FE	301,692	113.8030	284,507	250,000	274,768		(5,117)			5.000	2.650	JJ	6,250	12,500	05/17/2012	07/01/2026
914719-TJ-8	UNIV OF NORTH CAROLINA NC AT G			2	1FE	284,602	117.4230	293,557	250,000	273,362		(3,311)			5.000	3.330	AO	3,125	12,500	06/11/2014	04/01/2029
914729-NK-0	UNIV OF N TEXAS TX			2	1FE	296,670	112.6480	281,620	250,000	271,860		(4,731)			5.000	2.820	AO	2,639	12,500	05/10/2012	04/15/2026
915183-TQ-0	UNIV OF UTAH UT REVENUES			2	1FE	289,344	115.8720	289,680	250,000	275,526		(4,141)			5.000	3.000	FA	5,208	12,500	06/13/2014	08/01/2028
915200-XL-8	UNIV OF VERMONT & ST AGRIC CLG			2	1FE	312,977	117.6500	294,124	250,000	304,976		(5,633)			5.000	2.220	AO	3,125	12,500	06/22/2016	10/01/2031
927781-5B-6	VIRGINIA ST CLG BLDG AUTH EDUC			2	1FE	299,927	117.8260	294,564	250,000	282,815		(4,909)			5.000	2.640	FA	5,209	12,500	05/16/2014	02/01/2027
928077-JE-7	VIRGINIA ST PORT AUTH PORT FAC			2	1FE	293,797	116.9820	292,454	250,000	289,304		(4,009)			5.000	2.890	JJ	6,250	7,778	11/09/2016	07/01/2030
928077-JF-4	VIRGINIA ST PORT AUTH PORT FAC			2	1FE	291,057	116.9490	292,372	250,000	286,869		(3,737)			5.000	3.010	JJ	6,250	7,777	11/09/2016	07/01/2031
928077-JG-2	VIRGINIA ST PORT AUTH PORT FAC			2	1FE	578,944	116.5370	582,684	500,000	570,917		(7,163)			5.000	3.080	JJ	12,500	15,555	11/09/2016	07/01/2032
928077-JH-0	VIRGINIA ST PORT AUTH PORT FAC			2	1FE	288,124	115.8570	289,642	250,000	284,259		(3,449)			5.000	3.140	JJ	6,250	7,777	11/09/2016	07/01/2033
95639R-EV-7	WEST VIRGINIA ST HGR EDU POLIC			2	1FE	280,554	111.1980	277,994	250,000	264,573		(3,129)			5.000	3.510	AO	3,126	12,500	06/13/2012	04/01/2028
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						29,725,068	XXX	29,192,187	26,041,602	28,627,919		(353,052)			XXX	XXX	XXX	333,336	932,722	XXX	XXX
3128LX-C3-2	FEDERAL HOME LN MTG CORP #G01890				1FE	58,404	106.6720	59,467	55,747	58,404		(780)			4.500	2.430	MON	209	2,509	06/08/2011	10/01/2035
3128MJ-RJ-1	FEDERAL HOME LN MTG CORP #G08488				1FE	280,543	103.2050	283,252	274,453	280,543		(842)			3.500	3.080	MON	800	9,606	04/03/2012	04/01/2042
3128MM-AS-2	FEDERAL HOME LN MTG CORP #G18016				1FE	7,570	101.1310	7,510	7,426	7,444		(28)			5.000	4.460	MON	31	371	12/10/2004	10/01/2019
3128MM-LD-3	FEDERAL HOME LN MTG CORP #G18323				1FE	32,503	102.2990	32,302	31,576	32,304		(286)			4.500	3.350	MON	118	1,421	09/08/2009	09/01/2024
31294K-YB-5	FEDERAL HOME LN MTG CORP #E01606				1FE	9,827	100.6040	9,731	9,672	9,678		(26)			4.500	4.100	MON	36	435	03/25/2004	04/01/2019
3132GS-GM-5	FEDERAL HOME LN MTG CORP #Q07104				1FE	300,322	103.2050	303,223	293,803	300,322		(490)			3.500	3.100	MON	857	10,283	04/03/2012	04/01/2042
3132GS-K8-1	FEDERAL HOME LN MTG CORP #Q07219				1FE	292,937	103.2050	295,766	286,579	292,937		(822)			3.500	3.060	MON	836	10,030	04/03/2012	04/01/2042
3132MA-NN-7	FEDERAL HOME LN MTG CORP #Q29697				1FE	171,597	103.1970	170,478	165,196	171,352		(911)			3.500	2.820	MON	482	5,782	12/02/2014	11/01/2044
3132QL-6N-8	FEDERAL HOME LN MTG CORP #Q30876				1FE	369,158	103.2050	362,688	351,423	368,391		(1,848)			3.500	2.690	MON	1,025	12,300	01/09/2015	01/01/2045
3136A7-GW-6	FANNIE MAE 12 67 KA				1FE	145,492	102.6340	141,793	138,153	143,927		(1,752)			3.500	2.120	MON	403	4,835	10/29/2014	05/25/2041
3136A7-QU-9	FANNIE MAE 12 86 CF				1FE	110,392	101.2710	111,656	110,254	110,392		(50)			1.952	1.870	MON	36	1,616	07/15/2015	04/25/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor- tization) Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3136AD-EF-2	FANNIE MAE 13 36 AG				1FE	141,090	101.3210	140,066	138,239	140,170		(375)			3.000	2.490	MON	346	4,147	08/07/2014	12/25/2036
3136AJ-6B-7	FANNIE MAE 14 27 NV				1FE	195,937	100.7010	190,782	189,454	194,311		(899)			3.000	2.400	MON	474	5,684	10/28/2014	06/25/2027
3136AK-DG-5	FANNIE MAE 14 36 QB				1FE	146,537	101.6700	145,595	143,203	145,965		(320)			3.000	2.450	MON	358	4,296	09/25/2014	09/25/2033
3136AK-P4-9	FANNIE MAE 14 54 PN				1FE	138,125	100.9890	133,925	132,613	137,667		(878)			3.500	2.550	MON	387	4,641	09/30/2014	08/25/2043
3136AL-MX-6	FANNIE MAE 14 73 PJ				1FE	137,601	100.7900	134,263	133,209	137,023		(618)			3.000	2.170	MON	333	3,996	11/14/2014	12/25/2043
31376K-GX-8	FEDERAL NATIONAL MTG ASSOC #357614				1FE	10,228	100.8970	10,131	10,041	10,053		(35)			5.000	4.400	MON	42	502	09/02/2004	09/01/2019
31376K-LZ-7	FEDERAL NATIONAL MTG ASSOC #357744				1FE	13,855	101.8100	14,294	14,040	13,962		73			4.500	4.750	MON	53	632	09/12/2005	04/01/2020
3137BC-R6-7	FREDDIE MAC 4374 CE			2	1FE	135,777	103.1620	134,018	129,910	135,538		(710)			3.500	2.460	MON	379	4,547	09/26/2014	12/15/2043
3137BD-ZX-7	FREDDIE MAC 4387 KG			2	1FE	26,144	100.3250	24,839	24,759	25,123		(829)			4.000	0.430	MON	83	990	09/25/2014	02/15/2039
3138EN-2N-8	FEDERAL NATIONAL MTG ASSOC #AL6180				1FE	690,498	105.5530	678,983	643,258	688,474		(5,427)			4.000	2.660	MON	2,144	25,730	12/17/2014	01/01/2045
3138EP-WS-9	FEDERAL NATIONAL MTG ASSOC #AL6956				1FE	486,493	103.3380	483,473	467,852	485,829		(1,930)			3.500	2.900	MON	1,365	16,375	08/10/2015	06/01/2045
3138M9-PE-5	FEDERAL NATIONAL MTG ASSOC #AP5820				1FE	285,495	100.0420	271,288	271,173	281,224		(1,470)			3.000	2.250	MON	678	8,135	11/07/2012	11/01/2042
3138W1-GD-3	FEDERAL NATIONAL MTG ASSOC #AR3795				1FE	360,856	100.1040	350,872	350,505	359,570		62			3.000	2.630	MON	876	10,515	02/21/2013	02/01/2043
3138W4-M2-4	FEDERAL NATIONAL MTG ASSOC #AR6676				1FE	863,948	100.3820	836,408	833,223	860,546		(2,467)			3.000	2.480	MON	2,083	24,997	02/28/2013	02/01/2043
31393R-TE-0	FREDDIE MAC 2631 DA			2	1FE	16,892	102.9240	17,540	17,041	16,909		54			3.625	3.870	MON	51	618	08/10/2009	06/15/2033
31394K-L3-6	FREDDIE MAC 2682 TF			2	1FE	132,941	100.3530	132,377	131,911	132,941		(225)			1.927	1.730	MON	113	1,965	06/22/2015	10/15/2033
31394R-Y6-0	FREDDIE MAC 2761 QB			2	1FE	18,158	103.2350	18,311	17,737	17,988		(157)			4.000	3.090	MON	59	709	05/12/2010	12/15/2033
31396Y-SH-6	FANNIE MAE 08 17 DP				1FE	27,561	105.4510	27,821	26,382	27,496		(453)			4.750	3.370	MON	104	1,253	04/28/2010	02/25/2038
31397C-V5-5	FREDDIE MAC 3239 EF			2	1FE	127,389	99.9670	127,129	127,171	127,389		(56)			1.827	1.780	MON	103	1,767	07/15/2015	11/15/2036
31398C-D4-7	FREDDIE MAC 3527 DA			2	1FE	15,128	103.2260	15,059	14,588	15,023		(205)			4.000	2.430	MON	49	584	05/14/2010	04/15/2029
31398S-CH-4	FANNIE MAE 10 122 AC				1FE	53,407	102.2850	52,189	51,023	52,393		(529)			3.500	2.340	MON	149	1,786	11/22/2010	08/25/2022
31402C-V7-4	FEDERAL NATIONAL MTG ASSOC #725238				1FE	21,901	108.8670	25,454	23,381	22,050		378			5.000	6.590	MON	97	1,169	06/21/2007	03/01/2034
31402W-VS-4	FEDERAL NATIONAL MTG ASSOC #740525				1FE	6,206	100.9080	6,124	6,069	6,069		(16)			5.000	4.340	MON	25	303	04/07/2004	10/01/2018
3140GS-PD-8	FEDERAL NATIONAL MTG ASSOC #BH4019				1FE	1,555,199	104.7050	1,550,837	1,481,142	1,555,199					4.000	2.930	MON	4,937		11/27/2017	09/01/2047
31417S-AP-5	FEDERAL NATIONAL MTG ASSOC #AC5413				1FE	64,661	104.7050	65,395	62,456	64,177		(786)			4.500	3.110	MON	234	2,811	10/27/2009	10/01/2024
31418N-QV-5	FEDERAL NATIONAL MTG ASSOC #AD1367				1FE	54,014	104.8110	54,255	51,765	53,069		(950)			4.500	3.180	MON	194	2,329	03/08/2010	03/01/2025
31418P-6M-2	FEDERAL NATIONAL MTG ASSOC #AD2675				1FE	66,490	104.8110	66,787	63,722	65,293		(1,505)			4.500	3.310	MON	239	2,867	03/08/2010	03/01/2025
31418P-K7-9	FEDERAL NATIONAL MTG ASSOC #AD2117				1FE	56,555	104.8110	56,809	54,202	56,128		(741)			4.500	2.870	MON	204	2,440	03/08/2010	03/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						7,627,831	XXX	7,542,890	7,334,351	7,603,273		(28,849)			XXX	XXX	XXX	20,992	194,976	XXX	XXX
3137B9-BZ-7	FHLMC MULTIFAMILY STRUCTURED P KF03 A			2	1FE	39,333	99.9330	39,306	39,333	39,333					1.711	1.730	MON	13	540	04/08/2014	01/25/2021
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						39,333	XXX	39,306	39,333	39,333					XXX	XXX	XXX	13	540	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						37,392,232	XXX	36,774,383	33,415,286	36,270,525		(381,901)			XXX	XXX	XXX	354,341	1,128,238	XXX	XXX
002824-AZ-3	ABBOTT LABORATORIES			1	2FE	247,350	99.1720	247,932	250,000	248,721		560			2.000	2.230	MS	1,472	5,000	07/01/2015	03/15/2020
0258M0-DX-4	AMERICAN EXPRESS CREDIT			2	1FE	251,040	100.5050	251,265	250,000	250,602		(219)			2.600	2.500	MS	1,932	6,500	12/08/2015	09/14/2020
05531F-AX-1	BB&T CORPORATION			2	1FE	998,130	100.7090	1,007,090	1,000,000	998,408		278			2.750	2.790	AO	6,875	14,514	03/16/2017	04/01/2022
06051G-FX-2	BANK OF AMERICA CORP			1	1FE	488,580	102.2390	511,200	500,000	489,585		1,005			3.500	3.790	AO	3,500	17,500	01/19/2017	04/19/2026
06406H-CZ-0	BANK OF NY MELLON CORP			2	1FE	249,610	99.8570	249,643	250,000	249,827		78			2.150	2.180	FA	1,896	5,375	02/19/2015	02/24/2020
07177M-AG-8	BAXALTA INC			1	2FE	249,848	99.9750	249,940	250,000	249,975		51			2.000	2.020	JD	125	5,000	06/18/2015	06/22/2018
097023-AZ-8	BOEING CO			1	1FE	248,020	105.6210	264,053	250,000	249,517		211			4.875	4.970	FA	4,604	12,188	07/24/2009	02/15/2020
126650-CJ-7	CVS HEALTH CORP			1	2FE	249,815	100.4160	251,040	250,000	249,902		36			2.800	2.810	JJ	3,131	7,000	07/13/2015	07/20/2020
151020-AQ-7	CELGENE CORP			1	2FE	251,528	100.9320	252,330	250,000	250,880		(320)			2.875	2.730	FA	2,715	7,188	12/01/2015	08/15/2020
172967-JN-2	CITIGROUP INC				2FE	248,110	99.9000	249,750	250,000	249,775		690			1.700	1.980	AO	756	4,250	07/17/2015	04/27/2018
224044-BW-6	COX COMMUNICATIONS INC			1	2FE	228,048	100.1960	250,490	250,000	233,920		2,818			3.250	4.720	JD	361	8,125	11/06/2015	12/15/2022
24422E-SY-6	JOHN DEERE CAPITAL CORP				1FE	249,790	100.2100	250,525	250,000	249,890		41			2.375	2.390	JJ	2,754	5,938	07/09/2015	07/14/2020
25179M-AV-5	DEVON ENERGY CORPORATION			1	2FE	249,888	116.7660	291,917	250,000	249,906		9			5.850	5.850	JD	650	14,625	12/10/2015	12/15/2025
25468P-CN-4	WALT DISNEY COMPANY/THE			1	1FE	246,280	101.5040	253,762	250,000	248,514		383			2.750	2.920	FA	2,578	6,875	09/15/2011	08/16/2021
260003-AJ-7	DOVER CORP			1	2FE	280,483	105.6010	264,005	250,000	260,546		(3,422)			4.300	2.780	MS	3,583	10,750	09/23/2011	03/01/2021
26442E-AA-8	DUKE ENERGY OHIO INC			1	1FE	270,913	103.8470	259,618	250,000	253,283		(2,505)			5.450	4.350	AO	3,406	13,625	10/22/2009	04/01/2019
268648-AP-7	EMC CORP			1	3FE	249,858	99.5240	248,810	250,000	248,810	1,553	29			1.875	1.880	JD	391	4,688	06/03/2013	06/01/2018
29250R-AU-0	ENBRIDGE ENERGY PARTNERS			1	2FE	245,038	103.9480	259,872	250,000	246,697		801			4.200	4.590	MS	3,092	10,500	11/18/2015	09/15/2021
29273R-AQ-2	ENERGY TRANSFER PARTNERS			1	2FE	250,825	106.7630	266,908	250,000	250,576		(128)			5.200	5.130	FA	5,417	13,000	10/28/2015	02/01/2022
38141G-RD-8	GOLDMAN SACHS GROUP INC				1FE	255,843	103.3030	258,258	250,000	254,294		(769)			3.625	3.250	JJ	4,003	9,063	12/08/2015	01/22/2023
40428H-PR-7	HSBC USA INC				1FE	249,755	99.9870	249,968	250,000	249,890		49			2.350	2.370	MS	1,893	5,875	02/26/2015	03/05/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
46625H-LW-8	JPMORGAN CHASE & CO			2	1FE	251,235	100.8730	252,183	250,000	250,649		(258)			2.750	2.630	JD	153	6,875	08/26/2015	06/23/2020
565849-AN-6	MARATHON OIL CORP			1	2FE	249,458	100.0130	250,033	250,000	249,727		108			2.700	2.740	JD	563	6,750	06/01/2015	06/01/2020
57636Q-AA-2	MASTERCARD INC			1	1FE	251,840	99.9210	249,805	250,000	250,634		(497)			2.000	1.790	AO	1,250	5,000	07/09/2015	04/01/2019
582839-AJ-5	MEAD JOHNSON NUTRITION C			1	1FE	249,755	101.4970	253,743	250,000	249,857		47			3.000	3.020	MN	958	7,500	10/29/2015	11/15/2020
59217G-BR-9	MET LIFE GLOB FUNDING I				1FE	249,825	100.2180	250,545	250,000	249,895		34			2.500	2.510	JD	486	6,250	11/23/2015	12/03/2020
595620-AQ-8	MIDAMERICAN ENERGY CO			1	1FE	749,760	100.5080	753,810	750,000	749,760					3.100	3.100	MN	3,875	17,438	01/23/2017	05/01/2027
61746B-EF-9	MORGAN STANLEY			1	1FE	247,498	102.3450	255,863	250,000	247,697		199			3.625	3.740	JJ	4,053	4,531	01/17/2017	01/20/2027
655044-AK-1	NOBLE ENERGY INC			1	2FE	131,300	102.7180	133,533	130,000	130,521		(368)			5.625	5.300	MN	1,219	7,313	10/19/2015	05/01/2021
69353R-ER-5	PNC BANK NA			1	1FE	249,970	99.9130	249,783	250,000	249,994		10			1.850	1.850	JJ	2,068	4,625	07/16/2015	07/20/2018
713448-BH-0	PEPSICO INC				1FE	274,162	101.3020	253,255	250,000	253,516		(8,349)			5.000	1.590	JD	1,042	12,500	06/25/2015	06/01/2018
74153W-CG-2	PRICOA GLOBAL FUNDING 1				1FE	250,000	100.3420	250,855	250,000	250,000					2.550	2.550	MN	655	6,375	11/17/2015	11/24/2020
744448-CC-3	PUBLIC SERVICE COLORADO			1	1FE	251,030	103.9320	259,830	250,000	250,179		(119)			5.125	5.070	JD	1,068	12,812	05/28/2009	06/01/2019
74456Q-AX-4	PUB SVC ELEC & GAS			1	1FE	263,467	102.8320	257,080	250,000	257,152		(2,614)			3.500	2.360	FA	3,306	8,750	07/13/2015	08/15/2020
904764-AQ-0	UNILEVER CAPITAL CORP			1	1FE	253,830	100.1650	250,413	250,000	251,233		(1,025)			2.200	1.770	MS	1,757	5,500	06/02/2015	03/06/2019
91324P-CM-2	UNITEDHEALTH GROUP INC			1	1FE	249,850	101.1550	252,890	250,000	249,920		30			2.700	2.710	JJ	3,113	6,750	07/20/2015	07/15/2020
92826C-AC-6	VISA INC			1	1FE	1,007,830	101.4640	1,014,650	1,000,000	1,006,674		(1,155)			2.800	2.650	JD	1,322	28,000	01/31/2017	12/14/2022
931142-CZ-4	WAL-MART STORES INC				1FE	249,112	103.0240	257,560	250,000	249,720		93			3.250	3.290	AO	1,490	8,125	10/19/2010	10/25/2020
949746-SH-5	WELLS FARGO & COMPANY				1FE	955,610	98.0150	980,150	1,000,000	959,140		3,530			3.000	3.540	AO	5,667	29,832	02/03/2017	10/23/2026
94974B-GR-5	WELLS FARGO & COMPANY				1FE	249,732	100.4050	251,012	250,000	249,839		52			2.550	2.570	JD	425	6,375	11/30/2015	12/07/2020
976656-CD-8	WISC ELEC POWER			1	1FE	249,977	101.4100	253,525	250,000	249,991		2			2.950	2.950	MS	2,172	7,375	09/09/2011	09/15/2021
046353-AF-5	ASTRAZENECA PLC		D	1	1FE	250,647	99.4340	248,587	250,000	250,273		(154)			1.950	1.880	MS	1,395	4,875	07/08/2015	09/18/2019
22546Q-AN-7	CREDIT SUISSE NEW YORK		D		1FE	252,004	100.0960	250,240	250,000	250,911		(631)			2.300	2.030	MN	527	5,750	03/29/2016	05/28/2019
75625Q-AC-3	RECKITT BENCKISER TSY		D	2	1FE	998,890	98.0380	980,380	1,000,000	998,988		98			2.375	2.390	JD	462	11,742	08/01/2017	06/24/2022
77578J-AA-6	ROLLS-ROYCE PLC		D	1	1FE	249,870	99.3430	248,357	250,000	249,926		26			2.375	2.380	AO	1,269	5,937	10/06/2015	10/14/2020
82620K-AB-9	SIEMENS FINANCIERINGSMAT		D	1	1FE	248,494	99.8390	249,600	250,000	249,789		522			1.450	1.660	MN	362	3,625	06/24/2015	05/25/2018
90261X-HH-8	UBS AG STAMFORD CT		D		1FE	249,931	100.0020	250,006	250,000	249,994		25			1.800	1.810	MS	1,187	4,500	07/15/2015	03/26/2018
902674-XJ-4	UBS AG LONDON		D	2	1FE	1,000,000	100.1360	1,001,367	1,000,000	1,000,000					1.958	1.950	MJSD	1,741		11/27/2017	12/01/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						16,393,829	XXX	16,547,431	16,380,000	16,339,497	1,553	(10,718)			XXX	XXX	XXX	98,719	422,684	XXX	XXX
79548K-UV-8	SALOMON BROTHERS MORTGAGE 97 HUD1 B3			2	1FM		5.2860	437	8,259						6.204	0.000	MON	42	495	04/09/2001	12/25/2030
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							XXX	437	8,259						XXX	XXX	XXX	42	495	XXX	XXX
06054M-AB-9	BANC OF AMERICA COMM MOR 16-UB10 A2			2	1FM	257,499	100.1400	250,350	250,000	255,058		(1,567)			2.723	2.040	MON	567	6,807	05/20/2016	07/15/2049
12514M-AZ-8	CD COMMERCIAL MORTGAGE TRUST 16-CD1 A2			2	1FM	257,491	99.5700	248,925	250,000	255,477		(1,497)			2.453	1.800	MON	511	6,132	08/10/2016	08/10/2049
12592X-AZ-9	COMM MORTGAGE TRUST 15 CR22 A2			2	1FM	258,320	100.9900	252,477	250,000	254,431		(2,331)			2.856	1.880	MON	595	7,140	04/20/2016	03/10/2048
17320D-AC-2	CITIGROUP COMMERCIAL MORT 13 GC11 A2			2	1FM	179,893	99.9670	179,588	179,647	179,647		(10)			1.987	1.930	MON	297	3,570	01/30/2014	04/10/2046
36252T-AP-0	GS MORTGAGE SECURITIES TRUST 16-GS2 A2			2	1FM	257,493	100.0150	250,037	250,000	254,994		(1,588)			2.635	1.950	MON	549	6,588	05/18/2016	05/10/2049
465968-AD-7	JP MORGAN CHASE COMMERCIAL MOR 17-JP7 A4			2	1FM	1,005,156	100.5730	1,005,740	1,000,000	1,005,113		(43)			3.194	3.110	MON	2,662		11/30/2017	09/15/2050
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR 13-C16 A3			2	1FM	278,242	105.4890	263,725	250,000	273,072		(3,891)			3.881	2.110	MON	809	9,703	08/25/2016	12/15/2046
46641J-AT-3	JPMBB COMMERCIAL MORTGAGE 14 C18 A2			2	1FM	257,499	100.4410	251,103	250,000	251,465		(1,620)			2.878	2.200	MON	600	7,196	02/19/2014	02/15/2047
46645J-AD-4	JPMBB COMMERCIAL MORTGAGE 15 C33 A4			2	1FM	268,838	104.7470	261,868	250,000	265,937		(1,829)			3.769	2.840	MON	785	9,424	05/20/2016	12/15/2048
61761Q-AD-5	MORGAN STANLEY BAML TRUST 13 C8 A3			2	1FM	258,617	100.5840	250,197	248,745	256,338		(1,479)			2.863	2.160	MON	593	7,122	06/08/2016	12/15/2048
61766C-AA-7	MORGAN STANLEY CAPITAL I TR 16 UBS9 A1			2	1FM	181,490	98.9480	179,585	181,494	181,490		1			1.711	1.680	MON	259	3,105	02/19/2016	03/15/2049
61766E-BB-0	MORGAN STANLEY BAML TRUST 16 C29 A2			2	1FM	257,491	100.6370	251,593	250,000	254,856		(1,603)			2.786	2.090	MON	580	6,965	04/22/2016	05/15/2049
92938J-AB-8	WF-RBS COMMERCIAL MORTGAGE TR 13 UBS1 A2			2	1FM	258,574	100.5470	251,370	250,000	251,256		(1,951)			2.927	2.120	MON	610	7,318	02/13/2014	03/15/2046
94989C-AW-1	WELLS FARGO COMMERCIAL MORT 15 C26 A3			2	1FM	255,977	99.4670	248,666	250,000	254,936		(675)			2.910	2.580	MON	607	7,275	06/08/2016	02/15/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						4,232,580	XXX	4,145,224	4,109,886	4,194,070		(20,083)			XXX	XXX	XXX	10,024	88,345	XXX	XXX
02587A-AG-9	AMERICAN EXPRESS CREDIT ACCT 13 1 A			2	1FE	250,654	100.1900	250,475	250,000	250,118		(93)			1.897	1.810	MON	224	3,698	12/06/2013	02/16/2021
161571-GB-4	CHASE ISSUANCE TRUST 13 A7 A			2	1FE	250,000	100.2510	250,627	250,000	250,000					1.907	1.920	MON	225	3,723	09/24/2013	09/15/2020
17305E-FA-8	CITIBANK CREDIT CARD ISSUANCE 13 A2 A2			2	1FE	248,867	100.0860	250,215	250,000	250,000		222			1.832	1.820	MON	99	3,413	11/07/2013	05/26/2020
17305E-FF-7	CITIBANK CREDIT CARD ISSUANCE 13 A7 A7			2	1FE	250,117	100.2480	250,620	250,000	250,010		(11)			1.861	1.870	MON	283	3,691	11/14/2013	09/10/2020
17305E-FM-2	CITIBANK CREDIT CARD ISSUANCE 14 A1 A1			2	1FE	249,875	101.7470	254,368	250,000	249,942		18			2.880	2.880	JJ	3,200	7,200	01/17/2014	01/23/2023
254683-BF-1	DISCOVER CARD EXECUTION NOTE 13 A6 A6			2	1FE	250,000	100.3170	250,793	250,000	250,000					1.927	1.940	MON	228	3,774	10/22/2013	04/15/2021
89238K-AC-6	TOYOTA AUTO RECEIVABLES OWNER 17-D A2B			2	1FE	500,000	99.9710	499,856	500,000	500,000					1.527	1.520	MON	360	542	11/07/2017	08/17/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor- tization) Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,999,513	XXX	2,006,954	2,000,000	2,000,070		136			XXX	XXX	XXX	4,619	26,041	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						22,625,922	XXX	22,700,046	22,498,145	22,533,637	1,553	(30,665)			XXX	XXX	XXX	113,404	537,565	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						57,776,903	XXX	57,101,067	52,796,602	56,101,953	1,553	(491,829)			XXX	XXX	XXX	539,735	1,742,059	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						8,251,299	XXX	8,175,282	7,948,266	8,224,138		(34,606)			XXX	XXX	XXX	23,042	219,561	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						4,368,423	XXX	4,279,165	4,241,188	4,328,891		(20,842)			XXX	XXX	XXX	10,370	92,876	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,999,513	XXX	2,006,954	2,000,000	2,000,070		136			XXX	XXX	XXX	4,619	26,041	XXX	XXX
8199999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						72,396,138	XXX	71,562,468	66,986,056	70,655,052	1,553	(547,141)			XXX	XXX	XXX	577,766	2,080,537	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
00287Y-10-9	ABBVIE INC			5,200.000	502,892	96.710	502,892	234,610		12,928		176,314		176,314		L	05/19/2017
025537-10-1	AMERICAN ELECTRIC POWER			5,300.000	389,921	73.570	389,921	247,868		12,313		54,586		54,586		L	05/19/2017
110122-10-8	BRISTOL-MYERS SQUIBB CO			4,200.000	257,376	61.280	257,376	181,323		6,318		13,230		13,230		L	05/19/2017
166764-10-0	CHEVRON CORP			2,700.000	338,013	125.190	338,013	298,903		11,664		20,223		20,223		L	07/11/2016
17275R-10-2	CISCO SYSTEMS INC			10,800.000	413,640	38.300	413,640	262,886		11,874		86,640		86,640		L	05/19/2017
191216-10-0	COCA-COLA CO/THE			6,600.000	302,808	45.880	302,808	263,873		9,620		28,188		28,188		L	05/19/2017
20825C-10-4	CONOCOPHILLIPS			3,900.000	214,071	54.890	214,071	195,462		4,028		19,041		19,041		L	05/19/2017
22822V-10-1	CROWN CASTLE INTL CORP			3,400.000	377,434	111.010	377,434	288,931		13,165		81,200		81,200		L	05/19/2017
237194-10-5	DARDEN RESTAURANTS INC			4,300.000	412,886	96.020	412,886	224,031		10,010		97,342		97,342		L	05/19/2017
25746U-10-9	DOMINION ENERGY INC			3,900.000	316,134	81.060	316,134	228,455		11,686		17,143		17,143		L	05/19/2017
26441C-20-4	DUKE ENERGY CORP			3,600.000	302,796	84.110	302,796	259,018		12,222		22,236		22,236		L	05/19/2017
291011-10-4	EMERSON ELECTRIC CO			5,500.000	383,295	69.690	383,295	298,036		10,588		76,670		76,670		L	07/11/2016
29364G-10-3	ENTERGY CORP			3,100.000	252,309	81.390	252,309	206,491		10,502		24,137		24,137		L	05/19/2017
369604-10-3	GENERAL ELECTRIC CO			10,300.000	179,735	17.450	179,735	285,764	1,236	9,600		(143,579)		(143,579)		L	05/19/2017
370334-10-4	GENERAL MILLS INC			4,700.000	278,663	59.290	278,663	279,658		9,118		(11,656)		(11,656)		L	06/24/2016
459200-10-1	INTL BUSINESS MACHINES CORP			2,000.000	306,840	153.420	306,840	310,584		11,510		(23,744)		(23,744)		L	05/19/2017
46625H-10-0	JP MORGAN CHASE & COMPANY			4,800.000	513,312	106.940	513,312	221,758		9,498		99,556		99,556		L	05/19/2017
478160-10-4	JOHNSON & JOHNSON			2,300.000	321,356	139.720	321,356	176,391		7,556		55,241		55,241		L	05/19/2017
49456B-10-1	KINDER MORGAN INC			10,400.000	187,928	18.070	187,928	298,196		5,050		(26,861)		(26,861)		L	05/19/2017
500754-10-6	KRAFT HEINZ COMPANY			3,600.000	279,936	77.760	279,936	209,469		8,580		(35,041)		(35,041)		L	05/19/2017
532457-10-8	ELI LILLY & CO			3,800.000	320,948	84.460	320,948	222,437		7,696		40,462		40,462		L	05/19/2017
539830-10-9	LOCKHEED MARTIN CORPORATION			1,200.000	385,260	321.050	385,260	162,858		8,952		85,332		85,332		L	11/04/2016
580135-10-1	MCDONALDS CORP			2,600.000	447,512	172.120	447,512	264,430		9,864		128,393		128,393		L	05/19/2017
58933Y-10-5	MERCK & CO INC			5,400.000	303,858	56.270	303,858	259,645	2,592	9,964		(15,046)		(15,046)		L	05/19/2017
594918-10-4	MICROSOFT CORP			5,100.000	436,254	85.540	436,254	188,057		7,875		117,567		117,567		L	05/19/2017
62989*-10-5	NAMICO CS			1,180.000	353,836	299.861	353,836	74,851				14,958		14,958		A	03/14/2001
69007J-10-6	OUTFRONT MEDIA INC			11,381.000	264,039	23.200	264,039	317,574		16,173		(17,845)		(17,845)		L	05/19/2017
69351T-10-6	PPL CORPORATION			7,400.000	229,030	30.950	229,030	211,524	2,923	11,271		(24,840)		(24,840)		L	05/19/2017
713448-10-8	PEPSICO INC			2,900.000	347,768	119.920	347,768	239,280	2,335	8,733		42,429		42,429		L	05/19/2017
717081-10-3	PFIZER INC			9,700.000	351,334	36.220	351,334	263,696		12,096		36,318		36,318		L	05/19/2017
723484-10-1	PINNACLE WEST CAPITAL CORP			4,100.000	349,238	85.180	349,238	235,709		10,644		28,002		28,002		L	05/19/2017
742718-10-9	PROCTER & GAMBLE CO/THE			3,500.000	321,580	91.880	321,580	257,419		9,312		26,883		26,883		L	05/19/2017
744573-10-6	PUBLIC SERVICE ENTERPRISE GP			6,400.000	329,600	51.500	329,600	218,719		10,879		48,717		48,717		L	05/19/2017
842587-10-7	SOUTHERN COMPANY			4,900.000	235,641	48.090	235,641	230,713		10,928		(5,582)		(5,582)		L	05/19/2017
871829-10-7	SYSCO CORP			6,600.000	400,818	60.730	400,818	290,142		8,514		35,625		35,625		L	05/19/2017
88579Y-10-1	3M COMPANY			900.000	211,833	235.370	211,833	139,834		4,230		51,120		51,120		L	11/04/2016
92343V-10-4	VERIZON COMMUNICATIONS			6,000.000	317,580	52.930	317,580	283,754		13,473		552		552		L	05/19/2017
931142-10-3	WAL-MART STORES INC			4,000.000	395,000	98.750	395,000	270,134	2,040	7,815		116,597		116,597		L	05/19/2017
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					12,532,474	XXX	12,532,474	9,102,483	11,126	366,249		1,340,508		1,340,508		XXX	XXX
14741*-10-5	CASCO INDEMNITY COMPANY			25,000.000	14,336,783	573.471	14,336,783	8,287,312				900,828		900,828		K	12/21/2011
156418-10-5	CENTURION FINANCIAL			500.000		0.000		111,500								K	12/29/1983
67769#-10-6	OHIO UNITED AGENCY INC			223.000	25,051	112.336	25,051	645,584				3		3		K	06/24/2005
91134*-10-8	UNITED PREMIUM BUDGET			50.000	1,002	20.040	1,002	100,000								K	05/01/2006
99C001-79-1	UNITED OHIO INSURANCE COMPANY			500,000.000	172,397,472	344.795	172,397,472	21,736,528				12,110,269		12,110,269		K	07/08/2011
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					186,760,308	XXX	186,760,308	30,880,924				13,011,100		13,011,100		XXX	XXX
922908-76-9	VANGUARD US TOTAL STOCK MKT			12,300.000	1,688,175	137.250	1,688,175	526,655		28,819		269,739		269,739		L	12/22/2008
97717X-70-1	WISDOMTREE EUROPE HEDGED EQU			15,500.000	987,505	63.710	987,505	1,003,766		2,878		(16,260)		(16,260)		L	12/21/2017
9299999. Subtotal - Mutual Funds					2,675,680	XXX	2,675,680	1,530,421		31,697		253,479		253,479		XXX	XXX
9799999 - Total Common Stocks					201,968,462	XXX	201,968,462	41,513,828	11,126	397,946		14,605,087		14,605,087		XXX	XXX
9899999 - Total Preferred and Common Stocks					201,968,462	XXX	201,968,462	41,513,828	11,126	397,946		14,605,087		14,605,087		XXX	XXX

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

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
912828-U8-1	UNITED STATES TREASURY NOTE		01/10/2017	PARIBAS CORPORATION		502,873	500,000	304
0599999. Subtotal - Bonds - U.S. Governments						502,873	500,000	304
56052A-YJ-9	MAINE ST		12/05/2017	BARCLAYS CAPITAL		612,117	550,000	458
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						612,117	550,000	458
296804-C3-9	ESSEX CNTY NJ		12/21/2017	RAYMOND JAMES		278,603	250,000	
797355-6Q-2	SAN DIEGO CA UNIF SCH DIST		11/29/2017	SIEBERT BRANFORD		141,137	250,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						419,740	500,000	
182618-JT-6	CLARKSVILLE TN WTR SWR & GAS R		11/30/2017	CITIGROUP GLOBAL MARKETS		275,178	250,000	4,271
19986T-AU-8	COMANCHE CNTY OK EDUCTNL FACSA		07/19/2017	DA DAVIDSON		612,821	550,000	
249182-KH-8	DENVER CITY & CNTY CO ARPT REV		11/30/2017	RAYMOND JAMES		288,165	250,000	
3140GS-PD-8	FEDERAL NATIONAL MTG ASSOC #BH4019		11/27/2017	WELLS FARGO FINANCIAL		1,555,199	1,481,142	1,975
37850N-BQ-4	GLENDALE CO COPS		12/01/2017	US BANCORP		292,963	250,000	139
491313-7A-4	KENTUCKY ST INFRASTRUCTURE AUT		11/30/2017	GOLDMAN SACHS		467,249	425,000	7,260
59259Y-F7-9	MET TRANSPRTN AUTH NY REVENUE		12/05/2017	VINING SPARKS		574,300	500,000	1,458
594615-BX-3	MICHIGAN ST BLDG AUTH REVENUE		08/23/2017	SIEBERT BRANFORD		289,343	250,000	4,618
625914-HB-5	MUNI ENERGY AGY OF NEBRASKA		11/30/2017	DA DAVIDSON		280,917	250,000	2,188
64972F-K6-2	NEW YORK CITY NY MUNI WTR FIN		10/16/2017	BARCLAYS CAPITAL		1,000,000	1,000,000	
650035-MG-0	NEW YORK ST URBAN DEV CORP REV		11/27/2017	GOLDMAN SACHS		1,000,000	1,000,000	312
686087-WW-3	OREGON ST HSG & CMNTY SVCS DEP		12/07/2017	JP MORGAN SECURITIES INC.		376,110	350,000	
70917S-S8-7	PENNSYLVANIA ST HGR EDUCTNL FA		11/29/2017	BANK OF AMERICA		284,047	250,000	
746189-QV-4	PURDUE UNIV IN UNIV REVENUES		06/02/2017	KEY BANC CAPITAL MARKETS		609,910	500,000	11,557
3199999. Subtotal - Bonds - U.S. Special Revenues						7,906,202	7,306,142	33,778
05531F-AX-1	BB&T CORPORATION		03/16/2017	MORGAN STANLEY & CO		998,130	1,000,000	
06051G-FX-2	BANK OF AMERICA CORP		01/19/2017	BARCLAYS CAPITAL		488,580	500,000	4,618
465968-AD-7	JP MORGAN CHASE COMMERCIAL MOR 17-JP7 A4		11/30/2017	JP MORGAN SECURITIES INC.		1,005,156	1,000,000	266
595620-AQ-8	MIDAMERICAN ENERGY CO		01/23/2017	BARCLAYS CAPITAL		749,760	750,000	
61746B-EF-9	MORGAN STANLEY		01/17/2017	MORGAN STANLEY & CO		247,498	250,000	
89238K-AC-6	TOYOTA AUTO RECEIVABLES OWNER 17-D A2B		11/07/2017	JP MORGAN SECURITIES INC.		500,000	500,000	
92826C-AC-6	VISA INC		01/31/2017	US BANCORP		1,007,830	1,000,000	3,811
949746-SH-5	WELLS FARGO & COMPANY		02/03/2017	JP MORGAN SECURITIES INC.		955,610	1,000,000	8,583
75625Q-AC-3	RECKITT BENCKISER TSY	D	08/01/2017	US BANCORP		998,890	1,000,000	2,508
902674-XJ-4	UBS AG LONDON	D	11/27/2017	UBS WARBURG		1,000,000	1,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,951,454	8,000,000	19,786
8399997. Total - Bonds - Part 3						17,392,386	16,856,142	54,326
8399998. Total - Bonds - Part 5						985,786	1,000,000	1,916
8399999. Total - Bonds						18,378,172	17,856,142	56,242
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
00287Y-10-9	ABBVIE INC		05/19/2017	SANFORD BERNSTEIN	300.000	19,740		
025537-10-1	AMERICAN ELECTRIC POWER		05/19/2017	SANFORD BERNSTEIN	300.000	20,535		
110122-10-8	BRISTOL-MYERS SQUIBB CO		05/19/2017	SANFORD BERNSTEIN	300.000	16,230		
17275R-10-2	CISCO SYSTEMS INC		05/19/2017	SANFORD BERNSTEIN	600.000	18,756		
191216-10-0	COCA-COLA CO/THE		05/19/2017	SANFORD BERNSTEIN	400.000	17,568		
20825C-10-4	CONOCOPHILLIPS		05/19/2017	SANFORD BERNSTEIN	200.000	9,512		
22822V-10-1	CROWN CASTLE INTL CORP		05/19/2017	SANFORD BERNSTEIN	100.000	9,893		
237194-10-5	DARDEN RESTAURANTS INC		05/19/2017	SANFORD BERNSTEIN	200.000	17,392		
25746U-10-9	DOMINION ENERGY INC		05/19/2017	SANFORD BERNSTEIN	200.000	15,608		
26441C-20-4	DUKE ENERGY CORP		05/19/2017	SANFORD BERNSTEIN	200.000	16,652		
29364G-10-3	ENTERGY CORP		05/19/2017	SANFORD BERNSTEIN	200.000	15,109		
369604-10-3	GENERAL ELECTRIC CO		05/19/2017	SANFORD BERNSTEIN	600.000	16,794		
459200-10-1	INTL BUSINESS MACHINES CORP		05/19/2017	SANFORD BERNSTEIN	100.000	15,203		
46625H-10-0	JP MORGAN CHASE & COMPANY		05/19/2017	SANFORD BERNSTEIN	300.000	25,451		
478160-10-4	JOHNSON & JOHNSON		05/19/2017	SANFORD BERNSTEIN	100.000	12,653		
49456B-10-1	KINDER MORGAN INC		05/19/2017	SANFORD BERNSTEIN	600.000	11,831		
500754-10-6	KRAFT HEINZ COMPANY		05/19/2017	SANFORD BERNSTEIN	200.000	18,089		
532457-10-8	ELI LILLY & CO		05/19/2017	SANFORD BERNSTEIN	200.000	15,706		
580135-10-1	MCDONALDS CORP		05/19/2017	SANFORD BERNSTEIN	100.000	14,819		
58933Y-10-5	MERCK & CO INC		05/19/2017	SANFORD BERNSTEIN	200.000	12,780		
594918-10-4	MICROSOFT CORP		05/19/2017	SANFORD BERNSTEIN	300.000	20,415		
69007J-10-6	OUTFRONT MEDIA INC		05/19/2017	SANFORD BERNSTEIN	600.000	13,761		
69351T-10-6	PPL CORPORATION		05/19/2017	SANFORD BERNSTEIN	400.000	15,520		

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
713448-10-8	PEPSICO INC		05/19/2017	SANFORD BERNSTEIN	200.000	22,838		
717081-10-3	PFIZER INC		05/19/2017	SANFORD BERNSTEIN	500.000	16,200		
723484-10-1	PINNACLE WEST CAPITAL CORP		05/19/2017	SANFORD BERNSTEIN	200.000	16,919		
742718-10-9	PROCTER & GAMBLE CO/THE		05/19/2017	SANFORD BERNSTEIN	200.000	17,233		
744573-10-6	PUBLIC SERVICE ENTERPRISE GP		05/19/2017	SANFORD BERNSTEIN	300.000	13,215		
842587-10-7	SOUTHERN COMPANY		05/19/2017	SANFORD BERNSTEIN	300.000	14,949		
871829-10-7	SYSCO CORP		05/19/2017	SANFORD BERNSTEIN	300.000	16,362		
92343V-10-4	VERIZON COMMUNICATIONS		05/19/2017	SANFORD BERNSTEIN	400.000	18,100		
931142-10-3	WAL-MART STORES INC		05/19/2017	SANFORD BERNSTEIN	200.000	15,746		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						521,579	XXX	
97717X-70-1	WISDOMTREE EUROPE HEDGED EQU		12/21/2017	VARIOUS	15,500.000	1,003,764		
9299999. Subtotal - Common Stocks - Mutual Funds						1,003,764	XXX	
9799997. Total - Common Stocks - Part 3						1,525,343	XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						1,525,343	XXX	
9899999. Total - Preferred and Common Stocks						1,525,343	XXX	
9999999 - Totals						19,903,515	XXX	56,242

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
3620AU-TE-4	GOVERNMENT NATL MTG ASSOC #740449		12/01/2017	PAYDOWN		35,110	35,110	36,525	35,217		(106)		(106)		35,110				544	11/15/2040
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245		12/01/2017	PAYDOWN		61,354	61,354	61,363	61,354						61,354				1,107	01/15/2041
3620C6-YU-3	GOVERNMENT NATL MTG ASSOC #750523		12/01/2017	PAYDOWN		24,132	24,132	25,104	24,210		(78)		(78)		24,132				504	11/15/2040
38373Q-GX-3	GOVERNMENT NATIONAL MORTGAGE A 03 34 PM		12/01/2017	PAYDOWN		10,372	10,372	10,704	10,399		(27)		(27)		10,372				213	04/20/2033
38373V-7A-2	GOVERNMENT NATIONAL MORTGAGE A 02 75 LA		12/01/2017	PAYDOWN		11,209	11,209	11,588	11,259		(49)		(49)		11,209				269	10/20/2032
38374T-LA-0	GOVERNMENT NATIONAL MORTGAGE A 09 15 NK		12/01/2017	PAYDOWN		5,094	5,094	5,234	5,124		(30)		(30)		5,094				114	12/20/2038
38376F-LH-3	GOVERNMENT NATIONAL MORTGAGE A 09 66 EJ		12/01/2017	PAYDOWN		6,778	6,778	7,068	6,810		(33)		(33)		6,778				140	07/16/2039
38376G-DN-7	GOVERNMENT NATIONAL MORTGAGE A 10 18 C		12/01/2017	PAYDOWN		8,315	8,315	8,726	8,332		(17)		(17)		8,315				105	03/16/2051
38376T-BF-8	GOVERNMENT NATIONAL MORTGAGE A 10 12 DA		12/01/2017	PAYDOWN		8,251	8,251	8,536	8,284		(33)		(33)		8,251				210	01/16/2040
38377V-2M-7	GOVERNMENT NATIONAL MORTGAGE A 11 71 QE		12/01/2017	PAYDOWN		34,244	34,244	35,850	34,527		(284)		(284)		34,245				579	09/16/2040
912828-U8-1	UNITED STATES TREASURY NOTE		03/17/2017	VARIOUS		175,288	175,000	176,006			(23)		(23)		175,982		(695)	(695)	650	12/31/2021
0599999. Subtotal - Bonds - U.S. Governments						380,147	379,859	386,704	205,516		(680)		(680)		380,842		(695)	(695)	4,435	XXX
93974D-NK-0	WASHINGTON ST		07/01/2017	PREREFUNDED		185,000	185,000	195,660	185,653		(653)		(653)		185,000				9,250	07/01/2020
93974D-NP-9	WASHINGTON ST		11/10/2017	SECURITY CALLED BY ISSUER at 100.000		65,000	65,000	68,745	65,229		(229)		(229)		65,000				4,415	07/01/2020
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						250,000	250,000	264,405	250,882		(882)		(882)		250,000				13,665	XXX
003554-XT-4	ABINGTON PA SCH DIST		04/01/2017	SECURITY CALLED BY ISSUER at 100.000		250,000	250,000	264,550	250,459		(459)		(459)		250,000				6,250	10/01/2024
238595-KF-8	DAVIDSON CNTY NC		06/01/2017	PREREFUNDED		250,000	250,000	261,948	250,611		(611)		(611)		250,000				6,250	06/01/2019
473640-FP-0	JEFFERSON CNTY WA SCH DIST #50		12/01/2017	MATURITY		250,000	250,000	261,980	257,337		(7,337)		(7,337)		250,000				10,000	12/01/2017
498260-GJ-1	KITTITAS CNTY WA SCH DIST #401		06/01/2017	SECURITY CALLED BY ISSUER at 100.000		250,000	250,000	269,110	250,947		(947)		(947)		250,000				6,250	12/01/2018
702333-Z6-5	PASADENA TX INDEP SCH DIST		01/13/2017	BARCLAYS CAPITAL		250,000	250,000	250,000	250,000						250,000				228	02/01/2035
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,250,000	1,250,000	1,307,588	1,259,354		(9,354)		(9,354)		1,250,000				28,978	XXX
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL		12/01/2017	SINK FUND PAYMENT		23,892	23,892	23,802	23,884		8		8		23,892				364	02/01/2042
20774U-WR-2	CONNECTICUT ST HLTH & EDUCTNL		07/01/2017	MATURITY		250,000	250,000	262,198	255,267		(5,267)		(5,267)		250,000				12,500	07/01/2017
3128LX-C3-2	FEDERAL HOME LN MTG CORP #G01890		12/01/2017	PAYDOWN		18,754	18,754	19,648	18,868		(114)		(114)		18,754				418	10/01/2035
3128MJ-RJ-1	FEDERAL HOME LN MTG CORP #G08488		12/01/2017	PAYDOWN		40,414	40,414	41,311	40,469		(55)		(55)		40,414				724	04/01/2042
3128MM-AS-2	FEDERAL HOME LN MTG CORP #G18016		12/01/2017	PAYDOWN		6,730	6,730	6,860	6,741		(12)		(12)		6,730				177	10/01/2019
3128MM-LD-3	FEDERAL HOME LN MTG CORP #G18323		12/01/2017	PAYDOWN		11,378	11,378	11,712	11,422		(44)		(44)		11,378				250	09/01/2024
31294K-YB-5	FEDERAL HOME LN MTG CORP #E01606		12/01/2017	PAYDOWN		12,975	12,975	13,181	12,990		(16)		(16)		12,975				293	04/01/2019
3132GS-GM-5	FEDERAL HOME LN MTG CORP #Q07104		12/01/2017	PAYDOWN		22,762	22,762	23,267	22,777		(15)		(15)		22,762				469	04/01/2042
3132GS-K8-1	FEDERAL HOME LN MTG CORP #Q07219		12/01/2017	PAYDOWN		38,969	38,969	39,834	39,012		(43)		(43)		38,969				617	04/01/2042
3132MA-NN-7	FEDERAL HOME LN MTG CORP #Q29697		12/01/2017	PAYDOWN		29,429	29,429	30,569	29,495		(66)		(66)		29,429				548	11/01/2044
3132QL-6N-8	FEDERAL HOME LN MTG CORP #Q30876		12/01/2017	PAYDOWN		51,276	51,276	53,864	51,397		(121)		(121)		51,276				916	01/01/2045
3135G0-RT-2	FANNIE MAE		02/06/2017	MORGAN STANLEY & CO		250,112	250,000	248,790	249,581		43		43		249,624		488	488	286	12/20/2017
3135G0-ZB-2	FANNIE MAE		02/03/2017	BARCLAYS CAPITAL		250,110	250,000	250,331	250,048		(14)		(14)		250,034		76	76	536	04/20/2017
3136A7-GW-6	FANNIE MAE 12 67 KA		12/01/2017	PAYDOWN		40,349	40,349	42,492	40,622		(273)		(273)		40,349				754	05/25/2041
3136A7-QU-9	FANNIE MAE 12 86 CF		12/25/2017	PAYDOWN		47,439	47,439	47,499	47,449		(9)		(9)		47,439				368	04/25/2039
3136AD-EF-2	FANNIE MAE 13 36 AG		12/01/2017	PAYDOWN		29,385	29,385	29,991	29,439		(54)		(54)		29,385				489	12/25/2036
3136AJ-6B-7	FANNIE MAE 14 27 NV		12/01/2017	PAYDOWN		17,178	17,178	17,765	17,219		(41)		(41)		17,178				280	06/25/2027
3136AK-DG-5	FANNIE MAE 14 36 QB		12/01/2017	PAYDOWN		27,543	27,543	28,184	27,592		(49)		(49)		27,543				431	09/25/2033
3136AK-P4-9	FANNIE MAE 14 54 PN		12/01/2017	PAYDOWN		32,753	32,753	34,114	32,839		(86)		(86)		32,753				632	08/25/2043
3136AL-MX-6	FANNIE MAE 14 73 PJ		12/01/2017	PAYDOWN		40,932	40,932	42,282	41,052		(120)		(120)		40,932				635	12/25/2043
31376K-GX-8	FEDERAL NATIONAL MTG ASSOC #357614		12/01/2017	PAYDOWN		11,913	11,913	12,135	11,933		(19)		(19)		11,913				277	09/01/2019
31376K-LZ-7	FEDERAL NATIONAL MTG ASSOC #357744		12/01/2017	PAYDOWN		15,443	15,443	15,240	15,408		34		34		15,443				383	04/01/2020
3137B9-BZ-7	FHLMC MULTIFAMILY STRUCTURED P KF03 A		12/25/2017	PAYDOWN		19,184	19,184	19,184	19,184						19,184				135	01/25/2021
3137BC-R6-7	FREDDIE MAC 4374 CE		12/01/2017	PAYDOWN		38,231	38,231	39,958	38,381		(150)		(150)		38,231				664	12/15/2043
3137BD-ZX-7	FREDDIE MAC 4387 KG		12/01/2017	PAYDOWN		39,501	39,501	41,710	40,023		(523)		(523)		39,501				686	02/15/2039
3137EA-DN-6	FREDDIE MAC		12/26/2017	CITIGROUP GLOBAL MARKETS		249,933	250,000	248,319	249,647		339		339		249,986		(53)	(53)	2,734	01/12/2018
3138EN-2N-8	FEDERAL NATIONAL MTG ASSOC #AL6180		12/01/2017	PAYDOWN		135,725	135,725	145,692	136,314		(590)		(590)		135,725				3,203	01/01/2045
3138EP-WS-9	FEDERAL NATIONAL MTG ASSOC #AL6956		12/01/2017	PAYDOWN		62,262	62,262	64,743	62,406		(144)		(144)		62,262				1,333	06/01/2045
3138M9-PE-5	FEDERAL NATIONAL MTG ASSOC #AP5820		12/01/2017	PAYDOWN		62,598	62,598	65,904	62,777		(178)		(178)		62,598				837	11/01/2042
3138W1-GD-3	FEDERAL NATIONAL MTG ASSOC #AR3795		12/01/2017	PAYDOWN		21,713	21,714	22,354	21,728		(15)		(15)		21,713				335	02/01/2043
3138W4-M2-4	FEDERAL NATIONAL MTG ASSOC #AR6676		12/01/2017	PAYDOWN		128,648	128,648	133,392	128,927		(279)		(279)		128,648				2,215	02/01/2043
31393C-5R-0	FANNIE MAE 03 66 MB		10/01/2017	PAYDOWN		4,730	4,730	4,839	4,744		(14)		(14)		4,730				68	05/25/2023

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	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
31393R-TE-0	FREDDIE MAC 2631 DA		12/01/2017	PAYDOWN		5,530	5,530	5,482	5,523		7		7		5,530				101	06/15/2033
31394K-L3-6	FREDDIE MAC 2682 TF		12/15/2017	PAYDOWN		31,800	31,800	32,048	31,823		(23)		(23)		31,800				230	10/15/2033
31394R-Y6-0	FREDDIE MAC 2761 QB		12/01/2017	PAYDOWN		8,436	8,436	8,637	8,468		(32)		(32)		8,436				166	12/15/2033
31396Y-SH-6	FANNIE MAE 08 17 DP		12/01/2017	PAYDOWN		10,161	10,161	10,615	10,227		(66)		(66)		10,161				230	02/25/2038
31397C-V5-5	FREDDIE MAC 3239 EF		12/15/2017	PAYDOWN		36,734	36,734	36,797	36,741		(7)		(7)		36,734				250	11/15/2036
31398C-D4-7	FREDDIE MAC 3527 DA		12/01/2017	PAYDOWN		5,710	5,710	5,922	5,746		(36)		(36)		5,710				115	04/15/2029
31398S-CH-4	FANNIE MAE 10 122 AC		12/01/2017	PAYDOWN		14,898	14,898	15,594	14,966		(67)		(67)		14,898				268	08/25/2022
31398V-YJ-9	FREDDIE MAC 3653 KN		11/01/2017	PAYDOWN		8,271	8,271	8,490	8,307		(36)		(36)		8,271				162	08/15/2038
31402C-V7-4	FEDERAL NATIONAL MTG ASSOC #725238		12/01/2017	PAYDOWN		6,418	6,418	6,012	6,376		42		42		6,418				166	03/01/2034
31402W-VS-4	FEDERAL NATIONAL MTG ASSOC #740525		12/01/2017	PAYDOWN		11,255	11,255	11,508	11,272		(17)		(17)		11,255				268	10/01/2018
31417S-AP-5	FEDERAL NATIONAL MTG ASSOC #AC5413		12/01/2017	PAYDOWN		25,341	25,341	26,236	25,474		(133)		(133)		25,341				555	10/01/2024
31418N-QV-5	FEDERAL NATIONAL MTG ASSOC #AD1367		12/01/2017	PAYDOWN		49,471	49,471	51,619	49,792		(322)		(322)		49,471				1,225	03/01/2025
31418P-6M-2	FEDERAL NATIONAL MTG ASSOC #AD2675		12/01/2017	PAYDOWN		88,399	88,399	92,239	89,053		(653)		(653)		88,399				1,085	03/01/2025
31418P-K7-9	FEDERAL NATIONAL MTG ASSOC #AD2117		12/01/2017	PAYDOWN		21,140	21,140	22,059	21,258		(118)		(118)		21,140				442	03/01/2025
362848-PV-9	GAINESVILLE FL UTILITIES SYS R		06/29/2017	SECURITY CALLED BY ISSUER at 100.000		250,000	250,000	250,000	250,000						250,000				1,069	10/01/2038
57563C-AA-0	MASSACHUSETTS ST DEPT OF TRANS		01/13/2017	TD SECURITIES		250,000	250,000	250,000	250,000						250,000				787	01/01/2029
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEO		12/01/2017	SINK FUND PAYMENT		28,211	28,211	28,211	28,211						28,211				437	11/01/2044
60534R-YW-3	MISSISSIPPI ST DEV BANK SPL OB		08/03/2017	RAMIREZ & CO INC		260,938	250,000	250,000	250,000						250,000		10,938	10,938	10,227	03/01/2024
613349-2F-5	MONTGOMERY CNTY MD HSG OPPORTU		07/01/2017	SINK FUND PAYMENT		30,000	30,000	32,237	30,124		(124)		(124)		30,000				900	01/01/2031
64972F-K6-2	NEW YORK CITY NY MUNI WTR FIN		01/13/2017	BARCLAYS CAPITAL		250,000	250,000	250,000	250,000						250,000				172	06/15/2041
650035-2A-5	NEW YORK ST URBAN DEV CORP REV		12/15/2017	PREREFUNDED		60,000	60,000	64,309	60,495		(495)		(495)		60,000				3,000	12/15/2027
650035-Y6-9	NEW YORK ST URBAN DEV CORP REV		12/15/2017	PREREFUNDED		190,000	190,000	203,644	191,566		(1,566)		(1,566)		190,000				9,500	12/15/2027
65901M-EJ-9	NORTH DAKOTA ST WTR COMMISSION		07/01/2017	PREREFUNDED		200,000	200,000	207,170	200,440		(440)		(440)		200,000				10,000	07/01/2022
708796-3D-7	PENNSYLVANIA ST HSG FIN AGY SF		06/20/2017	SINK FUND PAYMENT		15,000	15,000	16,074	15,069		(69)		(69)		15,000				270	10/01/2046
79642B-E6-6	SAN ANTONIO TX WTR REVENUE		11/01/2017	SECURITY CALLED BY ISSUER at 100.000		250,000	250,000	250,000	250,000						250,000				2,702	05/01/2044
812728-UH-4	SEATTLE WA WTR SYS REVENUE		02/01/2017	PREREFUNDED		110,000	110,000	114,223	110,045		(45)		(45)		110,000				2,750	02/01/2021
812728-UU-5	SEATTLE WA WTR SYS REVENUE		02/24/2017	SECURITY CALLED BY ISSUER at 100.000		140,000	140,000	145,375	140,057		(56)		(56)		140,000				3,947	02/01/2021
914455-MA-5	UNIV OF MICHIGAN MI		12/01/2017	SECURITY CALLED BY ISSUER at 100.000		25,000	25,000	25,000	25,000						25,000				168	12/01/2029
92818H-AH-4	VIRGINIA ST PUBLIC SCH AUTH SC		08/24/2017	HILLTOP SECURITIES		295,297	250,000	303,250	289,438		(4,444)		(4,444)		284,994		10,303	10,303	13,472	08/01/2022
958697-HS-6	WSTRN MN MUNI PWR AGY		01/01/2017	MATURITY		250,000	250,000	277,595	250,000						250,000				6,250	01/01/2017
3199999. Subtotal - Bonds - U.S. Special Revenues						4,960,271	4,903,882	5,081,510	4,955,106		(16,587)		(16,587)		4,938,519		21,752	21,752	105,471	XXX
03523T-BN-7	ANHEUSER-BUSCH INBEV WOR		02/06/2017	HSBC SECURITIES USA INC.		250,135	250,000	249,280	249,920		15		15		249,935		200	200	1,938	07/15/2017
037833-AJ-9	APPLE INC		03/16/2017	CREDIT SUISSE FIRST BOSTON		249,090	250,000	249,078	249,748		42		42		249,790		(700)	(700)	958	05/03/2018
14041N-DG-3	CAPITAL ONE MULTI-ASSET 07 A1 A1		01/15/2017	PAYDOWN		250,000	250,000	247,988	249,990		10		10		250,000				173	11/15/2019
14041N-DT-5	CAPITAL ONE MULTI-ASSET 07 A5 A5		09/15/2017	PAYDOWN		250,000	250,000	246,895	249,659		341		341		250,000				1,925	07/15/2020
14313N-AD-4	CARMAX AUTO OWNER TRUST 13 3 A4		10/18/2017	VARIOUS		246,002	246,002	245,990	246,001		(1)		(1)		245,999		3	3	1,863	01/15/2019
17320D-AC-2	CITIGROUP COMMERCIAL MORT 13 GC11 A2		12/01/2017	PAYDOWN		70,353	70,353	70,449	70,357		(4)		(4)		70,353				1,326	04/10/2046
20826F-AB-2	CONOCOPHILLIPS COMPANY		12/15/2017	MATURITY		250,000	250,000	247,998	249,293		707		707		250,000				2,625	12/15/2017
221347-AJ-6	COSMOPOLITAN HOTEL TRUST 16-CSMO C		11/15/2017	SECURITY CALLED BY ISSUER at 100.000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				34,167	11/15/2033
466157-AC-8	J G WENTWORTH RECEIVABLES V LL 01 AA A2		05/15/2017	PAYDOWN		28,016	28,016	27,956	28,015		2		2		28,016				396	08/15/2026
58013M-EA-8	MCDONALDS CORP		02/06/2017	WELLS FARGO FINANCIAL		251,063	250,000	293,145	251,683		(842)		(842)		250,842		221	221	5,263	03/15/2017
61761Q-AD-5	MORGAN STANLEY BAML TRUST 13 C8 A3		12/01/2017	PAYDOWN		1,255	1,255	1,303	1,263		(7)		(7)		1,255				36	12/15/2048
61766C-AA-7	MORGAN STANLEY CAPITAL I TR 16 UBS9 A1		12/01/2017	PAYDOWN		40,074	40,074	40,073	40,073						40,074				374	03/15/2049
79548K-UV-8	SALOMON BROTHERS MORTGAGE 97 HUD1 B3		12/01/2017	PAYDOWN			3,928												105	12/25/2030
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,885,988	2,889,628	2,920,155	2,886,002		263		263		2,886,264		(276)	(276)	51,149	XXX
8399997. Total - Bonds - Part 4						9,726,406	9,673,369	9,960,362	9,556,860		(27,240)		(27,240)		9,705,625		20,781	20,781	203,698	XXX
8399998. Total - Bonds - Part 5						992,379	1,000,000	985,786			991		991		986,776		5,603	5,603	19,412	XXX
8399999. Total - Bonds						10,718,785	10,673,369	10,946,148	9,556,860		(26,249)		(26,249)		10,692,401		26,384	26,384	223,110	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
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						10,718,785	XXX	10,946,148	9,556,860		(26,249)		(26,249)		10,692,401		26,384	26,384	223,110	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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
912828-U2-4	UNITED STATES TREASURY NOTE		01/10/2017	BMO CAPITAL MARKETS	11/06/2017	PARIBAS CORPORATION	500,000	483,557	488,006	484,793		1,236		1,236			3,213	3,213	9,782	1,574
912828-V2-3	UNITED STATES TREASURY NOTE		01/10/2017	NOMURA SECURITIES INTL	11/07/2017	HSBC SECURITIES USA INC.	500,000	502,229	504,373	501,983		(245)		(245)			2,390	2,390	9,630	342
0599999. Subtotal - Bonds - U.S. Governments							1,000,000	985,786	992,379	986,776		991		991			5,603	5,603	19,412	1,916
8399998. Total - Bonds							1,000,000	985,786	992,379	986,776		991		991			5,603	5,603	19,412	1,916
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								985,786	992,379	986,776		991		991			5,603	5,603	19,412	1,916

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
99C001-79-1	United Ohio Insurance Company		13072	34-1008736	2CIB1	NO		172,397,472		500,000.000	100.0
14741*-10-5	Casco Indemnity Company		25950	01-0407315	2CIB1	NO		14,336,783		25,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer								186,734,255		XXX	XXX
156418-10-5	Centurion Financial Inc.		00000	34-1115309	2CIB2	NO				500.000	100.0
67769#-10-6	Ohio United Agency Inc		00000	34-1026454	2CIB2	NO		25,051	25,051	223.000	100.0
91134*-10-8	United Premium Budget Service Inc.		00000	34-1018102	2CIB2	NO		1,002	1,002	50.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates								26,053	26,053	XXX	XXX
1899999. Total Common Stocks								186,760,308	26,053	XXX	XXX
1999999 - Totals								186,760,308	26,053	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: $

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

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

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Citizens Bank	Providence, Rhode Island	SD		1		256,252	XXX
Fifth Third Bank	Cincinnati, Ohio	SD		1,837		1	XXX
Fifth Third Bank	Cincinnati, Ohio			6,749			XXX
United Bank, N.A.	Bucyrus, Ohio		0.295	9,913		3,178,546	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	18,500		3,434,799	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	18,500		3,434,799	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	350	XXX
0599999 Total - Cash		XXX	XXX	18,500		3,435,149	XXX

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

1.	January	4,946,485	4.	April	2,964,504	7.	July	5,466,784	10.	October	7,884,873
2.	February	3,759,669	5.	May	5,026,431	8.	August	5,764,947	11.	November	4,534,085
3.	March	4,158,726	6.	June	5,371,245	9.	September	6,471,798	12.	December	3,435,149

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL		12/28/2017	1.030	01/11/2018	174,950		20
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						174,950		20
0599999. Total - U.S. Government Bonds						174,950		20
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
7799999. Total - Issuer Obligations						174,950		20
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8399999. Total Bonds						174,950		20
60934N-87-2	FEDERATED TREASURY OBLIGA-SS		12/11/2017	0.000	XXX	496,858	1,507	
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						496,858	1,507	
8899999 - Total Cash Equivalents						671,808	1,507	20

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	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						
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	B	FOR THE BENEFIT OF ALL POLICYHOLDERS	250,000	269,638		
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	FOR THE BENEFIT OF ALL POLICYHOLDERS	1,261,592	1,261,535		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	FOR THE BENEFIT OF VA POLICYHOLDERS			271,270	270,740
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	1,511,592	1,531,173	271,270	270,740
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

ANNUAL STATEMENT BLANK

ANNUAL STATEMENT BLANK (Continued)

ANNUAL STATEMENT BLANK (Continued)