PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2017

of the Condition and Affairs of the

NATIONAL CASUALTY COMPANY

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) NAIC Company Code..... 11991 Employer's ID Number..... 38-0865250

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... December 19, 1904 Commenced Business..... December 31, 1904

Statutory Home Office	ONE WEST NATIONWIDE BLVD, 1-04-701..... Columbus ..... OH ..... US ..... 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	8877 N. GAINEY CENTER DRIVE..... SCOTTSDALE ..... AZ ..... US..... 85258-2108 *(Street and Number) (City or Town, State, Country and Zip Code)*	480-365-4000 *(Area Code) (Telephone Number)*
Mail Address	ONE WEST NATIONWIDE BLVD, 1-04-701..... COLUMBUS ..... OH ..... US ..... 43215-2220 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	ONE WEST NATIONWIDE BLVD, 1-04-701..... COLUMBUS ..... OH ..... US ... 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-249-1545 *(Area Code) (Telephone Number)*
Internet Web Site Address	WWW.SCOTTSDALEINS.COM	
Statutory Statement Contact	CHERYL M. DENNIS *(Name)*	614-249-1545 *(Area Code) (Telephone Number) (Extension)*
	FINRPT@NATIONWIDE.COM *(E-Mail Address)*	866-315-1430 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. THOMAS EDWARD CLARK	PRESIDENT	2. ROBERT WILLIAM HORNER III	VP & SECRETARY
3. KENNETH ARI LEVINE	VP & TREASURER		

OTHER

PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	MICHAEL ALOYSIUS BOYD	SVP-ENTERPRISE BRAND MARKT
MARTHA LOVETTE FRYE #	SR REG VP-SOUTHEAST DIST	THOMAS WAYNE JURGENS	SVP-BRKG-E&S
DAVID NEIL NELSON	SVP-CONTRC & PRG UNDRW		

DIRECTORS OR TRUSTEES

MARK ALLEN BERVEN	THOMAS EDWARD CLARK	THOMAS WAYNE JURGENS	MICHAEL PATRICK LEACH
DAVID NEIL NELSON			

State of........ OHIO
County of..... FRANKLIN

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

(Signature)	(Signature)	(Signature)
THOMAS EDWARD CLARK	ROBERT WILLIAM HORNER III	KENNETH ARI LEVINE
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	VP & SECRETARY	VP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 1 day of February 2018

Norma J Perkins

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	

NOTARIAL SEAL STATE OF OHIO

Norma J. Perkins
Notary Public, State of Ohio
My Commission Expires
April 22, 2020

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	31,447,934	22.0	31,447,934		31,447,934	22.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	5,914,584	4.1	5,914,584		5,914,584	4.1
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	5,915,013	4.1	5,915,013		5,915,013	4.1
1.43 Revenue and assessment obligations	12,997,807	9.1	12,997,807		12,997,807	9.1
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	5,937,919	4.2	5,937,919		5,937,919	4.2
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	24,269	0.0	24,269		24,269	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	25,367,521	17.8	25,367,521		25,367,521	17.8
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	44,272,540	31.0	44,272,540		44,272,540	31.0
2.2 Unaffiliated non-U.S. securities (including Canada)	6,951,053	4.9	6,951,053		6,951,053	4.9
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.........0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities	601	0.0	601		601	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	3,466,659	2.4	3,466,659		3,466,659	2.4
11. Other invested assets	577,478	0.4	577,478		577,478	0.4
12. Total invested assets	142,873,378	100.0	142,873,378	0	142,873,378	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,759,942	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		1,759,942
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		0
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		1,182,465
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		577,477
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		577,477

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		129,571,268
2.	Cost of bonds and stocks acquired, Part 3, Column 7		36,397,364
3.	Accrual of discount		96,911
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	38,721	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11	(1,173,200)	(1,134,479)
5.	Total gain (loss) on disposals, Part 4, Column 19		4,696,188
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		30,079,414
7.	Deduct amortization of premium		719,197
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		138,828,641
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		138,828,641

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	31,447,934	32,205,588	32,171,120	30,325,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	31,447,934	32,205,588	32,171,120	30,325,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	5,914,585	6,074,753	6,263,420	5,875,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	5,915,013	6,858,060	5,833,230	6,000,000
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	18,959,993	19,451,229	18,917,060	17,670,513
Industrial and Miscellaneous, SVO Identified	8. United States	69,640,062	70,192,488	70,845,794	68,597,634
Funds and Hybrid Securities (Unaffiliated)	9. Canada	1,012,227	1,051,546	1,070,640	1,000,000
	10. Other Countries	5,938,826	6,142,778	5,958,879	5,921,288
	11. Totals	76,591,115	77,386,812	77,875,313	75,518,922
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	138,828,640	141,976,442	141,060,143	135,389,435
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	138,828,640	141,976,442	141,060,143	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 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		8,070,202	4,288,979		19,088,754	XXX	31,447,935	22.7	21,081,845	16.3	31,447,934	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	0	8,070,202	4,288,979	0	19,088,754	XXX	31,447,935	22.7	21,081,845	16.3	31,447,934	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	1,008,860	4,905,725				XXX	5,914,585	4.3	5,946,816	4.6	5,914,584	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	1,008,860	4,905,725	0	0	0	XXX	5,914,585	4.3	5,946,816	4.6	5,914,584	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1			5,915,013			XXX	5,915,013	4.3	5,903,907	4.6	5,915,013	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	5,915,013	0	0	XXX	5,915,013	4.3	5,903,907	4.6	5,915,013	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	3,647,065	2,562,468	2,807,878	727,691	93,777	XXX	9,838,879	7.1	13,641,906	10.5	9,838,880	
5.2 NAIC 2			9,121,115			XXX	9,121,115	6.6	9,234,700	7.1	9,121,115	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	3,647,065	2,562,468	11,928,993	727,691	93,777	XXX	18,959,994	13.7	22,876,606	17.7	18,959,995	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	2,156,398	25,678,063	19,811,052	331,187		XXX	47,976,700	34.6	44,153,250	34.1	31,685,933	16,290,766
6.2 NAIC 2	3,145,543	11,764,498	11,541,074	2,163,284		XXX	28,614,399	20.6	29,607,523	22.9	25,586,131	3,028,267
6.3 NAIC 3						XXX	0	0.0		0.0		
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6	16					XXX	16	0.0	1,313	0.0	16	
6.7 Totals	5,301,957	37,442,561	31,352,126	2,494,471	0	XXX	76,591,115	55.2	73,762,086	56.9	57,272,080	19,319,033
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 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) 6,812,323	41,216,458	32,822,922	1,058,878	19,182,531	0	101,093,112	72.8	XXX	XXX	84,802,344	16,290,766
10.2 NAIC 2	(d) 3,145,543	11,764,498	20,662,189	2,163,284	0	0	37,735,514	27.2	XXX	XXX	34,707,246	3,028,267
10.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 16	0	0	0	0	0	(c) 16	0.0	XXX	XXX	16	0
10.7 Totals	9,957,882	52,980,956	53,485,111	3,222,162	19,182,531	0	(b) 138,828,642	100.0	XXX	XXX	119,509,606	19,319,033
10.8 Line 10.7 as a % of Col. 7	7.2	38.2	38.5	2.3	13.8	0.0	100.0	XXX	XXX	XXX	86.1	13.9
11. Total Bonds Prior Year												
11.1 NAIC 1	2,786,953	27,887,435	38,639,460	4,910,758	16,503,118		XXX	XXX	90,727,724	70.0	78,050,307	12,677,417
11.2 NAIC 2	2,796,102	17,015,466	18,690,364	340,291			XXX	XXX	38,842,223	30.0	37,791,322	1,050,901
11.3 NAIC 3							XXX	XXX	0	0.0		
11.4 NAIC 4							XXX	XXX	0	0.0		
11.5 NAIC 5							XXX	XXX	(c) 0	0.0		
11.6 NAIC 6	1,083	230					XXX	XXX	(c) 1,313	0.0	1,313	
11.7 Totals	5,584,138	44,903,131	57,329,824	5,251,049	16,503,118	0	XXX	XXX	(b) 129,571,260	100.0	115,842,942	13,728,318
11.8 Line 11.7 as a % of Col. 9	4.3	34.7	44.2	4.1	12.7	0.0	XXX	XXX	100.0	XXX	89.4	10.6
12. Total Publicly Traded Bonds												
12.1 NAIC 1	6,703,744	29,470,298	28,717,270	728,501	19,182,530		84,802,343	61.1	78,050,307	60.2	84,802,343	XXX
12.2 NAIC 2	3,145,543	10,723,960	20,662,189	175,554			34,707,246	25.0	37,791,322	29.2	34,707,246	XXX
12.3 NAIC 3							0	0.0	0	0.0	0	XXX
12.4 NAIC 4							0	0.0	0	0.0	0	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6	16						16	0.0	1,313	0.0	16	XXX
12.7 Totals	9,849,303	40,194,258	49,379,459	904,055	19,182,530	0	119,509,605	86.1	115,842,942	89.4	119,509,605	XXX
12.8 Line 12.7 as a % of Col. 7	8.2	33.6	41.3	0.8	16.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	7.1	29.0	35.6	0.7	13.8	0.0	86.1	XXX	XXX	XXX	86.1	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	108,579	11,746,159	4,105,652	330,377			16,290,767	11.7	12,677,417	9.8	XXX	16,290,767
13.2 NAIC 2		1,040,538		1,987,730			3,028,268	2.2	1,050,901	0.8	XXX	3,028,268
13.3 NAIC 3							0	0.0	0	0.0	XXX	0
13.4 NAIC 4							0	0.0	0	0.0	XXX	0
13.5 NAIC 5							0	0.0	0	0.0	XXX	0
13.6 NAIC 6							0	0.0	0	0.0	XXX	0
13.7 Totals	108,579	12,786,697	4,105,652	2,318,107	0	0	19,319,035	13.9	13,728,318	10.6	XXX	19,319,035
13.8 Line 13.7 as a % of Col. 7	0.6	66.2	21.3	12.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.1	9.2	3.0	1.7	0.0	0.0	13.9	XXX	XXX	XXX	XXX	13.9

(a) Includes $.....19,319,035 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $..........0 current year, $..........0 prior year of bonds with Z designations and $..........0 current year, $..........0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $..........0 current year, $..........0 prior year of bonds with 5* designations and $..........0 current year, $.....1,313 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 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 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		8,070,202	4,288,979		19,088,754	XXX	31,447,935	22.7	21,081,845	16.3	31,447,934	
1.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	0	8,070,202	4,288,979	0	19,088,754	XXX	31,447,935	22.7	21,081,845	16.3	31,447,934	0
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	1,008,860	4,905,725				XXX	5,914,585	4.3	5,946,816	4.6	5,914,584	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	1,008,860	4,905,725	0	0	0	XXX	5,914,585	4.3	5,946,816	4.6	5,914,584	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations			5,915,013			XXX	5,915,013	4.3	5,903,907	4.6	5,915,013	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	0	0	5,915,013	0	0	XXX	5,915,013	4.3	5,903,907	4.6	5,915,013	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations			10,338,359			XXX	10,338,359	7.4	13,214,790	10.2	10,338,359	
5.2 Residential Mortgage-Backed Securities	987,617	2,562,468	1,590,635	727,691	93,777	XXX	5,962,188	4.3	7,034,839	5.4	5,962,188	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities	2,659,448					XXX	2,659,448	1.9	2,626,976	2.0	2,659,448	
5.5 Totals	3,647,065	2,562,468	11,928,994	727,691	93,777	XXX	18,959,995	13.7	22,876,605	17.7	18,959,995	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations	3,386,822	17,551,496	22,507,171	1,987,730		XXX	45,433,219	32.7	45,757,604	35.3	39,094,628	6,338,591
6.2 Residential Mortgage-Backed Securities	47,447	200,638	282,043	331,187		XXX	861,315	0.6	669,759	0.5	11,028	850,287
6.3 Commercial Mortgage-Backed Securities	1,028,485	17,963,257	6,365,156			XXX	25,356,898	18.3	24,170,003	18.7	15,226,743	10,130,155
6.4 Other Loan-Backed and Structured Securities	839,203	1,727,169	2,197,755	175,554		XXX	4,939,681	3.6	3,164,721	2.4	2,939,681	2,000,000
6.5 Totals	5,301,957	37,442,560	31,352,125	2,494,471	0	XXX	76,591,113	55.2	73,762,087	56.9	57,272,080	19,319,033
7. Hybrid Securities												
7.1 Issuer Obligations						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 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		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Total Bonds Current Year**												
10.1 Issuer Obligations	4,395,682	30,527,423	43,049,522	1,987,730	19,088,754	XXX	99,049,111	71.3	XXX	XXX	92,710,518	6,338,591
10.2 Residential Mortgage-Backed Securities	1,035,064	2,763,106	1,872,678	1,058,878	93,777	XXX	6,823,503	4.9	XXX	XXX	5,973,216	850,287
10.3 Commercial Mortgage-Backed Securities	1,028,485	17,963,257	6,365,156	0	0	XXX	25,356,898	18.3	XXX	XXX	15,226,743	10,130,155
10.4 Other Loan-Backed and Structured Securities	3,498,651	1,727,169	2,197,755	175,554	0	XXX	7,599,129	5.5	XXX	XXX	5,599,129	2,000,000
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	9,957,882	52,980,955	53,485,111	3,222,162	19,182,531	0	138,828,641	100.0	XXX	XXX	119,509,606	19,319,033
10.7 Line 10.6 as a % of Col. 7	7.2	38.2	38.5	2.3	13.8	0.0	100.0	XXX	XXX	XXX	86.1	13.9
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	3,034,043	24,866,444	44,411,636	3,980,090	15,612,749	XXX	XXX	XXX	91,904,962	70.9	88,340,278	3,564,684
11.2 Residential Mortgage-Backed Securities	1,560,720	3,147,145	1,896,647	930,668	169,418	XXX	XXX	XXX	7,704,598	5.9	7,704,598	
11.3 Commercial Mortgage-Backed Securities	84,361	13,512,658	9,852,033		720,951	XXX	XXX	XXX	24,170,003	18.7	14,006,368	10,163,635
11.4 Other Loan-Backed and Structured Securities	905,015	3,376,882	1,169,509	340,291		XXX	XXX	XXX	5,791,697	4.5	5,791,697	
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
11.6 Totals	5,584,139	44,903,129	57,329,825	5,251,049	16,503,118	0	XXX	XXX	129,571,260	100.0	115,842,941	13,728,319
11.7 Line 11.6 as a % of Col. 9	4.3	34.7	44.2	4.1	12.7	0.0	XXX	XXX	100.0	XXX	89.4	10.6
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	4,332,368	29,032,216	40,257,181		19,088,754	XXX	92,710,519	66.8	88,340,278	68.2	92,710,519	XXX
12.2 Residential Mortgage-Backed Securities	989,799	2,567,852	1,593,287	728,501	93,777	XXX	5,973,216	4.3	7,704,598	5.9	5,973,216	XXX
12.3 Commercial Mortgage-Backed Securities	1,028,485	7,833,102	6,365,156			XXX	15,226,743	11.0	14,006,368	10.8	15,226,743	XXX
12.4 Other Loan-Backed and Structured Securities	3,498,651	761,088	1,163,835	175,554		XXX	5,599,128	4.0	5,791,697	4.5	5,599,128	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals	9,849,303	40,194,258	49,379,459	904,055	19,182,531	0	119,509,606	86.1	115,842,941	89.4	119,509,606	XXX
12.7 Line 12.6 as a % of Col. 7	8.2	33.6	41.3	0.8	16.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	7.1	29.0	35.6	0.7	13.8	0.0	86.1	XXX	XXX	XXX	86.1	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations	63,314	1,495,207	2,792,341	1,987,730		XXX	6,338,592	4.6	3,564,684	2.8	XXX	6,338,592
13.2 Residential Mortgage-Backed Securities	45,265	195,254	279,391	330,377		XXX	850,287	0.6	0	0.0	XXX	850,287
13.3 Commercial Mortgage-Backed Securities		10,130,155				XXX	10,130,155	7.3	10,163,635	7.8	XXX	10,130,155
13.4 Other Loan-Backed and Structured Securities		966,081	1,033,919			XXX	2,000,000	1.4	0	0.0	XXX	2,000,000
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
13.6 Totals	108,579	12,786,697	4,105,651	2,318,107	0	0	19,319,034	13.9	13,728,319	10.6	XXX	19,319,034
13.7 Line 13.6 as a % of Col. 7	0.6	66.2	21.3	12.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.1	9.2	3.0	1.7	0.0	0.0	13.9	XXX	XXX	XXX	XXX	13.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	7,496,906			7,496,906	
2. Cost of short-term investments acquired	749,128,289			749,128,289	
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	753,184,938			753,184,938	
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,440,257	0	0	3,440,257	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	3,440,257	0	0	3,440,257	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)		
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		0
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17		
3.2	Section 2, Column 19		0
4.	Total gain (loss) on termination recognized, Section 2, Column 22		
5.	Considerations received/(paid) on terminations, Section 2, Column 15		
6.	Amortization:		
6.1	Section 1, Column 19		
6.2	Section 2, Column 21		0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20		
7.2	Section 2, Column 23		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18		
8.2	Section 2, Column 20		0
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		0
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
3.11	Section 1, Column 15, current year minus				
3.12	Section 1, Column 15, prior year		0		
	Change in the valuation margin on open contracts - all other:				
3.13	Section 1, Column 18, current year minus				
3.14	Section 1, Column 18, prior year		0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus				
3.24	Section 1, Column 19, prior year		0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)				
4.2	Less:				
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)				
4.22	Amount recognized (Section 2, Column 16)		0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				0

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory			0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or Disposed of Transactions									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	0
7. Ending inventory	0	0	0	0	0	0	0	0	0	0

NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

NONE

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14		
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		0
4.	Part D, Section 1, Column 5		
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16		
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		0
10.	Part D, Section 1, Column 8		
11.	Part D, Section 1, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

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	0			
2. Cost of cash equivalents acquired	0			
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals				
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0

NONE

(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 Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation

General Interrogatory:

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Corning Place Master Tenant LLC		Valley View	OH	Corning Place Ohio Investment LLC		03/22/2017		1,759,942	577,478	577,478		(1,182,465)						0.600
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated									1,759,942	577,478	577,478	0	(1,182,465)	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated									1,759,942	577,478	577,478	0	(1,182,465)	0	0	0	0	0	XXX
4699999. Totals									1,759,942	577,478	577,478	0	(1,182,465)	0	0	0	0	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated										
	Corning Place Master Tenant LLC	Valley View	OH	Corning Place Ohio Investment LLC	03/22/2017		1,759,942			0.600
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							1,759,942	0	0	XXX
4499999. Subtotal - Unaffiliated							1,759,942	0	0	XXX
4699999. Totals							1,759,942	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 EE 4	U S Treasury Bd	SD			1	1,380,156	113.766	1,137,656	1,000,000	1,074,730		(32,728)			8.500	4.755	FA	32,106	85,000	02/03/2006	02/15/2020
912810 EQ 7	U S Treasury Bd	SD			1	4,746,443	121.125	4,633,031	3,825,000	4,288,979		(72,660)			6.250	3.831	FA	90,298	239,063	12/15/2010	08/15/2023
912810 RL 4	U S Treasury 02/15/2045 TIPS				1	19,049,420	105.530	19,523,141	18,500,000	19,088,754	38,721	612			0.750	0.821	FA	55,031		12/11/2017	02/15/2045
912828 U6 5	U S Treasury Nt				1	3,993,920	98.606	3,944,220	4,000,000	3,994,342		422			1.750	1.788	MN	6,154	35,000	09/21/2017	11/30/2021
912828 W5 5	U S Treasury Nt				1	3,001,182	98.918	2,967,540	3,000,000	3,001,130		(52)			1.875	1.865	FA	19,113		10/04/2017	02/28/2022
0199999. U.S. Government - Issuer Obligations						32,171,121	XXX	32,205,588	30,325,000	31,447,935	38,721	(104,406)	0	0	XXX	XXX	XXX	202,702	359,063	XXX	XXX
0599999. Total - U.S. Government						32,171,121	XXX	32,205,588	30,325,000	31,447,935	38,721	(104,406)	0	0	XXX	XXX	XXX	202,702	359,063	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
57582N SH 9	Massachusetts St GO Ref Ser D				1FE	1,133,600	103.023	1,030,230	1,000,000	1,008,860		(11,447)			5.500	4.281	AO	13,750	55,000	10/02/2003	10/01/2018
605580 DF 3	Mississippi St GO Ref Ser A	SD			1FE	2,167,500	106.678	2,000,213	1,875,000	1,920,968		(23,790)			5.250	3.850	MN	16,406	98,438	02/15/2005	11/01/2019
641461 JB 5	Nevada St GO Cap Impt & Cultural Aff Ser			2	1FE	2,962,320	101.477	3,044,310	3,000,000	2,984,757		3,005			5.000	5.130	JD	12,500	150,000	12/04/2008	06/01/2022
1199999. U.S. States, Territories & Possessions - Issuer Obligations						6,263,420	XXX	6,074,753	5,875,000	5,914,585	0	(32,232)	0	0	XXX	XXX	XXX	42,656	303,438	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						6,263,420	XXX	6,074,753	5,875,000	5,914,585	0	(32,232)	0	0	XXX	XXX	XXX	42,656	303,438	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
442331 QE 7	Houston TX GO Pub Impt Ref Ser A			2	1FE	2,896,080	100.575	3,017,250	3,000,000	2,953,018		7,713			5.000	5.351	MS	50,000	150,000	12/04/2008	03/01/2023
797355 WK 6	San Diego CA Uni Sch Dist GO Ref 1998 Se	SD			1FE	2,937,150	128.027	3,840,810	3,000,000	2,961,995		3,393			5.500	5.690	JJ	82,500	165,000	12/10/2008	07/01/2026
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						5,833,230	XXX	6,858,060	6,000,000	5,915,013	0	11,106	0	0	XXX	XXX	XXX	132,500	315,000	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						5,833,230	XXX	6,858,060	6,000,000	5,915,013	0	11,106	0	0	XXX	XXX	XXX	132,500	315,000	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
167593 WK 4	Chicago IL O'Hare Int Arpt Rev Sr Lien S			2	1FE	1,108,920	121.042	1,210,420	1,000,000	1,100,024		(8,896)			5.250	3.920	JJ	26,250	24,938	12/01/2016	01/01/2033
39081H AM 4	Great Lakes MI Wtr Auth Swr Ref 2nd Lien			2	2FE	9,254,880	114.899	9,191,920	8,000,000	9,121,115		(113,585)			5.000	3.111	JJ	200,000	271,111	10/14/2016	07/01/2031
544445 BW 8	Los Angeles CA Dep of Arpt Rev Amt Sub L			2	1FE	118,410	118.186	124,095	105,000	117,219		(1,190)			5.000	3.391	MN	671	4,317	01/06/2017	05/15/2032
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						10,482,210	XXX	10,526,435	9,105,000	10,338,358	0	(123,671)	0	0	XXX	XXX	XXX	226,921	300,366	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3133TC 6P 8	FHLMC Structured Ser 2008 M			4	1	15,715	112.757	17,074	15,142	15,438		(16)			7.000	6.079	MON	88	1,060	10/24/2001	11/20/2027
31358E RK 0	FNMA REMIC Ser 1990-72B			4	1	4,599	105.529	4,970	4,710	4,666		4			9.000	9.486	MON	35	424	05/23/1990	07/25/2020
31358E XG 2	FNMA REMIC Ser 1990-83A			4	1	862	106.308	920	865	860					9.250	9.378	MON	7	80	07/03/1990	07/25/2020
31358G X4 4	FNMA REMIC Ser 1991-56G			4	1	1,631	106.564	1,770	1,661	1,647		1			8.600	8.993	MON	12	143	04/22/1991	06/25/2021
313603 GW 6	FNMA REMIC Ser 1989-86E			4	1	1,663	103.860	1,729	1,665	1,656					8.750	8.821	MON	12	146	03/25/1991	11/25/2019
31377Q MJ 8	FNMA DUS Pool #383861			4	1	92,861	102.777	90,719	88,269	88,395		(319)			6.890	6.218	MON	507	6,082	09/20/2001	07/25/2019
31377R BH 2	FNMA DUS Pool #384440			4	1	636,043	112.684	647,150	574,305	599,256		(2,865)			6.600	5.518	MON	3,159	37,904	03/27/2003	10/25/2026
3138YY DT 7	FNMA Pool #AZ6413			4	1	829,984	100.058	815,617	815,146	829,412		(197)			3.000	2.735	MON	2,038	24,454	10/27/2015	11/25/2045
31416X YZ 7	FNMA Pool #AB2527			4	1	3,822,862	105.038	3,986,509	3,795,287	3,820,562		(316)			4.000	3.800	MON	12,651	151,812	06/28/2011	03/25/2041
31419B CT 0	FNMA Pool #AE0981			4	1	601,605	103.255	602,452	583,463	600,295		(220)			3.500	2.817	MON	1,702	20,421	09/23/2011	03/25/2041
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						6,007,825	XXX	6,168,910	5,880,513	5,962,187	0	(3,928)	0	0	XXX	XXX	XXX	20,211	242,526	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
92817L JF 1	Virginia St Res Clean Wtr Rev LBASS Ref			2	1FE	2,427,025	102.640	2,755,884	2,685,000	2,659,448		32,472			5.000	6.327	AO	33,563	134,250	12/09/2008	10/01/2030
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						2,427,025	XXX	2,755,884	2,685,000	2,659,448	0	32,472	0	0	XXX	XXX	XXX	33,563	134,250	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						18,917,060	XXX	19,451,229	17,670,513	18,959,993	0	(95,127)	0	0	XXX	XXX	XXX	280,695	677,142	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R AR 3	AT&T Inc Nt			1	2FE	1,017,930	103.773	1,037,734	1,000,000	1,002,617		(2,203)			5.800	5.556	FA	21,911	58,000	06/22/2009	02/15/2019
03040W AK 1	American Water Cap Corp Sr Nt			1	1FE	1,835,260	105.129	1,839,751	1,750,000	1,808,290		(8,415)			3.850	3.249	MS	22,458	67,375	09/02/2014	03/01/2024

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06051G EX 3	Bank of America Corp Nt				1FE	145,405	100.342	145,496	145,000	145,089		(83)			2.600	2.540	JJ	1,738	3,770	01/15/2014.	01/15/2019.
06051G GV 5	Bank of America Corp Sr Nt			1	1FE	858,096	100.257	863,210	861,000	858,111		15			3.004	3.066	JD	790		12/20/2017.	12/20/2023.
151020 AE 4	Celgene Corp Sr Nt			1	2FE	2,170,680	103.552	2,071,030	2,000,000	2,065,550		(22,360)			3.950	2.720	AO	16,678	79,000	01/14/2013.	10/15/2020.
233331 AS 6	DTE Energy Co Sr Nt			1	2FE	1,998,280	102.278	2,045,554	2,000,000	1,998,856		156			3.500	3.510	JD	5,833	70,000	05/06/2014.	06/01/2024.
23338V AB 2	DTE Electric Co Sr Nt			1	1FE	995,910	104.957	1,049,573	1,000,000	997,419		364			3.650	3.697	MS	10,747	36,500	08/20/2013.	03/15/2024.
26441C AD 7	Duke Energy Corp Sr Nt			1	2FE	1,116,680	104.498	1,044,983	1,000,000	1,035,615		(20,143)			5.050	2.889	MS	14,869	50,500	10/10/2013.	09/15/2019.
26884T AD 4	ERAC USA Finance Company Sr Nt			1	2FE	1,076,530	105.470	1,054,698	1,000,000	1,040,538		(10,363)			4.500	3.304	FA	16,875	45,000	05/12/2014.	08/16/2021.
375558 AU 7	Gilead Sciences Inc Sr Nt			1	1FE	1,063,340	106.655	1,066,545	1,000,000	1,032,334		(7,579)			4.400	3.509	JD	3,667	44,000	08/27/2013.	12/01/2021.
446150 AH 7	Huntington Bancshares Sr Nt				2FE	1,003,610	100.294	1,002,941	1,000,000	1,000,490		(819)			2.600	2.515	FA	10,761	26,000	01/09/2014.	08/02/2018.
478375 AE 8	Johnson Control Intl plc Sr Nt				2FE	1,014,823	104.674	1,046,743	1,000,000	1,011,476		(3,313)			4.250	3.861	MS	14,167	42,500	12/28/2016.	03/01/2021.
50076Q AX 4	Kraft Foods Group Inc Sr Nt				2FE	2,340,900	102.586	2,051,728	2,000,000	2,046,416		(70,705)			6.125	2.467	FA	43,556	122,500	08/27/2013.	08/23/2018.
635405 AM 5	National City Corp Sub Nt				1FE	1,765,950	106.024	1,590,353	1,500,000	1,589,283		(63,349)			6.875	2.430	MN	13,177	103,125	02/20/2015.	05/15/2019.
637432 ND 3	National Rural Utilities Coop Sr Nt			1	1FE	1,998,780	99.294	1,985,876	2,000,000	1,999,102		113			2.850	2.857	JJ	24,383	57,000	01/20/2015.	01/27/2025.
664397 AM 8	Northeast Utilities Sr Nt			1	2FE	1,997,960	100.378	2,007,550	2,000,000	1,998,499		188			3.150	3.162	JJ	29,050	63,000	01/12/2015.	01/15/2025.
71270Q EB 8	Peoples United Bank Sr Nt				2FE	1,266,538	100.998	1,262,470	1,250,000	1,261,682		(1,544)			4.000	3.837	JJ	23,056	50,000	08/26/2014.	07/15/2024.
713448 CY 2	Pepsico Inc Sr Nt			1	1FE	3,130,380	103.962	3,118,854	3,000,000	3,106,570		(12,431)			3.500	2.971	JJ	47,833	105,000	01/19/2016.	07/17/2025.
74834L AS 9	Quest Diagnostics Inc Co Gtd Nt			1	2FE	3,338,070	105.730	3,171,912	3,000,000	3,138,273		(39,807)			4.700	3.194	AO	35,250	141,000	08/14/2012.	04/01/2021.
756109 AR 5	Realty Income Corp Sr Nt			1	2FE	2,059,540	103.966	2,079,326	2,000,000	2,055,268		(4,272)			4.125	3.744	AO	17,417	82,500	03/08/2017.	10/15/2026.
774341 AH 4	Rockwell Collins Sr Nt			1	2FE	999,330	100.141	1,001,409	1,000,000	999,413		83			2.800	2.815	MS	8,244	12,056	03/28/2017.	03/15/2022.
842400 GF 4	Southern CA Edison Co 1st Mtg Bd			1	1FE	1,285,714	99.029	1,273,235	1,285,714	1,285,714					1.845	1.845	FA	9,884	23,721	01/13/2015.	02/01/2022.
87305Q CH 2	TTX Co Sr Nt			1	1FE	1,528,695	102.299	1,534,491	1,500,000	1,521,453		(2,659)			3.600	3.370	JJ	24,900	54,000	02/17/2015.	01/15/2025.
92553P AT 9	Viacom Inc Sr Nt			1	2FE	1,484,520	102.099	1,531,479	1,500,000	1,490,463		1,455			4.250	4.378	MS	21,250	63,750	08/12/2013.	09/01/2023.
94106L BA 6	Waste Management Inc Sr Nt			1	2FE	1,991,480	100.781	2,015,620	2,000,000	1,993,644		779			3.125	3.175	MS	20,833	62,500	02/18/2015.	03/01/2025.
73755L AF 4	Potash Corp Saskatchewan Inc Sr Nt			1	2FE	1,070,640	105.155	1,051,546	1,000,000	1,012,227		(8,370)			6.500	5.560	MN	8,306	65,000	06/22/2009.	05/15/2019.
11042A AA 2	British Airways Plc PTC		D	1	1FE	936,949	105.900	975,643	921,288	930,760		(1,385)			4.625	4.385	MJSD.	1,302	42,610	08/13/2013.	06/20/2024.
21684A AA 4	Rabobank Nederland Sub Nt		D		1FE	1,007,690	107.195	1,071,953	1,000,000	1,005,036		(727)			4.625	4.527	JD	3,854	46,250	01/08/2014.	12/01/2023.
423012 AF 0	Heineken NV Sr Nt		C	1	2FE	1,987,040	102.021	2,040,412	2,000,000	1,987,730		690			3.500	3.573	JJ	29,556	23,340	03/20/2017.	01/29/2028.
902133 AM 9	Tyco Electronics Group Sr Nt		D	1	1FE	2,027,200	102.739	2,054,770	2,000,000	2,015,300		(3,440)			3.500	3.298	FA	28,778	70,000	05/09/2014.	02/03/2022.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						46,513,920	XXX	46,086,885	44,713,002	45,433,218	0	(280,124)	0	0	XXX	XXX	XXX	531,123	1,709,997	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser			4	1FM	850,505	100.030	845,037	844,782	850,287		(218)			3.000	2.925	MON	211	16,473	04/28/2017.	03/28/2057.
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl			4	1FM	388	94.418	395	418	405		3			6.265	7.106	MON	2	26	06/21/2000.	04/25/2029.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			4	1FM	10,628	102.543	10,898	10,628	10,623		25			5.320	5.289	MON	47	565	02/05/2004.	03/25/2034.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						861,521	XXX	856,330	855,828	861,315	0	(190)	0	0	XXX	XXX	XXX	260	17,064	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
00183H AE 1	Avenue of Americas CMBS Ser 2015-1177 Cl			4	1FM	5,077,053	99.611	4,980,535	5,000,000	5,044,138		(11,623)			3.010	2.763	MON	12,541	152,585	01/23/2015.	12/13/2029.
06054M AC 7	Banc of America Comm Mtg Tr CMBS Ser 201			4	1FM	1,802,407	100.223	1,753,899	1,750,000	1,791,469		(7,030)			3.019	2.562	MON	4,403	52,833	05/20/2016.	06/15/2049.
12532C BA 2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C			4	1FM	514,998	102.152	510,759	500,000	514,226		(772)			3.572	3.222	MON	1,488	8,930	05/18/2017.	06/15/2050.
12593Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR26 C			4	1FM	516,641	104.119	520,593	500,000	515,453		(1,188)			3.630	3.178	MON	1,513	10,588	05/04/2017.	10/10/2048.
21870L AA 4	Core Industrial Trust CMBS Ser 2015 CALW			4	1FM	2,059,908	101.583	2,031,666	2,000,000	2,036,670		(8,707)			3.040	2.564	MON	5,067	60,800	03/31/2015.	02/10/2034.
21870P AG 2	Core Industrial Trust CMBS Ser 2015 TEXW			4	1FM	1,029,975	101.498	1,014,981	1,000,000	1,018,441		(4,362)			3.329	2.848	MON	2,774	33,290	04/02/2015.	02/10/2034.
36251X AS 6	GS Mortgage Securities Trust CMBS Ser 20			4	1FM	823,970	101.986	815,885	800,000	820,541		(3,161)			3.278	2.819	MON	2,185	26,224	11/16/2016.	11/10/2049.
36252T AS 4	GS Mortgage Securities Trust CMBS Ser 20			4	1FM	2,317,372	100.174	2,253,908	2,250,000	2,303,549		(8,894)			2.922	2.474	MON	5,479	65,745	05/17/2016.	05/10/2049.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
400756 BG 6	Guaranteed Mtg Corp III CMBS CMO Ser L-5			4	6*	17	100.108	16	16	16					9.300	8.963	MON		2	04/19/1991.	07/20/2019.
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19			4	1FM	2,574,985	103.161	2,579,015	2,500,000	2,537,657		(10,757)			3.584	3.116	MON	7,467	89,603	04/29/2014.	04/15/2047.
61691E AY 1	Morgan Stanley Capital I Tr CMBS Ser 201			4	1FM	823,970	101.393	811,141	800,000	820,693		(3,073)			3.436	2.983	MON	2,291	27,488	11/22/2016.	12/15/2049.
61763Q AS 0	Morgan Stanley Cap I Tr CMBS Ser 2014-CP			4	1FM	2,059,930	101.887	2,037,736	2,000,000	2,030,906		(8,788)			3.402	2.925	MON	5,669	68,987	07/18/2014.	07/13/2029.
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-			4	1FM	4,889,342	100.131	4,937,791	4,931,336	4,914,566		5,639			2.459	2.601	MON	10,105	121,257	06/14/2013.	12/10/2045.
92939K AE 8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2			4	1FM	170,833	103.614	170,964	165,000	170,349		(484)			3.607	3.071	MON	496	3,472	05/04/2017.	11/15/2047.
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2			4	1FM	120,580	102.407	120,328	117,500	120,214		(366)			3.306	2.775	MON	324	2,266	05/02/2017.	05/15/2048.
95000J AW 8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC			4	1FM	720,967	102.881	720,165	700,000	718,010		(2,941)			3.486	3.020	MON	2,034	24,402	11/22/2016.	12/15/2059.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					25,502,948	XXX	25,259,382	25,013,852	25,356,898	0	(66,507)	0	0	XXX	XXX	XXX	63,836	748,472	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
023772 AB 2	American Airlines Inc LBASS EETC Ser 201			1	1FE	760,912	102.950	824,672	801,042	772,943		3,545			4.000	4.867	JJ	14,775	32,042	07/30/2014.	07/15/2025.
126650 BP 4	CVS Health Corp LBASS PTC Nt			1	2FE	1,544,915	111.169	1,460,005	1,313,324	1,475,639		(14,163)			6.036	3.720	MON	4,624	79,272	01/10/2013.	12/10/2028.
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R			4	1FE	2,000,000	100.776	2,015,519	2,000,000	2,000,000					2.793	2.803	MJSD.	3,259	24,072	06/09/2017.	06/09/2030.
59549R AC 8	Mid State Tr X LBASS Ser 10 Cl M1			4	1AM	691,098	107.561	884,018	821,874	691,098					6.280	11.123	MON	2,294	51,614	06/03/2008.	02/15/2036.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					4,996,925	XXX	5,184,214	4,936,240	4,939,680	0	(10,618)	0	0	XXX	XXX	XXX	24,952	187,000	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)					77,875,314	XXX	77,386,811	75,518,922	76,591,111	0	(357,439)	0	0	XXX	XXX	XXX	620,171	2,662,533	XXX	XXX
Totals																					
7799999.	Total - Issuer Obligations					101,263,901	XXX	101,751,721	96,018,002	99,049,109	38,721	(529,327)	0	0	XXX	XXX	XXX	1,135,902	2,987,864	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities					6,869,346	XXX	7,025,240	6,736,341	6,823,502	0	(4,118)	0	0	XXX	XXX	XXX	20,471	259,590	XXX	XXX
7999999.	Total - Commercial Mortgage-Backed Securities					25,502,948	XXX	25,259,382	25,013,852	25,356,898	0	(66,507)	0	0	XXX	XXX	XXX	63,836	748,472	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities					7,423,950	XXX	7,940,098	7,621,240	7,599,128	0	21,854	0	0	XXX	XXX	XXX	58,515	321,250	XXX	XXX
8399999.	Grand Total - Bonds					141,060,145	XXX	141,976,441	135,389,435	138,828,637	38,721	(578,098)	0	0	XXX	XXX	XXX	1,278,724	4,317,176	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 Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired

E11

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
9899999. Total Common and Preferred Stock					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912810 RL 4	U S Treasury 02/15/2045 TIPS		12/11/2017	Morgan Stanley & Co LLC		19,049,420	18,500,000	47,017
912828 U6 5	U S Treasury Nt 1.750% 11/30/21		09/21/2017	Citigroup		3,993,920	4,000,000	21,803
912828 W5 5	U S Treasury Nt 1.875% 02/28/22		10/04/2017	Barclays Capital Inc		3,001,182	3,000,000	5,439
0599999. Total - Bonds - U.S. Government						26,044,522	25,500,000	74,259
Bonds - U.S. Special Revenue and Special Assessment								
544445 BW 8	Los Angeles CA Dep of Arpt Rev Amt Sub L		01/06/2017	RBC Capital Markets LLC		118,410	105,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						118,410	105,000	0
Bonds - Industrial and Miscellaneous								
06051G GV 5	Bank of America Corp Sr Nt		12/20/2017	Taxable Exchange		858,096	861,000	
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser		04/28/2017	Wells Fargo Securities LLC		850,505	844,782	
12532C BA 2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C		05/18/2017	Cantor Fitzgerald & Co		514,998	500,000	347
12593Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR26 C		05/04/2017	Bank of America BISD Dealer		516,641	500,000	403
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R		06/09/2017	Jefferies & Company Inc		2,000,000	2,000,000	
756109 AR 5	Realty Income Corp Sr Nt		03/08/2017	Citigroup		2,059,540	2,000,000	34,375
774341 AH 4	Rockwell Collins Sr Nt		03/28/2017	Wells Fargo Securities LLC		999,330	1,000,000	
92939K AE 8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2		05/04/2017	Goldman Sachs & Company		170,833	165,000	66
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2		05/02/2017	Bank of America BISD Dealer		120,580	117,500	43
423012 AF 0	Heineken NV Sr Nt 3.500% 01/29/28	C	03/20/2017	Credit Suisse Securities LLC		1,987,040	2,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous						10,077,563	9,988,282	35,234
8399997. Total - Bonds - Part 3						36,240,495	35,593,282	109,493
8399998. Total - Bonds - Summary Item from Part 5						156,869	155,819	
8399999. Total - Bonds						36,397,364	35,749,101	109,493
9999999. Total - Bonds, Preferred and Common Stocks						36,397,364	XXX	109,493

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 11	12	13	14	15	16	17	18	19	20	21
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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
912810 QF 8	U S Treasury 02/15/2040 TIPS		12/11/2017.	Bank of America BISD Dealer		19,002,308	13,000,000	14,625,224	15,612,749	(1,173,200)	(33,311)		(1,206,511)		14,406,237		4,596,070	4,596,070	412,714	02/15/2040.
0599999.	Total - Bonds - U.S. Government					19,002,308	13,000,000	14,625,224	15,612,749	(1,173,200)	(33,311)	0	(1,206,511)	0	14,406,237	0	4,596,070	4,596,070	412,714	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3133TC 6P 8	FHLMC Structured Ser 2008 M		12/01/2017.	Paydown		3,227	3,227	3,349	3,293		(66)		(66)		3,227			0	113	11/20/2027.
31358E RK 0	FNMA REMIC Ser 1990-72B		12/01/2017.	Paydown		2,629	2,629	2,567	2,603		26		26		2,629			0	131	07/25/2020.
31358E XG 2	FNMA REMIC Ser 1990-83A		12/01/2017.	Paydown		477	477	476	475		3		3		477			0	23	07/25/2020.
31358G X4 4	FNMA REMIC Ser 1991-56G		12/01/2017.	Paydown		1,064	1,064	1,045	1,055		9		9		1,064			0	53	06/25/2021.
31359K 2K 2	FNMA REMIC Ser 1996-M7 Cl Z		10/01/2017.	Paydown		6,371	6,371	6,018	6,239		131		131		6,371			0	347	05/17/2036.
313603 GW 6	FNMA REMIC Ser 1989-86E		12/01/2017.	Paydown		2,131	2,131	2,129	2,121		11		11		2,131			0	83	11/25/2019.
31377Q MJ 8	FNMA DUS Pool #383861 6.890% 07/25/19		12/01/2017.	Paydown		49,910	49,910	52,507	50,162		(252)		(252)		49,910			0	1,892	07/25/2019.
31377R BH 2	FNMA DUS Pool #384440 6.600% 10/25/26		12/01/2017.	Paydown		43,982	43,982	48,710	46,112		(2,130)		(2,130)		43,982			0	1,591	10/25/2026.
3138YY DT 7	FNMA Pool #AZ6413 3.000% 11/25/45		12/01/2017.	Paydown		66,325	66,325	67,532	67,501		(1,177)		(1,177)		66,325			0	1,101	11/25/2045.
31392V 7G 1	FHLMC REMIC Ser 2498 BM		09/01/2017.	Paydown		5,170	5,170	5,315	5,169		1		1		5,170			0	96	09/15/2017.
31416X YZ 7	FNMA Pool #AB2527 4.000% 03/25/41		12/01/2017.	Paydown		776,721	776,721	782,365	781,958		(5,237)		(5,237)		776,721			0	15,832	03/25/2041.
31419B CT 0	FNMA Pool #AE0981 3.500% 03/25/41		12/01/2017.	Paydown		99,136	99,136	102,219	102,033		(2,897)		(2,897)		99,136			0	1,765	03/25/2041.
882854 RH 7	Texas Wtr Dev Brd Rev St Rvlvng Fd Sub L		07/15/2017.	Call 100.0000		3,000,000	3,000,000	2,813,610	2,871,170		4,864		4,864		2,876,034		123,966	123,966	157,500	07/15/2027.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					4,057,143	4,057,143	3,887,842	3,939,891	0	(6,714)	0	(6,714)	0	3,933,177	0	123,966	123,966	180,527	XXX
Bonds - Industrial and Miscellaneous																				
023772 AB 2	American Airlines Inc LBASS EETC Ser 201		07/15/2017.	Redemption 100.0000		49,447	49,447	46,970	47,494		1,953		1,953		49,447			0	1,481	07/15/2025.
06051G EX 3	Bank of America Corp Nt		12/20/2017.	Taxable Exchange		858,694	855,000	857,385	856,013		(474)		(474)		855,538		3,156	3,156	31,801	01/15/2019.
126650 BP 4	CVS Health Corp LBASS PTC Nt		12/10/2017.	Redemption 100.0000		82,976	82,976	97,608	94,126		(11,150)		(11,150)		82,976			0	2,738	12/10/2028.
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl		12/01/2017.	Paydown		287	287	266	276		11		11		287			0	10	04/25/2029.
400756 BG 6	Guaranteed Mtg Corp III CMBS CMO Ser L-5		12/20/2017.	Paydown		1,303	1,303	1,335	1,297		6		6		1,303			0	59	07/20/2019.
59549R AC 8	Mid State Tr X LBASS Ser 10 Cl M1		12/15/2017.	Paydown		86,580	86,580	72,804	72,804		13,777		13,777		86,580			0	2,969	02/15/2036.
63860H AC 3	Nationstar Home Equity Loan Tr RMBS Ser		08/25/2017.	Paydown		652,903	652,903	589,449	637,832		15,071		15,071		652,903			0	2,628	03/25/2037.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		12/01/2017.	Paydown		20,711	20,711	20,710	20,652		59		59		20,711			0	565	03/25/2034.
842400 GF 4	Southern CA Edison Co 1st Mtg Bd		08/01/2017.	Paydown		285,714	285,714	285,714	285,714				0		285,714			0	3,954	02/01/2022.
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-		12/01/2017.	Paydown		68,664	68,664	68,079	68,352		312		312		68,664			0	1,688	12/10/2045.
92343V BP 8	Verizon Communications Inc Sr Nt		09/22/2017.	Call 100.0000		2,000,000	2,000,000	2,128,800	2,046,530		(19,524)		(19,524)		2,027,006		(27,006)	(27,006)	113,842	09/14/2018.
984121 CF 8	Xerox Corp Sr Nt 2.950% 03/15/17		03/15/2017.	Maturity		2,700,000	2,700,000	2,753,650	2,702,482		(2,482)		(2,482)		2,700,000			0	39,825	03/15/2017.
11042A AA 2	British Airways Plc PTC	D	12/20/2017.	Redemption 100.0000		56,865	56,855	57,822	57,525		(670)		(670)		56,855			0	1,664	06/20/2024.
3899999.	Total - Bonds - Industrial and Miscellaneous					6,864,144	6,860,440	6,980,592	6,891,097	0	(3,111)	0	(3,111)	0	6,887,984	0	(23,850)	(23,850)	203,224	XXX
8399997.	Total - Bonds - Part 4					29,923,595	23,917,583	25,493,658	26,443,737	(1,173,200)	(43,136)	0	(1,216,336)	0	25,227,398	0	4,696,186	4,696,186	796,465	XXX
8399998.	Total - Bonds - Summary Item from Part 5					155,819	155,819	156,869			(1,052)		(1,052)		155,817		2	2	1,724	XXX
8399999.	Total - Bonds					30,079,414	24,073,402	25,650,527	26,443,737	(1,173,200)	(44,188)	0	(1,217,388)	0	25,383,215	0	4,696,188	4,696,188	798,189	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					30,079,414	XXX	25,650,527	26,443,737	(1,173,200)	(44,188)	0	(1,217,388)	0	25,383,215	0	4,696,188	4,696,188	798,189	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 B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
06051G GV 5	Bank of America Corp Sr Nt	..	12/20/2017	Taxable Exchange	12/20/2017	Direct	601	599	601	599				0			2	2		
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser	..	04/28/2017	Wells Fargo Securities LLC	12/28/2017	Paydown	155,218	156,270	155,218	155,218		(1,052)		(1,052)				0	1,724	
3899999.	Total - Bonds - Industrial and Miscellaneous						155,819	156,869	155,819	155,817	0	(1,052)	0	(1,052)	0	0	2	2	1,724	0
8399998.	Total - Bonds						155,819	156,869	155,819	155,817	0	(1,052)	0	(1,052)	0	0	2	2	1,724	0
9999999.	Total - Bonds, Preferred and Common Stocks							156,869	155,819	155,817	0	(1,052)	0	(1,052)	0	0	2	2	1,724	0

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

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $..........0.
2. Total amount of intangible assets nonadmitted $..........0.

NONE

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

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Other Short-Term Invested Assets																			
Nationwide Cash Mgmt Partn			12/29/2017.	Various	12/29/2018.	3,440,257					3,440,257	3,440,257			1.193	0.426	MON..	518	
9099999. Total - Other Short-Term Invested Assets						3,440,257	0	0	0	0	XXX	3,440,257	0	0	XXX	XXX	XXX	518	0
9199999. Total - Short-Term Investments						3,440,257	0	0	0	0	XXX	3,440,257	0	0	XXX	XXX	XXX	518	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

NONE

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				0	0						

NONE

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)

NONE

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: $..........0 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

NONE

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page).

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0

NONE

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	*
Open Depositories							
The Bank of New York Mellon	New York, NY					26,402	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	26,402	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	26,402	XXX
0599999. Total Cash		XXX	XXX	0	0	26,402	XXX

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

1. January	10,719	4. April	250,111	7. July	54,142	10. October	25,137
2. February	10,832	5. May	72,857	8. August	103,011	11. November	45,846
3. March	9,194	6. June	10,635	9. September	28,563	12. December	26,402

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE

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/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	Multiple			162,063	181,359
5.	California CA	B	Workers compensation			197,466	256,054
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	B	Workers compensation			112,130	121,125
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Multiple			112,697	117,346
12.	Hawaii HI						
13.	Idaho ID	B	Workers compensation			280,325	302,813
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	Multiple			200,182	210,485
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT	B	Workers compensation			26,868	28,441
28.	Nebraska NE						
29.	Nevada NV	B	Multiple			303,636	341,383
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	For protection of state's ph's			348,335	362,705
33.	New York NY						
34.	North Carolina NC	B	For protection of state's ph's			333,166	352,673
35.	North Dakota ND						
36.	Ohio OH	B	For protection of all ph's	2,503,161	3,182,730		
37.	Oklahoma OK						
38.	Oregon OR	B	Multiple			404,806	524,911
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	560,651	605,625
59.	Total	XXX	XXX	2,503,161	3,182,730	3,042,325	3,404,920

DETAILS OF WRITE-INS

5801.	United States	B	Workers Comp			560,651	605,625
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	560,651	605,625

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