PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2017

OF THE CONDITION AND AFFAIRS OF THE

Republic-Franklin Insurance Company

NAIC Group Code 0201 (Current) 0201 (Prior) NAIC Company Code 12475 Employer's ID Number 31-4290270

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

Country of Domicile United States of America

Incorporated/Organized 02/10/1949 Commenced Business 02/10/1949

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

Main Administrative Office 180 Genesee Street (Street and Number)

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

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

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

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

Internet Website Address www.uticanational.com

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

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

OFFICERS

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

OTHER

Steven Paul Guzski, Executive Vice President	Kristen Holly Martin, EVP & COO	

DIRECTORS OR TRUSTEES

Clarence William Bachman	Richard Patrick Creedon	Paul Alan Hagstrom, Ph.D.
Gregory Miller Harden	Alan Joseph Pope, Sr.	James Douglas Robinson
Linda Ellen Romano	Eric Keith Scholl	

State of New York
County of Oneida
SS:

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

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

Subscribed and sworn to before me this
day of

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

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

SUMMARY INVESTMENT SCHEDULE

	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	2,523,226	2.570	2,523,226		2,523,226	2.570
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)	524,986	0.535	524,986		524,986	0.535
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	3,090,274	3.147	3,090,274		3,090,274	3.147
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	475,000	0.484	475,000		475,000	0.484
1.43 Revenue and assessment obligations	8,818,405	8.980	8,818,405		8,818,405	8.980
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	1,282,889	1.306	1,282,889		1,282,889	1.306
1.512 Issued or guaranteed by FNMA and FHLMC	20,930,105	21.315	20,930,105		20,930,105	21.315
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	3,757,577	3.827	3,757,577		3,757,577	3.827
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	1,531,653	1.560	1,531,653		1,531,653	1.560
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	41,809,202	42.577	41,809,202		41,809,202	42.577
2.2 Unaffiliated non-U.S. securities (including Canada)	7,078,037	7.208	7,078,037		7,078,037	7.208
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	5,840,264	5.948	5,840,264		5,840,264	5.948
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated		0.000				0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000				0.000
3.42 Unaffiliated		0.000				0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000				0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities		0.000				0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	534,768	0.545	534,768		534,768	0.545
11. Other invested assets		0.000				0.000
12. Total invested assets	98,196,386	100.000	98,196,386		98,196,386	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

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

NONE

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 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)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		93,268,984
2.	Cost of bonds and stocks acquired, Part 3, Column 7		19,556,241
3.	Accrual of discount		49,760
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	946,433	
	4.4. Part 4, Column 11		946,433
5.	Total gain (loss) on disposals, Part 4, Column 19		(3,193)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		15,785,402
7.	Deduct amortization of premium		371,210
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)		97,661,613
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		97,661,613

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	6,086,936	6,244,752	6,147,819	5,974,580
Governments	2.	Canada	524,986	524,314	524,444	525,000
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	6,611,922	6,769,066	6,672,263	6,499,580
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	3,090,274	3,194,351	3,201,517	2,770,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	475,000	478,098	484,683	475,000
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	31,225,267	31,429,581	31,594,288	29,780,978
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	43,340,855	44,040,728	43,600,912	43,205,071
	9.	Canada	1,720,347	1,942,395	1,741,412	1,650,000
	10.	Other Countries	5,357,690	5,761,144	5,394,266	5,340,000
	11.	Totals	50,418,892	51,744,267	50,736,590	50,195,071
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	91,821,355	93,615,363	92,689,341	89,720,629
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	5,840,264	5,840,264	3,998,926	
Industrial and Miscellaneous	21.	Canada				
(unaffiliated)	22.	Other Countries				
	23.	Totals	5,840,264	5,840,264	3,998,926	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	5,840,264	5,840,264	3,998,926	
	26.	Total Stocks	5,840,264	5,840,264	3,998,926	
	27.	Total Bonds and Stocks	97,661,619	99,455,627	96,688,267	

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	236,461	2,713,127	2,293,389	296,833	547,127	XXX	6,086,938	6.6	6,529,334	7.4	6,086,938	0
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	236,461	2,713,127	2,293,389	296,833	547,127	XXX	6,086,938	6.6	6,529,334	7.4	6,086,938	0
2. All Other Governments												
2.1 NAIC 1	524,986					XXX	524,986	0.6	524,872	0.6	524,986	
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	524,986					XXX	524,986	0.6	524,872	0.6	524,986	
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		1,003,967	2,086,306			XXX	3,090,273	3.4	3,176,879	3.6	3,090,274	(1)
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		1,003,967	2,086,306			XXX	3,090,273	3.4	3,176,879	3.6	3,090,274	(1)
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	100,000			375,000		XXX	475,000	0.5	958,117	1.1	475,000	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	100,000			375,000		XXX	475,000	0.5	958,117	1.1	475,000	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	3,768,698	8,904,503	13,781,785	4,061,953	708,325	XXX	31,225,265	34.0	27,819,301	31.4	31,225,265	0
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	3,768,698	8,904,503	13,781,785	4,061,953	708,325	XXX	31,225,265	34.0	27,819,301	31.4	31,225,265	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 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	2,918,102	14,022,708	13,962,030	4,125,912	160,000	XXX	35,188,754	38.3	35,058,141	39.6	32,333,668	2,855,086
6.2 NAIC 2	759,902	7,415,609	6,481,492	573,136		XXX	15,230,140	16.6	14,483,730	16.4	14,253,004	977,136
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	3,678,005	21,438,317	20,443,523	4,699,048	160,000	XXX	50,418,893	54.9	49,541,871	55.9	46,586,672	3,832,221
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) 7,548,248	26,644,305	32,123,510	8,859,699	1,415,453		76,591,215	83.4	XXX	XXX	73,736,131	2,855,084
10.2 NAIC 2	(d) 759,902	7,415,609	6,481,492	573,136			15,230,140	16.6	XXX	XXX	14,253,004	977,136
10.3 NAIC 3	(d)								XXX	XXX		
10.4 NAIC 4	(d)								XXX	XXX		
10.5 NAIC 5	(d)						(c)		XXX	XXX		
10.6 NAIC 6	(d)						(c)		XXX	XXX		
10.7 Totals	8,308,150	34,059,914	38,605,003	9,432,835	1,415,453		(b) 91,821,355	100.0	XXX	XXX	87,989,135	3,832,220
10.8 Line 10.7 as a % of Col. 7	9.0	37.1	42.0	10.3	1.5		100.0	XXX	XXX	XXX	95.8	4.2
11. Total Bonds Prior Year												
11.1 NAIC 1	10,492,687	27,057,328	28,445,559	6,792,072	1,278,999		XXX	XXX	74,066,644	83.6	73,056,204	1,010,440
11.2 NAIC 2	875,122	6,480,785	6,718,232	409,591			XXX	XXX	14,483,730	16.4	13,976,709	507,021
11.3 NAIC 3							XXX	XXX				
11.4 NAIC 4							XXX	XXX				
11.5 NAIC 5							XXX	XXX	(c)			
11.6 NAIC 6							XXX	XXX	(c)			
11.7 Totals	11,367,809	33,538,113	35,163,791	7,201,663	1,278,999		XXX	XXX	(b) 88,550,374	100.0	87,032,913	1,517,461
11.8 Line 11.7 as a % of Col. 9	12.8	37.9	39.7	8.1	1.4		XXX	XXX	100.0	XXX	98.3	1.7
12. Total Publicly Traded Bonds												
12.1 NAIC 1	7,468,680	25,517,796	30,925,704	8,408,497	1,415,453		73,736,130	80.3	73,056,204	82.5	73,736,130	XXX
12.2 NAIC 2	759,902	6,909,995	6,009,970	573,136			14,253,003	15.5	13,976,709	15.8	14,253,003	XXX
12.3 NAIC 3												XXX
12.4 NAIC 4												XXX
12.5 NAIC 5												XXX
12.6 NAIC 6												XXX
12.7 Totals	8,228,582	32,427,791	36,935,674	8,981,633	1,415,453		87,989,133	95.8	87,032,913	98.3	87,989,133	XXX
12.8 Line 12.7 as a % of Col. 7	9.4	36.9	42.0	10.2	1.6		100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	9.0	35.3	40.2	9.8	1.5		95.8	XXX	XXX	XXX	95.8	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	79,568	1,126,509	1,197,806	451,202	0		2,855,085	3.1	1,010,440	1.1	XXX	2,855,085
13.2 NAIC 2	0	505,614	471,522				977,137	1.1	507,021	0.6	XXX	977,137
13.3 NAIC 3											XXX	
13.4 NAIC 4											XXX	
13.5 NAIC 5											XXX	
13.6 NAIC 6											XXX	
13.7 Totals	79,568	1,632,123	1,669,329	451,202	0		3,832,222	4.2	1,517,461	1.7	XXX	3,832,222
13.8 Line 13.7 as a % of Col. 7	2.1	42.6	43.6	11.8	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	1.8	1.8	0.5	0.0		4.2	XXX	XXX	XXX	XXX	4.2

(a) Includes $ 3,832,219 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(c) Includes $ .... current year, $ .... prior year of bonds with 5* designations and $ .... , current year $ .... prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ .... ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 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		399,222	1,624,166		499,837	XXX	2,523,225	2.7	2,624,838	3.0	2,523,226	(1)
1.2 Residential Mortgage-Backed Securities	204,869	492,428	295,542	242,760	47,290	XXX	1,282,890	1.4	1,575,437	1.8	1,282,889	1
1.3 Commercial Mortgage-Backed Securities	31,593	1,821,477	373,681	54,073		XXX	2,280,825	2.5	2,329,061	2.6	2,280,824	1
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 Totals	236,463	2,713,127	2,293,390	296,834	547,127	XXX	6,086,940	6.6	6,529,335	7.4	6,086,939	1
2. All Other Governments												
2.1 Issuer Obligations	524,986					XXX	524,986	0.6	524,872	0.6	524,986	
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	524,986					XXX	524,986	0.6	524,872	0.6	524,986	
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations		1,003,967	2,086,306			XXX	3,090,273	3.4	3,176,878	3.6	3,090,274	(1)
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		1,003,967	2,086,306			XXX	3,090,273	3.4	3,176,878	3.6	3,090,274	(1)
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	100,000			375,000		XXX	475,000	0.5	958,117	1.1	475,000	
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	100,000			375,000		XXX	475,000	0.5	958,117	1.1	475,000	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	902,486	250,000	7,368,199	297,720		XXX	8,818,405	9.6	9,369,410	10.6	8,818,405	
5.2 Residential Mortgage-Backed Securities	2,866,212	8,654,503	5,960,155	3,764,234	708,325	XXX	21,953,429	23.9	18,449,891	20.8	21,953,429	
5.3 Commercial Mortgage-Backed Securities			453,430			XXX	453,430	0.5			453,430	
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 Totals	3,768,698	8,904,503	13,781,784	4,061,954	708,325	XXX	31,225,264	34.0	27,819,301	31.4	31,225,264	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	3,429,381	20,311,363	19,181,983	4,378,193	160,000	XXX	47,460,920	51.7	46,377,096	52.4	44,334,776	3,126,144
6.2 Residential Mortgage-Backed Securities						XXX						
6.3 Commercial Mortgage-Backed Securities	91,574	357,377	1,082,702			XXX	1,531,653	1.7	1,623,440	1.8	1,531,653	
6.4 Other Loan-Backed and Structured Securities	157,048	769,578	178,837	320,856		XXX	1,426,319	1.6	1,541,335	1.7	720,244	706,075
6.5 Totals	3,678,003	21,438,318	20,443,522	4,699,049	160,000	XXX	50,418,892	54.9	49,541,871	55.9	46,586,673	3,832,219
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	4,956,853	21,964,552	30,260,654	5,050,913	659,837	XXX	62,892,809	68.5	XXX	XXX	59,766,667	3,126,142
10.2 Residential Mortgage-Backed Securities	3,071,081	9,146,931	6,255,697	4,006,994	755,615	XXX	23,236,319	25.3	XXX	XXX	23,236,318	1
10.3 Commercial Mortgage-Backed Securities	123,167	2,178,854	1,909,813	54,073		XXX	4,265,908	4.6	XXX	XXX	4,265,907	1
10.4 Other Loan-Backed and Structured Securities	157,048	769,578	178,837	320,856		XXX	1,426,319	1.6	XXX	XXX	720,244	706,075
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 Totals	8,308,150	34,059,915	38,605,002	9,432,837	1,415,452		91,821,355	100.0	XXX	XXX	87,989,136	3,832,219
10.7 Line 10.6 as a % of Col. 7	9.0	37.1	42.0	10.3	1.5		100.0	XXX	XXX	XXX	95.8	4.2
11. Total Bonds Prior Year												
11.1 Issuer Obligations	6,759,314	23,548,156	27,768,622	4,205,294	749,825	XXX	XXX	XXX	63,031,211	71.2	61,774,841	1,256,370
11.2 Residential Mortgage-Backed Securities	3,172,829	8,691,517	4,900,847	2,730,962	529,173	XXX	XXX	XXX	20,025,328	22.6	20,025,325	3
11.3 Commercial Mortgage-Backed Securities	166,348	1,156,598	2,450,790	178,765		XXX	XXX	XXX	3,952,501	4.5	3,952,501	(1)
11.4 Other Loan-Backed and Structured Securities	1,269,318	141,842	43,532	86,643		XXX	XXX	XXX	1,541,335	1.7	1,280,246	261,089
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
11.6 Totals	11,367,808	33,538,113	35,163,791	7,201,664	1,278,998		XXX	XXX	88,550,374	100.0	87,032,913	1,517,461
11.7 Line 11.6 as a % of Col. 9	12.8	37.9	39.7	8.1	1.4		XXX	XXX	100	XXX	98.3	1.7
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	4,956,854	20,958,938	28,591,327	4,599,711	659,837	XXX	59,766,667	65.1	61,774,841	69.8	59,766,667	XXX
12.2 Residential Mortgage-Backed Securities	3,071,080	9,146,930	6,255,698	4,006,994	755,615	XXX	23,236,317	25.3	20,025,325	22.6	23,236,317	XXX
12.3 Commercial Mortgage-Backed Securities	123,167	2,178,854	1,909,813	54,073		XXX	4,265,907	4.6	3,952,501	4.5	4,265,907	XXX
12.4 Other Loan-Backed and Structured Securities	77,481	143,070	178,837	320,856		XXX	720,244	0.8	1,280,246	1.4	720,244	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
12.6 Totals	8,228,582	32,427,792	36,935,675	8,981,634	1,415,452		87,989,135	95.8	87,032,913	98.3	87,989,135	XXX
12.7 Line 12.6 as a % of Col. 7	9.4	36.9	42.0	10.2	1.6		100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	9.0	35.3	40.2	9.8	1.5		95.8	XXX	XXX	XXX	95.8	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	(1)	1,005,614	1,669,327	451,202		XXX	3,126,142	3.4	1,256,370	1.4	XXX	3,126,142
13.2 Residential Mortgage-Backed Securities	1	1	(1)	0		XXX	2	0.0	3	0.0	XXX	2
13.3 Commercial Mortgage-Backed Securities	0		0	0		XXX	1	0.0	(1)	0.0	XXX	1
13.4 Other Loan-Backed and Structured Securities	79,567	626,508				XXX	706,075	0.8	261,089	0.3	XXX	706,075
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
13.6 Totals	79,568	1,632,123	1,669,327	451,203			3,832,220	4.2	1,517,461	1.7	XXX	3,832,220
13.7 Line 13.6 as a % of Col. 7	2.1	42.6	43.6	11.8			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	1.8	1.8	0.5			4.2	XXX	XXX	XXX	XXX	4.2

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	99,998	99,998			
2. Cost of short-term investments acquired	1,100,000			1,100,000	
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	1,200,000			1,200,000	
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		99,998		(100,000)	
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)		99,998		(100,000)	

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

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
3. Unrealized valuation increase/(decrease):
   3.1 Section 1, Column 17
   3.2 Section 2, Column 19
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
7. Adjustment to the book/adjusted carrying value of hedged item:
   7.1 Section 1, Column 20
   7.2 Section 2, Column 23
8. Total foreign exchange change in book/adjusted carrying value:
   8.1 Section 1, Column 18
   8.2 Section 2, Column 20
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)
10. Deduct nonadmitted assets
11. Statement value at end of current period (Line 9 minus Line 10)

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of 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

Change in variation margin on open contracts - All other

3.13 Section 1, Column 18, current year minus

3.14 Section 1, Column 18, prior year

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

Change in amount recognized

3.23 Section 1, Column 19, current year to date minus

3.24 Section 1, Column 19, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

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)

4.3 Subtotal (Line 4.1 minus Line 4.2)

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)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

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 Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
9999999 - Totals						XXX	XXX	XXX			XXX	XXX	XXX		

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										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory										

NONE

SCHEDULE DB - VERIFICATION

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

		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)		
4.	Part D, Section 1, Column 5		
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16		
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		
10.	Part D, Section 1, Column 8		
11.	Part D, Section 1, Column 9		
12	Total (Line 9 minus Line 10 minus Line 11)		
		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)		

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				
2. Cost of cash equivalents acquired	100,000		100,000	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals				
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	100,000		100,000	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	100,000		100,000	

(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
NONE																
0699999 - Totals																

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								
0399999 - Totals								

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
0399999 - Totals																			

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
		3	4					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's (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
NONE														
3399999 - Totals														XXX

General Interrogatory:

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

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
3399999 - Totals								

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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0599999 - Totals																	

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
NONE																			
4699999 - Totals																			XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
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
4699999 - Totals										XXX

NONE

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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
4699999 - Totals																			

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-FB-9	US TREASURY N/B	SD			1	645,750	132.5310	801,814	605,000	626,837		(1,615)			6.125	5.640	MN	4,811	37,056	12/01/1999	11/15/2027
912810-QT-8	US TREASURY N/B				1	499,824	107.5310	537,656	500,000	499,837		12			3.125	3.120	MN	2,029	15,625	12/14/2016	11/15/2041
912828-F9-6	US TREASURY N/B				1	399,016	99.5930	398,375	400,000	399,222		197			2.000	2.050	AO	1,370	8,000	12/14/2016	10/31/2021
912828-M5-6	US TREASURY N/B				1	488,984	99.1250	495,625	500,000	490,159		1,122			2.250	2.520	MN	1,461	11,250	12/14/2016	11/15/2025
912828-UN-8	US TREASURY N/B	SD			1	510,703	98.9680	494,844	500,000	507,170		(1,329)			2.000	1.700	FA	3,777	10,000	04/17/2015	02/15/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,544,277	XXX	2,728,314	2,505,000	2,523,225		(1,613)			XXX	XXX	XXX	13,448	81,931	XXX	XXX
36178W-GL-7	GN AB9203			4	1	1,108,066	101.3600	1,051,277	1,037,166	1,101,898		(11,303)			3.000	1.950	MON	2,593	31,115	12/05/2012	11/15/2042
36202E-RS-0	G2 4097			4	1	42,625	107.4620	46,703	43,460	42,625		267			5.000	5.440	MON	181	2,173	05/13/2008	03/20/2038
36205B-4L-3	GN 386127			4	1	29,020	103.3770	29,926	28,948	29,003		(56)			8.000	7.860	MON	193	2,316	01/21/2000	01/15/2030
36209D-B2-9	GN 468157			4	1	9,389	109.4520	10,273	9,386	9,386					6.500	6.420	MON	51	610	08/10/1998	08/15/2028
36209M-4A-9	GN 476117			4	1	1,079	103.5730	1,108	1,070	1,075		(3)			7.000	6.660	MON	6	75	03/04/1999	07/15/2028
36209U-PA-8	GN 482017			4	1	4,221	104.8650	4,430	4,225	4,221					6.500	6.450	MON	23	275	07/22/1998	08/15/2028
36209W-4J-8	GN 484225			4	1	1,355	102.5260	1,242	1,212	1,202					6.500	6.680	MON	7	79	07/22/1998	08/15/2028
36211C-QY-1	GN 509071			4	1	16,026	103.7530	17,514	16,880	16,109		96			6.500	7.980	MON	91	1,097	12/01/1999	05/15/2029
36220U-Z2-0	GN 288861			4	1	2,985	107.4640	3,232	3,008	2,993		9			7.500	7.620	MON	19	226	12/03/1992	12/15/2022
36224J-HS-4	GN 329741			4	1	923	107.2310	967	902	909		(5)			7.500	6.850	MON	6	68	02/04/1993	01/15/2023
36225A-KU-3	GN 780307			4	1	3,382	109.9610	3,478	3,163	3,228		(68)			9.000	7.430	MON	24	285	01/12/1996	12/15/2021
36225A-NY-2	GN 780407			4	1	9,217	107.9550	9,890	9,161	9,179		(11)			7.000	6.790	MON	53	641	11/12/1997	08/15/2024
36290S-ZC-8	GN 616439			4	1	61,003	107.7320	65,957	61,223	61,060		26			5.000	5.030	MON	255	3,061	08/03/2004	06/15/2024
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,289,291	XXX	1,245,997	1,219,804	1,282,888		(11,048)			XXX	XXX	XXX	3,502	42,021	XXX	XXX
38376G-5S-5	GNR 2011-142 B			4	1	1,017,813	100.4360	1,004,360	1,000,000	1,006,776		(2,270)			3.485	3.160	MON	2,904	34,850	12/07/2011	02/16/2044
38378B-7C-7	GNR 2013-33 A			4	1	248,625	96.7910	241,761	249,776	249,295		144			1.061	1.090	MON	221	2,650	02/19/2013	07/16/2038
38378B-AN-9	GNR 2011-164 C			4	1	1,047,813	102.4320	1,024,320	1,000,000	1,024,752		(4,363)			3.624	3.020	MON	3,020	36,464	12/05/2011	09/16/2052
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						2,314,251	XXX	2,270,441	2,249,776	2,280,823		(6,489)			XXX	XXX	XXX	6,145	73,964	XXX	XXX
0599999. Total - U.S. Government Bonds						6,147,819	XXX	6,244,752	5,974,580	6,086,936		(19,150)			XXX	XXX	XXX	23,095	197,916	XXX	XXX
683234-C5-5	ONTARIO (PROVINCE OF)		A		1FE	524,444	99.8690	524,314	525,000	524,986		114			1.200	1.220	FA	2,398	6,300	02/07/2013	02/14/2018
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						524,444	XXX	524,314	525,000	524,986		114			XXX	XXX	XXX	2,398	6,300	XXX	XXX
1099999. Total - All Other Government Bonds						524,444	XXX	524,314	525,000	524,986		114			XXX	XXX	XXX	2,398	6,300	XXX	XXX
419791-5Z-7	HAWAII ST			2	1FE	219,682	118.3690	218,983	185,000	210,277		(3,462)			5.000	2.710	FA	3,854	9,250	03/12/2015	08/01/2029
419791-5Z-7	HAWAII ST	SD		2	1FE	255,306	118.3690	254,493	215,000	244,377		(4,023)			5.000	2.710	FA	4,479	10,750	03/12/2015	08/01/2029
419791-YN-2	HAWAII ST	SD		1	1FE	252,200	105.7650	264,413	250,000	250,729		(216)			4.600	4.490	FA	4,792	11,500	02/10/2010	02/01/2021
546415-Q7-8	LOUISIANA ST				1FE	425,432	118.1660	413,581	350,000	399,726		(7,487)			5.000	2.470	FA	7,292	17,500	06/11/2014	02/01/2024
574193-LF-3	MARYLAND ST				1FE	290,005	113.7420	284,355	250,000	281,024		(4,370)			4.000	1.980	FA	4,167	10,000	11/30/2015	08/01/2024
57582P-AB-6	MASSACHUSETTS ST	SD			1FE	567,105	112.8580	564,290	500,000	520,407		(5,067)			5.250	4.040	MS	8,750	26,250	10/04/2006	09/01/2021
658256-V3-3	NORTH CAROLINA ST	SD			1FE	239,782	111.0760	233,260	210,000	232,831		(6,435)			5.000	1.710	JD	6,125	6,361	11/29/2016	06/01/2021
93974D-W7-9	WASHINGTON ST				1FE	475,236	123.9630	477,258	385,000	474,673		(564)			5.000	2.280	FA	1,283		11/27/2017	08/01/2027
97705M-KA-2	WISCONSIN ST			2	1FE	476,769	113.8160	483,718	425,000	476,230		(539)			4.000	2.210	MN	1,464		11/29/2017	05/01/2027
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						3,201,517	XXX	3,194,351	2,770,000	3,090,274		(32,163)			XXX	XXX	XXX	42,206	91,611	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						3,201,517	XXX	3,194,351	2,770,000	3,090,274		(32,163)			XXX	XXX	XXX	42,206	91,611	XXX	XXX
266778-BR-9	DURHAM NC	SD		2	1FE	109,683	100.0000	100,000	100,000	100,000		(292)			5.000	3.810	AO	3,750	2,500	05/02/2007	04/01/2018
442331-3J-1	HOUSTON TX			2	1FE	375,000	100.8260	378,098	375,000	375,000					4.061	4.060	MS	381		12/20/2017	03/01/2035
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						484,683	XXX	478,098	475,000	475,000		(292)			XXX	XXX	XXX	4,131	2,500	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						484,683	XXX	478,098	475,000	475,000		(292)			XXX	XXX	XXX	4,131	2,500	XXX	XXX
040654-WR-2	ARIZONA ST TRANSPRTN BRD HIGHW			2	1FE	456,443	117.7330	441,499	375,000	433,101		(8,162)			5.000	2.410	JJ	9,375	18,750	01/13/2015	07/01/2031
235241-PE-0	DALLAS TX AREA RAPID TRANSIT S			2	1FE	357,942	118.4720	355,416	300,000	341,841		(5,418)			5.000	2.770	JD	1,250	15,000	11/20/2014	12/01/2027
25477G-CV-5	DIST OF COLUMBIA INCOME TAX SE			1	1FE	250,000	105.3110	263,278	250,000	250,000					4.673	4.670	JD	974	11,683	12/09/2009	12/01/2020
254845-KQ-2	DIST OF COLUMBIA WTR & SWR AUT			2	1FE	457,886	118.1380	443,018	375,000	434,649		(8,040)			5.000	2.430	AO	4,688	18,750	01/13/2015	10/01/2030
347658-UM-6	FORT LAUDERDALE FL WTR & SWR R			2	1FE	420,546	117.9980	412,993	350,000	400,165		(6,797)			5.000	2.640	MS	5,833	17,500	11/19/2014	09/01/2026
378325-BK-9	GLENDALE AZ TRANSPRTN EXCISE T			2	1FE	423,308	116.2100	406,735	350,000	405,077		(6,550)			5.000	2.670	JJ	8,750	17,500	01/22/2015	07/01/2028
386442-VR-5	GRAND RIVER OK DAM AUTH REVENU			2	1FE	341,601	115.7290	347,187	300,000	331,279		(4,328)			5.000	3.190	JD	1,250	15,000	07/17/2015	06/01/2033

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
39081J-AL-2	GREAT LAKES MI WTR AUTH WTR SP			2	1FE	140,464	118.4130	142,096	120,000	138,268		(1,864)			5.000	2.960	JJ	3,000	4,067	10/14/2016	07/01/2031
409327-HH-9	HAMPTON ROADS VA SANTN DIST WS			2	1FE	431,298	121.5590	425,457	350,000	418,689		(7,109)			5.000	2.450	FA	7,292	17,500	03/07/2016	08/01/2030
442435-5B-5	HOUSTON TX UTILITY SYS REVENUE			1	1FE	200,000	104.3330	208,666	200,000	200,000					3.828	3.820	MN	978	7,656	03/13/2014	05/15/2028
45505M-EC-6	INDIANA FIN AUTH IN WSTWTR UTI			2	1FE	461,268	117.9450	471,780	400,000	445,183		(5,925)			5.000	3.130	AO	5,000	20,000	03/12/2015	10/01/2033
47770V-AX-8	JOBSOHIO BEVERAGE SYS STWD LIQ			1	1FE	475,000	101.2170	480,781	475,000	475,000					3.235	3.230	JJ	7,683	15,366	01/29/2013	01/01/2023
478754-Z7-2	JOHNSON CNTY KS WTR DIST #1 WT	SD		2	1FE	328,227	100.0000	300,000	300,000	300,000		(2,916)			5.000	3.900	JD	1,250	15,000	03/21/2007	12/01/2019
56682H-CA-5	MARICOPA CNTY AZ INDL DEV AUTH			2	1FE	262,748	107.3750	268,438	250,000	261,532		(1,078)			4.000	3.400	JJ	5,000	6,222	10/13/2016	01/01/2036
645790-FH-4	NEW JERSEY ST HLTH CARE FACS F			2	1FE	474,412	118.2950	473,180	400,000	466,456		(6,838)			5.000	2.790	JJ	10,000	13,278	10/21/2016	07/01/2029
646139-5A-9	NEW JERSEY ST TURNPIKE AUTH			2	1FE	393,425	115.9600	405,860	350,000	379,881		(4,025)			5.000	3.510	JJ	8,750	17,500	06/18/2014	01/01/2031
64986A-L8-2	NEW YORK ST ENVRNMNTL FACS COR			1	1FE	500,000	116.9410	584,705	500,000	500,000					5.339	5.330	JD	1,186	26,695	02/02/2010	06/15/2027
73358W-ZB-3	PORT AUTH OF NEW YORK & NEW JE			2	1FE	418,352	118.9490	416,322	350,000	405,398		(6,303)			5.000	2.730	AO	3,694	17,500	11/24/2015	10/15/2030
736742-XH-5	PORTLAND OR SWR SYS REVENUE			2	1FE	357,072	118.6740	356,022	300,000	344,991		(5,399)			5.000	2.750	JD	1,250	15,000	09/17/2015	06/01/2028
851018-KM-2	SPRINGFIELD MO PUBLIC UTILITY				1FE	450,000	118.8030	445,511	375,000	430,827		(7,701)			5.000	2.530	FA	7,813	18,750	05/21/2015	08/01/2024
880591-EU-2	TENN VALLEY AUTHORITY				1	204,842	101.7960	208,683	205,000	204,854		11			2.875	2.880	FA	2,456	2,800	02/07/2017	02/01/2027
91412G-VZ-5	UNIV OF CALIFORNIA CA REVENUES			2	1FE	412,251	118.8840	416,094	350,000	398,728		(5,852)			5.000	2.880	MN	2,236	17,500	08/18/2015	05/15/2031
977100-CQ-7	WISCONSIN ST GEN FUND ANNUAL A				1FE	100,000	100.1890	100,189	100,000	100,000					1.644	1.640	MN	274	1,644	11/06/2012	05/01/2018
977100-DR-4	WISCONSIN ST GEN FUND ANNUAL A			1	1FE	250,000	96.1260	240,315	250,000	250,000					3.294	3.290	MN	1,373	9,951	08/03/2016	05/01/2037
977123-WF-1	WISCONSIN ST TRANSPRTN REVENUE				1FE	267,317	101.8140	249,444	245,000	246,218		(2,366)			5.000	3.980	JJ	6,125	12,250	04/05/2007	07/01/2018
977123-WF-1	WISCONSIN ST TRANSPRTN REVENUE	SD			1FE	278,228	101.8140	259,626	255,000	256,268		(2,462)			5.000	3.980	JJ	6,375	12,750	04/05/2007	07/01/2018
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						9,112,630	XXX	9,123,295	8,075,000	8,818,405		(99,122)			XXX	XXX	XXX	113,855	365,612	XXX	XXX
31283G-K8-9	FG G00319			4	1	600	114.9030	658	573	591		(4)			9.500	7.530	MON	5	54	02/23/1995	04/01/2025
31283H-HN-8	FG G01137			4	1	1,629	116.2560	1,899	1,634	1,630		1			7.500	7.480	MON	10	123	12/01/2000	09/01/2030
31287Q-ND-9	FG C64888			4	1	3,585	108.5160	3,843	3,542	3,580		(19)			6.500	6.130	MON	19	230	06/01/2002	03/01/2032
31288E-B5-5	FG C75460			4	1	9,592	105.5230	9,977	9,455	9,588		(51)			5.500	5.060	MON	43	520	01/09/2003	01/01/2033
3128M9-2M-3	FG G07680			4	1	158,223	105.5520	158,137	149,819	157,770		(1,473)			4.000	2.950	MON	499	5,993	08/05/2014	04/01/2044
3128M9-XG-2	FG G07579			4	1	171,778	105.5410	175,007	165,819	171,368		(1,149)			4.000	3.300	MON	553	6,633	04/02/2014	08/01/2043
3128MC-UW-3	FG G13997			4	1	48,414	104.8330	49,516	47,233	48,225		(381)			4.000	3.140	MON	157	1,889	02/03/2011	12/01/2025
3128ME-4A-6	FG G16017			4	1	229,124	101.9760	227,537	223,128	228,756		(973)			3.000	2.400	MON	558	5,578	01/31/2017	12/01/2031
3128ME-6K-2	FG G16074			4	1	209,400	102.0070	207,902	203,811	209,084		(821)			3.000	2.370	MON	510	4,586	03/28/2017	02/01/2032
3128MJ-2G-4	FG G08774			4	1	296,409	102.7330	294,838	286,992	296,147		(517)			3.500	2.900	MON	837	4,185	07/21/2017	08/01/2047
3128MJ-UH-1	FG G08583			4	1	128,673	106.2850	127,292	119,765	128,673		(2,739)			4.500	2.720	MON	449	5,389	04/28/2014	04/01/2044
3128MJ-YM-6	FG G08715			4	1	234,849	100.0420	225,844	225,748	234,265		(1,089)			3.000	2.420	MON	564	6,772	07/29/2016	08/01/2046
3128MJ-YT-1	FG G08721			4	1	189,240	100.0420	182,313	182,235	188,725		(827)			3.000	2.460	MON	456	5,467	08/24/2016	09/01/2046
3128MJ-Z9-4	FG G08767			4	1	300,502	104.6340	297,639	284,457	300,501		(875)			4.000	2.690	MON	948	3,793	08/16/2017	06/01/2047
3128MJ-ZH-6	FG G08743			4	1	369,826	104.5940	367,467	351,326	369,296		(2,775)			4.000	2.940	MON	1,171	11,711	02/23/2017	01/01/2047
3128MJ-ZP-8	FG G08749			4	1	298,518	104.5950	297,456	284,388	298,518		(224)			4.000	2.850	MON	948	948	10/31/2017	02/01/2047
3128P8-C4-1	FG C91891			4	1	189,733	101.7120	183,765	180,671	188,947		(1,313)			3.000	2.160	MON	452	5,420	09/21/2016	09/01/2036
31292H-D6-8	FG C01025			4	1	2,130	118.3730	2,496	2,109	2,128		(6)			8.000	7.610	MON	14	169	08/08/2000	07/01/2030
31292K-7G-6	FG C03595			4	1	207,140	105.5850	209,888	198,784	206,583		(715)			4.000	3.160	MON	663	7,951	11/20/2013	10/01/2040
31293R-ME-8	FG C27557			4	1	4,249	102.6580	4,572	4,454	4,261		14			6.500	7.730	MON	24	290	08/08/2000	06/01/2029
312942-NF-8	FG A93990			4	1	75,958	104.9770	77,078	73,423	75,895		(540)			4.000	3.190	MON	245	2,937	10/12/2010	09/01/2040
31298U-CF-4	FG C57270			4	1	5,364	104.2820	5,678	5,445	5,367		10			6.000	6.360	MON	27	327	09/04/2001	09/01/2031
31298W-CR-4	FG C59080			4	1	5,632	105.0330	5,948	5,663	5,634		8			6.000	6.070	MON	28	340	10/01/2001	10/01/2031
31307A-EK-4	FG J21938			4	1	515,224	100.8580	497,941	493,701	508,042		(3,879)			2.500	1.650	MON	1,029	12,343	01/15/2013	01/01/2028
3132GD-H5-4	FG Q00252			4	1	282,567	107.8130	297,033	275,507	281,975		(856)			4.500	3.900	MON	1,033	12,398	04/25/2011	04/01/2041
3132GK-5A-0	FG Q04741			4	1	135,469	106.5790	135,095	126,755	135,411		(1,684)			4.500	2.990	MON	475	5,704	03/28/2014	11/01/2041
3132GK-V9-4	FG Q04540			4	1	595,856	103.0610	602,543	584,643	595,074		(1,649)			3.500	3.150	MON	1,705	20,462	12/05/2011	11/01/2041
3132GK-ZN-9	FG Q04649			4	1	635,999	103.0600	644,982	625,830	635,051		(1,581)			3.500	3.210	MON	1,825	21,904	11/18/2011	11/01/2041
3132GL-FM-1	FG Q04972			4	1	390,777	103.0650	394,165	382,441	389,485		(990)			3.500	3.160	MON	1,115	13,385	12/07/2011	12/01/2041
3132J4-GX-1	FG G30913			4	1	177,185	104.0740	173,023	166,249	176,904		(1,696)			3.500	2.050	MON	485	5,819	09/13/2016	04/01/2036
3132J6-US-1	FG Q15592			4	1	323,349	100.2280	316,713	315,992	322,131		(731)			3.000	2.670	MON	790	9,480	02/13/2013	02/01/2043
3132L8-CS-4	FG V82781			4	1	230,443	100.0420	233,459	233,359	230,543		271			3.000	3.160	MON	583	5,834	02/01/2017	12/01/2046
3132M8-3G-9	FG Q28299			4	1	135,432	104.9330	134,965	128,619	135,249		(1,424)			4.000	2.920	MON	429	5,145	09/12/2014	09/01/2044
3132M9-2R-4	FG Q29184			4	1	197,698	104.9120	194,167	185,076	197,699		(2,733)			4.000	2.530	MON	617	7,403	12/11/2014	10/01/2044
3132QW-MS-5	FG Q39368			4	1	300,280	102.8480	291,783	283,702	299,846		(2,313)			3.500	2.430	MON	827	9,930	05/17/2016	03/01/2046
3132WD-YQ-1	FG Q40718			4	1	239,254	102.7290	232,592	226,412	238,754		(1,887)			3.500	2.500	MON	660	7,924	07/13/2016	05/01/2046

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
3132WG-Q2-6	FG Q43172			4	1	243,646	100.0420	235,472	235,371	243,204		(923)			3.000	2.480	MON	588	7,061	10/20/2016	09/01/2046
3132WH-PT-6	FG Q44033			4	1	336,632	100.0420	334,567	334,424	336,607		(69)			3.000	2.890	MON	836	2,508	09/18/2017	11/01/2046
31335A-QK-7	FG G60458			4	1	192,668	103.0610	188,745	183,139	192,643		(1,520)			3.500	2.570	MON	534	6,410	04/19/2016	01/01/2044
31335A-S7-4	FG G60542			4	1	113,494	104.5950	111,008	106,131	113,494		(1,422)			4.000	2.500	MON	354	4,245	06/23/2016	09/01/2045
31335A-YT-9	FG G60722			4	1	116,984	100.2280	119,178	118,906	117,065		231			3.000	3.220	MON	297	3,567	12/27/2016	10/01/2046
313615-LF-1	FN 50726			4	1	1,952	108.6350	2,116	1,948	1,948					7.000	6.770	MON	11	136	05/01/1993	05/01/2023
31365D-UL-7	FN 124887			4	1	3,885	107.6030	4,154	3,861	3,864		(4)			7.000	6.720	MON	23	270	05/13/1993	06/01/2023
31369T-N7-7	FN 220114			4	1	357	103.1060	368	357	357		1			7.000	6.820	MON	2	25	05/19/1993	06/01/2023
31371K-HW-4	FN 254145			4	1	11,889	109.7630	12,946	11,795	11,886		(17)			5.500	5.190	MON	54	649	11/01/2002	01/01/2032
3137A9-6G-6	FHR 3851 PG			4	1	1,049,531	103.0880	1,030,883	1,000,000	1,023,323		(4,294)			4.000	3.470	MON	3,333	40,000	12/02/2011	12/15/2039
31380S-5J-8	FN 449149			4	1	1,534	102.8370	1,598	1,554	1,535		1			6.000	6.260	MON	8	93	01/26/1999	12/01/2028
31386T-FU-4	FN 572679			4	1	2,506	111.4490	2,750	2,467	2,503		(11)			6.500	5.930	MON	13	161	01/14/2002	04/01/2031
3138AW-RQ-8	FN AJ4994			4	1	178,058	106.9910	176,985	165,419	178,015		(2,215)			4.500	2.860	MON	620	7,444	11/19/2013	11/01/2041
3138E7-TV-6	FN AK3263			4	1	288,124	101.9910	284,785	279,223	287,278		(2,478)			3.000	2.020	MON	698	8,377	11/28/2016	02/01/2027
3138EJ-3Y-2	FN AL2614			4	1	257,883	102.8510	256,499	249,388	257,875		(1,291)			3.500	2.890	MON	727	8,729	12/14/2015	11/01/2042
3138EK-QD-0	FN AL3151			4	1	272,857	106.8290	271,551	254,190	272,790		(1,145)			4.500	3.120	MON	953	11,439	11/15/2013	06/01/2042
3138EN-4H-9	FN AL6223			4	1	295,763	106.7420	290,138	271,810	295,763		(6,041)			4.500	2.550	MON	1,019	12,231	01/16/2015	08/01/2044
3138EQ-7K-2	FN AL8097			4	1	274,390	104.9210	268,199	255,618	274,390		(3,465)			4.000	2.520	MON	852	10,225	05/12/2016	01/01/2046
3138ER-7D-6	FN AL9891			4	1	239,066	104.9010	240,921	229,664	239,066		(1,746)			4.000	3.040	MON	766	6,890	03/15/2017	02/01/2046
3138ER-J7-6	FN AL9285			4	1	365,910	102.8500	370,522	360,253	365,659		(798)			3.500	3.190	MON	1,051	12,609	12/15/2016	10/01/2046
3138ER-NP-1	FN AL9397			4	1	310,055	100.0420	307,115	306,985	310,004		(141)			3.000	2.820	MON	767	3,070	08/21/2017	10/01/2046
3138ET-YK-6	FN AL8813			4	1	198,344	104.8200	198,359	189,237	198,344					4.000	2.980	MON	631		12/18/2017	04/01/2046
3138M5-EA-3	FN AP1928			4	1	261,759	104.9120	257,782	245,711	260,998		(3,131)			4.000	2.790	MON	819	9,828	11/10/2014	08/01/2042
3138M5-LP-2	FN AP2133			4	1	265,372	103.3450	264,338	255,780	264,792		(1,457)			3.500	2.870	MON	746	8,952	11/18/2014	08/01/2042
3138MP-YV-1	FN AQ7923			4	1	597,336	100.5060	575,024	572,127	592,280		(3,498)			3.000	2.440	MON	1,430	17,164	12/18/2012	12/01/2042
3138W6-SU-1	FN AR8630			4	1	290,305	100.0410	284,994	284,875	290,241		(1,034)			3.000	2.670	MON	712	8,546	11/10/2016	04/01/2043
3138W9-HL-7	FN AS0234			4	1	169,505	104.9350	169,627	161,649	169,427		(1,734)			4.000	2.880	MON	539	6,466	11/15/2013	08/01/2043
3138WB-AR-6	FN AS1815			4	1	258,130	105.8870	262,460	247,866	256,975		(1,594)			4.000	3.230	MON	826	9,915	03/24/2014	02/01/2044
3138WB-GU-3	FN AS2010			4	1	226,240	105.5800	228,852	216,757	225,669		(1,554)			4.000	3.100	MON	723	8,670	04/21/2014	03/01/2044
3138WB-UK-9	FN AS2385			4	1	225,764	105.5900	225,791	213,836	224,851		(1,812)			4.000	2.890	MON	713	8,553	05/16/2014	05/01/2044
3138WE-6G-9	FN AS5370			4	1	235,899	102.7510	232,787	226,554	235,269		(1,354)			3.500	2.760	MON	661	7,929	10/30/2015	07/01/2045
3138WE-EV-7	FN AS4647			4	1	241,605	102.7370	240,368	233,964	241,596		(653)			3.500	2.880	MON	682	4,777	05/22/2017	03/01/2045
3138WE-KB-4	FN AS4789			4	1	225,284	100.6130	217,915	216,587	224,995		(1,250)			3.000	2.380	MON	541	6,498	09/23/2016	04/01/2045
3138WE-ZJ-1	FN AS5244			4	1	262,739	103.1830	260,714	252,671	261,913		(1,466)			3.500	2.850	MON	737	8,843	09/02/2015	06/01/2045
3138WF-B6-2	FN AS5460			4	1	198,431	102.7530	194,620	189,405	197,743		(1,136)			3.500	2.670	MON	552	6,629	10/15/2015	07/01/2045
3138WF-GE-0	FN AS5596			4	1	225,276	102.8360	221,590	215,479	225,223		(1,888)			3.500	2.640	MON	628	7,542	05/19/2016	08/01/2045
3138WJ-3C-0	FN AS8894			4	1	264,792	101.9000	264,889	259,949	264,525		(747)			3.000	2.540	MON	650	5,849	03/15/2017	03/01/2032
3138WJ-PC-6	FN AS8518			4	1	380,885	100.0420	382,991	382,829	380,942		124			3.000	3.040	MON	957	9,571	02/23/2017	12/01/2046
3138WJ-QE-1	FN AS8552			4	1	241,907	102.0180	241,249	236,476	241,789		(379)			3.000	2.560	MON	591	2,365	08/02/2017	12/01/2036
3138X4-V9-8	FN AU5139			4	1	268,781	103.1310	265,966	257,891	268,756		(1,354)			3.500	2.730	MON	752	9,026	01/19/2016	08/01/2043
3138Y6-3S-1	FN AX5308			4	1	183,377	103.3550	180,667	174,801	183,266		(1,455)			3.500	2.610	MON	510	6,118	02/12/2015	01/01/2042
3138YW-KG-1	FN AZ4794			4	1	187,501	101.9740	182,397	178,865	186,952		(1,833)			3.000	1.850	MON	447	5,366	10/20/2016	10/01/2030
31390E-SX-1	FN 644134			4	1	4,461	106.4180	4,721	4,436	4,458		(2)			6.500	6.250	MON	24	288	05/01/2002	05/01/2032
31403A-XD-2	FN 743276			4	1	1,714	103.4210	1,727	1,669	1,703		(99)			6.000	4.180	MON	8	100	10/30/2003	10/01/2033
31403C-6L-0	FN 745275			4	1	22,144	107.8920	24,524	22,730	22,145		151			5.000	5.600	MON	95	1,137	12/12/2006	02/01/2036
31403C-6U-0	FN 745283			4	1	58,417	109.7220	66,357	60,477	58,420		469			5.500	6.290	MON	277	3,326	05/11/2006	01/01/2036
31404F-J4-6	FN 767183			4	1	8,627	100.5970	8,714	8,663	8,634		27			5.000	5.000	MON	36	433	03/28/2005	02/01/2019
31408J-DS-7	FN 852513			4	1	12,510	109.9330	13,890	12,635	12,510		35			5.500	5.670	MON	58	695	02/28/2006	01/01/2036
31409W-D9-9	FN 880428			4	1	17,417	111.4840	19,356	17,362	17,417		(2)			6.500	6.300	MON	94	1,129	06/23/2006	04/01/2036
3140E0-EJ-0	FN AZ7336			4	1	110,549	103.0650	111,910	108,581	110,476		(267)			3.500	3.160	MON	317	3,800	12/27/2016	11/01/2045
3140EV-JC-2	FN BC1158			4	1	214,096	102.7260	213,206	207,546	214,011		(532)			3.500	2.870	MON	605	3,632	06/01/2017	02/01/2046
3140FM-BD-7	FN BE1835			4	1	231,830	101.7110	232,528	228,615	231,634		(455)			3.000	2.730	MON	572	6,287	01/09/2017	11/01/2036
3140FM-DF-0	FN BE1901			4	1	235,630	100.0420	235,592	235,492	235,598		(36)			3.000	2.960	MON	589	7,065	11/22/2016	12/01/2046
3140GS-KW-1	FN BH3908			4	1	361,095	104.5930	356,725	341,058	360,512		(1,098)			4.000	2.890	MON	1,137	4,547	08/11/2017	08/01/2047
3140GU-MA-2	FN BH5752			4	1	204,538	102.7610	204,756	199,253	204,538					3.500	3.080	MON	581		12/19/2017	11/01/2047
31410X-ZR-0	FN 900852			4	1	31,361	112.1770	35,000	31,200	31,354		(34)			6.000	5.750	MON	156	1,872	02/02/2007	01/01/2037
31416X-QU-7	FN AB2266			4	1	169,337	105.8880	172,205	162,629	168,988		(1,108)			4.000	3.180	MON	542	6,505	12/09/2013	02/01/2041

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Des.	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amor-tization) Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
31417D-TR-4	FN AB6859			4	1	227,227	102.8470	224,845	218,619	227,206		(1,404)			3.500	2.820	MON	638	7,652	01/11/2016	11/01/2042
31417E-CG-4	FN AB7270			4	1	327,542	100.3510	314,445	313,344	325,191		(1,689)			3.000	2.380	MON	783	9,400	01/17/2013	12/01/2042
31417E-H2-0	FN AB7448			4	1	745,540	100.9330	725,686	718,972	736,681		(5,236)			2.500	1.760	MON	1,498	17,974	02/05/2013	01/01/2028
31417E-ZK-0	FN AB7945			4	1	492,683	100.3520	478,858	477,175	490,142		(1,303)			3.000	2.540	MON	1,193	14,315	02/05/2013	02/01/2043
31417G-5A-0	FN AB9840			4	1	149,625	103.1310	147,006	142,542	149,553		(1,220)			3.500	2.670	MON	416	4,989	02/18/2016	07/01/2043
31418C-EE-0	FN MA2832			4	1	184,094	101.7110	186,923	183,778	184,053		(65)			3.000	2.930	MON	459	5,513	12/20/2016	12/01/2036
31418C-FD-1	FN MA2863			4	1	393,301	100.0420	392,916	392,749	393,301					3.000	2.950	MON	982		12/18/2017	01/01/2047
31418C-ND-2	FN MA3087			4	1	400,786	102.7570	401,274	390,505	400,690		(206)			3.500	3.020	MON	1,139	2,278	10/27/2017	08/01/2047
31419F-FW-1	FN AE4680			4	1	156,982	105.3150	159,422	151,376	156,706		(829)			4.000	3.240	MON	505	6,055	10/21/2010	11/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						22,028,023	XXX	21,861,677	21,255,978	21,953,432		(109,065)			XXX	XXX	XXX	61,810	632,774	XXX	XXX
3136AX-VB-8	FNA 2017-M10 AV2			4	1	453,635	98.8020	444,609	450,000	453,430		(205)			2.561	2.400	MON	960	3,906	08/09/2017	07/25/2024
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						453,635	XXX	444,609	450,000	453,430		(205)			XXX	XXX	XXX	960	3,906	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						31,594,288	XXX	31,429,581	29,780,978	31,225,267		(208,392)			XXX	XXX	XXX	176,625	1,002,292	XXX	XXX
001055-AP-7	AFLAC INC			1	1FE	323,707	101.3410	329,359	325,000	324,028		118			3.250	3.290	MS	3,110	10,563	03/09/2015	03/17/2025
00206R-DP-4	AT&T INC			1,2	2FE	399,744	102.3100	409,241	400,000	399,781		37			3.800	3.810	MS	5,067	8,529	01/31/2017	03/01/2024
00724F-AB-7	ADOBE SYSTEMS INC			1	1FE	435,700	105.2670	421,071	400,000	412,829		(5,870)			4.750	3.140	FA	7,917	19,000	11/25/2013	02/01/2020
00724F-AC-5	ADOBE SYSTEMS INC			1,2	1FE	84,089	102.5400	87,160	85,000	84,325		83			3.250	3.370	FA	1,151	2,763	01/21/2015	02/01/2025
009158-AP-1	AIR PRODUCTS & CHEMICALS			1	1FE	249,820	103.3850	258,463	250,000	249,965		20			4.375	4.380	FA	3,950	10,938	08/18/2009	08/21/2019
009158-AT-3	AIR PRODUCTS & CHEMICALS			1	1FE	229,064	100.0860	230,199	230,000	229,491		92			2.750	2.790	FA	2,600	6,325	01/30/2013	02/03/2023
023135-BD-7	AMAZON.COM INC			1,2	1FE	451,217	106.1590	477,719	450,000	451,202		(15)			3.875	3.850	FA	6,248		08/16/2017	08/22/2037
025816-BD-0	AMERICAN EXPRESS CO				1FE	452,061	99.0810	445,867	450,000	451,883		(178)			2.650	2.550	JD	961	5,963	06/22/2017	12/02/2022
03523T-AV-0	ANHEUSER-BUSCH INBEV WOR			1	2FE	372,764	106.0300	397,613	375,000	374,374		252			5.000	5.070	AO	3,958	18,750	09/03/2010	04/15/2020
035242-AM-8	ANHEUSER-BUSCH INBEV FIN			1,2	2FE	166,218	112.2380	168,358	150,000	165,956		(262)			4.700	3.860	FA	2,938		07/28/2017	02/01/2036
037833-BY-5	APPLE INC			1,2	1FE	508,150	102.0750	510,377	500,000	507,753		(397)			3.250	3.020	FA	5,778	8,125	07/06/2017	02/23/2026
048303-CE-9	ATLANTIC CITY ELECTRIC			1,2	1FE	249,620	102.1760	255,440	250,000	249,858		40			4.350	4.360	AO	2,719	10,875	03/29/2011	04/01/2021
049560-AN-5	ATMOS ENERGY CORP			1,2	1FE	448,763	99.2590	446,667	450,000	448,825		62			3.000	3.030	JD	600	7,013	06/05/2017	06/15/2027
05348E-AR-0	AVALONBAY COMMUNITIES			2	1FE	173,635	99.7030	174,481	175,000	174,254		131			2.850	2.930	MS	1,469	4,988	12/05/2012	03/15/2023
05348E-AW-9	AVALONBAY COMMUNITIES			2	1FE	124,593	102.0630	127,579	125,000	124,668		36			3.500	3.530	MN	559	4,375	11/04/2015	11/15/2025
06051G-GL-7	BANK OF AMERICA CORP			1,2	1FE	450,000	102.3250	460,465	450,000	450,000					3.705	3.700	AO	3,103	8,336	04/19/2017	04/24/2028
06406F-AD-5	BANK OF NY MELLON CORP			2	1FE	124,783	96.8190	121,025	125,000	124,823		29			2.200	2.220	FA	1,031	2,750	08/09/2016	08/16/2023
06406H-CU-1	BANK OF NEW YORK MELLON			2	1FE	169,670	100.1210	170,206	170,000	169,906		66			2.200	2.240	MN	478	3,740	05/02/2014	05/15/2019
06406R-AB-3	BANK OF NY MELLON CORP			2	1FE	200,000	102.0460	204,093	200,000	200,000					3.442	3.440	FA	2,754	3,442	01/31/2017	02/07/2028
084670-BL-1	BERKSHIRE HATHAWAY INC			1	1FE	399,964	100.2030	400,812	400,000	399,988		7			2.100	2.100	FA	3,197	8,400	08/07/2014	08/14/2019
096630-AB-4	BOARDWALK PIPELINES LLC			1	2FE	392,882	104.2640	364,924	350,000	363,610		(7,630)			5.750	3.380	MS	5,926	20,125	12/13/2013	09/15/2019
126650-BZ-2	CVS HEALTH CORP			1,2	2FE	399,444	98.3640	393,458	400,000	399,708		55			2.750	2.760	JD	917	11,000	11/26/2012	12/01/2022
14042E-4L-1	CAPITAL ONE NA			2	2FE	299,940	99.9850	299,957	300,000	299,998		20			1.650	1.650	FA	2,008	4,950	02/02/2015	02/05/2018
149123-BV-2	CATERPILLAR INC			1	1FE	298,881	104.7960	314,389	300,000	299,569		116			3.900	3.940	MN	1,105	11,700	05/24/2011	05/27/2021
14912L-6F-3	CATERPILLAR FINANCIAL SE				1FE	149,880	100.1080	150,163	150,000	149,952		24			2.250	2.260	JD	281	3,375	11/21/2014	12/01/2019
14916R-AC-8	CATHOLIC HEALTH INITIATI			1	2FE	302,230	99.0570	297,174	300,000	301,154		(220)			2.950	2.860	MN	1,475	8,850	10/26/2012	11/01/2022
151020-AE-4	CELGENE CORP			1	2FE	497,420	103.6710	518,358	500,000	499,177		274			3.950	4.010	AO	4,169	19,750	10/26/2010	10/15/2020
166754-AP-6	CHEVRON PHILLIPS CHEM CO			1,2	1FE	249,345	101.5800	253,952	250,000	249,409		57			3.400	3.430	JD	708	8,713	11/17/2016	12/01/2026
166764-BT-6	CHEVRON CORP			1,2	1FE	400,000	100.6970	402,789	400,000	400,000					2.895	2.890	MS	3,796	5,790	02/28/2017	03/03/2024
17275R-AH-5	CISCO SYSTEMS INC			1	1FE	299,556	104.5230	313,572	300,000	299,890		50			4.450	4.460	JJ	6,156	13,350	11/09/2009	01/15/2020
172967-KY-6	CITIGROUP INC			1,2	2FE	449,735	99.0050	445,527	450,000	449,762		23			3.200	3.200	AO	2,800	14,400	10/17/2016	10/21/2026
191098-AK-8	COCA COLA BOTTL CO CONSL			1,2	2FE	229,943	101.4230	233,275	230,000	229,953		5			3.800	3.800	MN	874	8,740	11/20/2015	11/25/2025
20030N-AR-2	COMCAST CORP			1	1FE	404,096	100.4690	351,643	350,000	351,170		(9,466)			5.875	3.090	FA	7,768	20,563	12/14/2011	02/15/2018
20030N-BP-5	COMCAST CORP			1,2	1FE	301,437	109.2460	327,740	300,000	301,294		(50)			4.400	4.360	FA	4,987	13,200	05/20/2015	08/15/2035
200340-AP-2	COMERICA INC			2	1FE	110,000	99.5120	109,464	110,000	110,000					2.125	2.120	MN	247	2,338	05/20/2014	05/23/2019
20826F-AG-1	CONOCOPHILLIPS COMPANY			1,2	1FE	249,138	102.5560	256,391	250,000	249,336		78			3.350	3.390	MN	1,070	8,375	05/13/2015	05/15/2025
209111-EZ-2	CONSOLIDATED EDISON CO O			1	1FE	249,458	104.9130	262,283	250,000	249,845		59			4.450	4.470	JD	494	11,125	06/02/2010	06/15/2020
209111-FE-8	CONSOLIDATED EDISON CO O			1,2	1FE	199,306	102.2290	204,459	200,000	199,498		64			3.300	3.340	JD	550	6,600	11/19/2014	12/01/2024
209111-FJ-7	CONSOLIDATED EDISON CO O			1,2	1FE	398,372	97.9860	391,946	400,000	398,535		145			2.900	2.940	JD	967	12,083	11/10/2016	12/01/2026
21036P-AU-2	CONSTELLATION BRANDS INC			1	2FE	269,622	99.3680	268,296	270,000	269,650		28			2.000	2.070	MN	810		10/31/2017	11/07/2019

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
21688A-AE-2	COOPERAT RABOBANK UA/NY				1FE	392,280	102.5920	410,371	400,000	394,002		697			3.375	3.600	MN	1,500	13,500	06/17/2015	05/21/2025
219350-AZ-8	CORNING INC			1,2	2FE	448,997	102.8060	462,631	450,000	449,365		95			3.700	3.720	MN	2,128	16,650	11/13/2013	11/15/2023
224399-AS-4	CRANE CO			1	2FE	99,986	100.4750	100,475	100,000	99,997		3			2.750	2.750	JD	122	2,750	12/10/2013	12/15/2018
22546Q-AN-7	CREDIT SUISSE NEW YORK				1FE	249,485	100.1720	250,432	250,000	249,849		104			2.300	2.340	MN	527	5,750	05/22/2014	05/28/2019
22546Q-AP-2	CREDIT SUISSE NEW YORK				1FE	260,560	103.2610	258,153	250,000	259,990		(570)			3.625	2.960	MS	2,819	4,531	07/24/2017	09/09/2024
24422E-SL-4	JOHN DEERE CAPITAL CORP				1FE	299,622	101.0550	303,165	300,000	299,819		54			2.800	2.820	MS	2,730	8,400	02/25/2014	03/04/2021
25470D-AL-3	DISCOVERY COMMUNICATIONS			1,2	2FE	400,054	106.5800	426,320	400,000	400,047		(5)			4.900	4.890	MS	5,989	19,600	03/09/2016	03/11/2026
260543-CH-4	DOW CHEMICAL CO/THE			1,2	2FE	122,833	100.5780	125,723	125,000	123,858		213			3.000	3.200	MN	479	3,750	11/06/2012	11/15/2022
26875P-AM-3	EOG RESOURCES INC			1,2	2FE	299,997	99.4140	298,244	300,000	300,000					3.150	3.150	AO	2,363	9,450	03/12/2015	04/01/2025
26884T-AD-4	ERAC USA FINANCE LLC			1	2FE	513,240	105.4520	527,262	500,000	505,614		(1,407)			4.500	4.160	FA	8,438	22,500	12/21/2011	08/16/2021
278062-AC-8	EATON CORP			1	2FE	249,231	100.1260	250,317	250,000	249,563		83			2.750	2.780	MN	1,127	6,875	11/14/2013	11/02/2022
278642-AE-3	EBAY INC			1,2	2FE	289,563	99.0630	297,191	300,000	293,210		1,371			2.600	3.130	JJ	3,597	7,800	04/07/2015	07/15/2022
278642-AU-7	EBAY INC			1,2	2FE	149,876	99.1230	148,685	150,000	149,881		6			3.600	3.610	JD	390	2,685	05/30/2017	06/05/2027
278865-AL-4	ECOLAB INC			1	2FE	435,177	106.2990	433,701	408,000	419,889		(2,768)			4.350	3.550	JD	1,134	17,939	12/19/2011	12/08/2021
285512-AC-3	ELECTRONIC ARTS INC			1,2	2FE	124,813	102.9110	128,640	125,000	124,878		36			3.700	3.730	MS	1,542	4,625	02/17/2016	03/01/2021
291011-BC-7	EMERSON ELECTRIC CO			1	1FE	248,675	105.2820	263,206	250,000	249,592		131			4.250	4.310	MN	1,358	10,625	11/10/2009	11/15/2020
29273R-BK-4	ENERGY TRANSFER LP			1,2	2FE	202,724	98.8520	197,705	200,000	202,668		(56)			4.200	4.020	AO	1,773	6,253	09/21/2017	04/15/2027
29364D-AU-4	ENTERGY ARKANSAS INC			1,2	1FE	473,437	102.9540	489,033	475,000	473,683		135			3.500	3.530	AO	4,156	16,625	01/05/2016	04/01/2026
29379V-BB-8	ENTERPRISE PRODUCTS OPER			1,2	2FE	159,698	104.3110	166,899	160,000	159,802		28			3.900	3.920	FA	2,357	6,240	02/05/2014	02/15/2024
30219G-AL-2	EXPRESS SCRIPTS HOLDING			1,2	2FE	119,748	101.5480	121,859	120,000	119,836		48			3.300	3.340	FA	1,386	3,960	02/22/2016	02/25/2021
30219G-AT-5	EXPRESS SCRIPTS HOLDING			1,2	2FE	399,172	99.9920	399,969	400,000	399,185		13			3.050	3.090	MN	1,051		11/20/2017	11/30/2022
302491-AR-6	FMC CORP			1,2	2FE	298,725	102.9150	308,748	300,000	299,441		124			3.950	4.000	FA	4,938	11,850	11/17/2011	02/01/2022
313747-AR-8	FEDERAL REALTY INVS TRST			1	1FE	74,859	108.0000	81,000	75,000	74,963		15			5.900	5.920	AO	1,106	4,425	02/24/2010	04/01/2020
313747-AU-1	FEDERAL REALTY INVS TRST			1,2	1FE	173,282	104.5820	183,020	175,000	173,895		158			3.950	4.060	JJ	3,187	6,913	12/04/2013	01/15/2024
31677Q-BC-2	FIFTH THIRD BANK			2	1FE	308,404	100.7590	312,355	310,000	309,116		220			2.875	2.950	AO	2,228	8,913	09/02/2014	10/01/2021
31677Q-BK-4	FIFTH THIRD BANK			2	1FE	199,924	99.2830	198,568	200,000	199,928		4			2.200	2.210	AO	746		10/25/2017	10/30/2020
343412-AC-6	FLUOR CORP			1,2	1FE	395,676	102.6660	410,665	400,000	396,852		391			3.500	3.620	JD	622	14,000	11/18/2014	12/15/2024
345397-YG-2	FORD MOTOR CREDIT CO LLC			2	2FE	400,000	102.1360	408,545	400,000	400,000					3.810	3.810	JJ	7,281	7,620	01/04/2017	01/09/2024
36962G-2T-0	GENERAL ELECTRIC CO				1FE	500,815	107.0790	535,398	500,000	500,195		(76)			5.550	5.530	MN	4,394	27,750	05/10/2007	05/04/2020
37045V-AN-0	GENERAL MOTORS CO			1,2	2FE	449,334	102.9670	463,356	450,000	449,377		43			4.200	4.210	AO	7,560		08/02/2017	10/01/2027
375558-AQ-6	GILEAD SCIENCES INC			1,2	1FE	495,710	106.1550	530,779	500,000	498,388		450			4.500	4.600	AO	5,625	22,500	03/23/2011	04/01/2021
377372-AD-9	GLAXOSMITHKLINE CAP INC			1	1FE	1,092,820	101.3470	1,013,479	1,000,000	1,004,960		(12,978)			5.650	4.280	MN	7,219	56,500	03/12/2010	05/15/2018
40414L-AH-2	HCP INC			1,2	2FE	498,645	100.2830	501,420	500,000	499,578		195			2.625	2.660	FA	5,469	13,125	11/14/2012	02/01/2020
4042Q1-AE-7	HSBC BANK USA NA				1FE	440,312	105.7070	422,828	400,000	419,714		(7,063)			4.875	2.920	FA	6,879	19,500	12/24/2014	08/24/2020
42217K-BF-2	WELLTOWER INC			1,2	2FE	394,328	103.2970	413,188	400,000	395,398		519			4.000	4.180	JD	1,333	16,000	11/20/2015	06/01/2025
440452-AE-0	HORMEL FOODS CORP			1,2	1FE	199,430	104.9230	209,846	200,000	199,787		59			4.125	4.160	AO	1,742	8,250	04/04/2011	04/15/2021
444859-BA-9	HUMANA INC			1,2	2FE	89,649	100.7170	90,646	90,000	89,813		35			3.150	3.190	JD	236	2,835	12/05/2012	12/01/2022
458140-AM-2	INTEL CORP			1	1FE	248,933	101.0110	252,530	250,000	249,435		105			2.700	2.740	JD	300	6,750	12/04/2012	12/15/2022
459200-JG-7	IBM CORP			1	1FE	398,660	103.3610	413,448	400,000	398,876		118			3.450	3.490	FA	5,060	13,800	02/16/2016	02/19/2026
461070-AL-8	INTERSTATE POWER & LIGHT			1,2	2FE	446,648	101.2930	455,819	450,000	447,571		307			3.250	3.330	JD	1,219	14,625	11/17/2014	12/01/2024
46625H-QW-3	JPMORGAN CHASE & CO			2	1FE	399,524	100.4210	401,687	400,000	399,599		42			3.300	3.310	AO	3,300	13,200	03/18/2016	04/01/2026
478160-CF-9	JOHNSON & JOHNSON			1,2	1FE	398,984	105.3050	421,221	400,000	399,013		29			3.625	3.640	MS	4,753	7,250	02/28/2017	03/03/2037
49327M-2F-0	KEY BANK NA				1FE	249,890	100.2190	250,550	250,000	249,957		21			2.500	2.500	JD	278	6,250	11/17/2014	12/15/2019
50076Q-AZ-9	KRAFT HEINZ FOODS CO				2FE	232,039	102.3420	230,270	225,000	229,410		(917)			3.500	3.020	JD	547	7,875	01/13/2015	06/06/2022
501044-CX-7	KROGER CO			1,2	2FE	269,339	101.9950	275,387	270,000	269,699		93			3.300	3.330	JJ	4,109	8,910	12/16/2013	01/15/2021
512807-AM-0	LAM RESEARCH CORP			1,2	2FE	363,042	100.1600	360,577	360,000	361,371		(619)			2.750	2.560	MS	2,915	9,900	03/23/2015	03/15/2020
57629W-CE-8	MASSMUTUAL GLOBAL FUNDIN				1FE	449,856	99.2320	446,545	450,000	449,866		10			2.750	2.750	JD	309	6,188	06/19/2017	06/22/2024
57772K-AD-3	MAXIM INTEGRATED PRODUCT			1,2	2FE	249,810	100.3120	250,782	250,000	249,819		9			3.450	3.450	JD	383	4,313	06/08/2017	06/15/2027
579780-AK-3	MCCORMICK & CO			1,2	2FE	148,895	100.6830	151,026	150,000	149,103		98			3.250	3.330	MN	623	4,875	11/03/2015	11/15/2025
589331-AN-7	MERCK SHARP & DOHME CORP			1	1FE	223,580	104.2650	234,597	225,000	224,740		163			5.000	5.080	JD	5,656	5,625	06/22/2009	06/30/2019
594918-AH-7	MICROSOFT CORP				1FE	307,590	102.2960	306,888	300,000	307,423		(167)			3.000	2.060	AO	2,250		12/06/2017	10/01/2020
594918-BQ-6	MICROSOFT CORP			1,2	1FE	448,655	97.1910	437,360	450,000	448,908		182			2.000	2.040	FA	3,575	9,000	08/01/2016	08/08/2023
61744Y-AG-3	MORGAN STANLEY			2	1FE	400,000	102.0990	408,398	400,000	400,000					2.617	2.610	FMAN	1,570	5,383	04/19/2017	05/08/2024
61744Y-AL-2	MORGAN STANLEY			1,2	1FE	160,000	102.8490	164,559	160,000	160,000					3.971	3.970	JJ	2,771		07/19/2017	07/22/2038
637432-ND-3	NATIONAL RURAL UTIL COOP			1,2	1FE	249,848	99.3590	248,400	250,000	249,888		14			2.850	2.850	JJ	3,048	7,125	01/20/2015	01/27/2025
637432-NL-5	NATIONAL RURAL UTIL COOP			1,2	1FE	199,610	100.5940	201,189	200,000	199,656		46			2.950	2.980	FA	2,360	2,950	01/31/2017	02/07/2024
651229-AV-8	NEWELL BRANDS INC			1,2	2FE	219,932	103.4470	227,584	220,000	219,947		9			3.850	3.850	AO	2,118	8,470	03/18/2016	04/01/2023

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
682134-AC-5	OMNICOM GROUP INC			1	2FE	510,880	104.7940	523,973	500,000	503,368		(1,192)			4.450	4.170	FA	8,406	22,250	10/27/2010	08/15/2020
68389X-AK-1	ORACLE CORP			1	1FE	99,805	104.2970	104,297	100,000	99,936		23			3.875	3.900	JJ	1,787	3,875	12/12/2011	07/15/2020
694308-HV-2	PACIFIC GAS & ELECTRIC			1,2	1FE	498,520	99.1550	495,777	500,000	498,531		11			3.300	3.330	JD	1,467		11/27/2017	12/01/2027
70109H-AM-7	PARKER-HANNIFIN CORP			1,2	1FE	314,663	108.3220	341,215	315,000	314,699		12			4.200	4.200	MN	1,470	13,230	11/18/2014	11/21/2034
713448-CX-4	PEPSICO INC			1,2	1FE	424,919	102.1640	434,198	425,000	424,946		11			3.100	3.100	JJ	6,002	13,175	07/14/2015	07/17/2022
740189-AK-1	PRECISION CASTPARTS CORP			1	1FE	550,699	99.9840	549,915	550,000	550,006		(142)			1.250	1.220	JJ	3,170	6,875	12/18/2012	01/15/2018
74368C-AD-6	PROTECTIVE LIFE GLOBAL				1FE	500,000	98.8310	494,159	500,000	500,000					1.555	1.550	MS	2,333	7,775	09/07/2016	09/13/2019
755111-BX-8	RAYTHEON COMPANY			1,2	1FE	996,910	99.6230	996,235	1,000,000	998,379		303			2.500	2.530	JD	1,111	25,000	11/27/2012	12/15/2022
78355H-JV-2	RYDER SYSTEM INC			1,2	2FE	209,519	100.2190	210,462	210,000	209,912		99			2.450	2.490	MN	657	5,145	11/04/2013	11/15/2018
806851-AG-6	SCHLUMBERGER HLDGS CORP			1,2	2FE	472,014	104.6470	470,914	450,000	471,522		(492)			4.000	3.290	JD	500	9,000	10/12/2017	12/21/2025
811065-AF-8	SCRIPPS NETWORKS INTERAC			1,2	2FE	219,318	101.2280	222,702	220,000	219,551		92			3.500	3.550	JD	342	7,700	05/18/2015	06/15/2022
828807-CF-2	SIMON PROPERTY GROUP LP			1,2	1FE	348,618	105.6570	369,802	350,000	349,519		139			4.375	4.420	MS	5,104	15,313	08/09/2010	03/01/2021
832696-AH-1	JM SMUCKER CO			1	2FE	99,588	100.5420	100,543	100,000	99,723		61			3.000	3.070	MS	883	3,000	10/07/2015	03/15/2022
842400-FJ-7	SOUTHERN CAL EDISON			1	1FE	403,470	102.1370	383,016	375,000	377,489		(3,868)			5.500	4.400	FA	7,792	20,625	03/26/2010	08/15/2018
842400-GF-4	SOUTHERN CAL EDISON			1	1FE	154,286	97.7520	150,819	154,286	154,286					1.845	1.840	FA	1,186	2,847	01/13/2015	02/01/2022
84610W-AB-1	LIFESTORAGE LP			1,2	2FE	333,147	97.4780	326,553	335,000	333,392		159			3.500	3.560	JJ	5,863	12,083	06/13/2016	07/01/2026
857477-AW-3	STATE STREET CORP				1FE	339,524	97.1990	330,477	340,000	339,593		43			2.650	2.660	MN	1,051	9,010	05/16/2016	05/19/2026
87236Y-AE-8	TD AMERITRADE HOLDING CO			1,2	1FE	99,765	100.9370	100,937	100,000	99,854		32			2.950	2.980	AO	738	2,950	03/04/2015	04/01/2022
89236T-DK-8	TOYOTA MOTOR CREDIT CORP			1	1FE	199,472	97.6230	195,247	200,000	199,557		71			2.250	2.290	AO	913	4,500	10/13/2016	10/18/2023
89236T-DR-3	TOYOTA MOTOR CREDIT CORP			1	1FE	159,470	101.4050	162,248	160,000	159,515		45			3.200	3.230	JJ	2,418	2,588	01/04/2017	01/11/2027
90261X-HE-5	UBS AG STAMFORD CT				1FE	299,508	100.0480	300,145	300,000	299,834		99			2.375	2.410	FA	2,711	7,125	08/11/2014	08/14/2019
90320W-AA-1	UPMC HEALTH SYSTEM			1	1FE	450,000	103.7530	466,891	450,000	450,000					3.853	3.850	JD	771	17,339	11/23/2011	12/15/2021
90521A-PJ-1	MUFG UNION BANK NA			2	1FE	359,671	100.3400	351,192	350,000	351,569		(2,366)			2.625	1.930	MS	2,424	9,188	06/24/2014	09/26/2018
907818-EB-0	UNION PACIFIC CORP			1,2	1FE	251,677	100.4280	251,072	250,000	251,489		(67)			3.375	3.320	FA	3,516	8,438	01/28/2015	02/01/2035
91159H-HL-7	US BANCORP			2	1FE	399,944	99.8060	399,224	400,000	399,965		11			2.350	2.350	JJ	3,969	9,400	01/26/2016	01/29/2021
91324P-CG-5	UNITEDHEALTH GROUP INC			1	1FE	499,105	100.2630	501,317	500,000	499,639		178			2.300	2.330	JD	511	11,500	12/03/2014	12/15/2019
92343V-CR-3	VERIZON COMMUNICATIONS			1,2	2FE	250,238	101.8180	254,547	250,000	250,181		(23)			3.500	3.480	MN	1,458	8,750	01/12/2015	11/01/2024
92343V-DD-3	VERIZON COMMUNICATIONS			1	2FE	199,490	94.1730	188,347	200,000	199,555		46			2.625	2.650	FA	1,983	5,454	07/27/2016	08/15/2026
92826C-AE-2	VISA INC			1,2	1FE	411,536	110.9850	443,943	400,000	411,092		(433)			4.150	3.920	JD	784	16,600	12/16/2016	12/14/2035
96332H-CD-9	WHIRLPOOL CORP			1	2FE	399,868	106.8600	427,444	400,000	399,949		13			4.850	4.850	JD	862	19,400	06/02/2011	06/15/2021
136385-AE-1	CANADIAN NATL RESOURCES		A	1	2FE	413,249	121.9540	426,839	350,000	407,180		(2,412)			6.450	4.930	JD	11,350	11,288	05/12/2015	06/30/2033
73755L-AM-9	POTASH CORP-SASKATCHEWAN		A	1,2	2FE	174,160	97.5210	170,663	175,000	174,367		77			3.000	3.050	AO	1,313	5,250	03/23/2015	04/01/2025
867224-AA-5	SUNCOR ENERGY INC		A	1,2	1FE	124,044	102.3800	127,975	125,000	124,304		87			3.600	3.690	JD	375	4,500	11/20/2014	12/01/2024
89352L-AC-4	TRANSCANADA PIPELINES		A	1	1FE	1,029,960	121.6910	1,216,917	1,000,000	1,014,496		(1,372)			7.060	6.810	AO	15,101	70,600	03/13/1998	10/14/2025
00507U-AM-3	ALLERGAN FUNDING SCS		D	1	2FE	149,927	100.0690	150,104	150,000	149,995		25			2.350	2.360	MS	1,067	3,525	03/03/2015	03/12/2018
02364W-BD-6	AMERICA MOVIL SAB DE CV		D	1	1FE	396,752	101.0700	404,284	400,000	397,736		455			3.125	3.260	JJ	5,729	12,500	10/23/2015	07/16/2022
05565Q-CD-8	BP CAPITAL MARKETS PLC		D	1	1FE	742,485	100.2390	751,793	750,000	745,709		731			2.750	2.860	MN	2,922	20,625	05/07/2013	05/10/2023
05578D-AX-0	BPCE SA		D		1FE	371,355	101.2610	379,732	375,000	371,691		311			3.375	3.490	JD	1,020	12,656	11/29/2016	12/02/2026
456837-AH-6	ING GROEP NV		D		1FE	449,010	104.2370	469,071	450,000	449,072		62			3.950	3.970	MS	4,543	8,888	03/22/2017	03/29/2027
46132F-AA-8	INVESCO FINANCE PLC		D	1	1FE	124,901	100.5580	125,698	125,000	124,949		9			3.125	3.130	MN	336	3,906	11/05/2012	11/30/2022
46132F-AB-6	INVESCO FINANCE PLC		D	1	1FE	397,136	105.3270	421,312	400,000	398,187		258			4.000	4.080	JJ	6,711	16,000	11/06/2013	01/30/2024
539439-AP-4	LLOYDS BANKING GROUP PLC		D	2	1FE	450,000	99.0400	445,684	450,000	450,000					2.907	2.900	MN	1,962		10/31/2017	11/07/2023
656531-AJ-9	STATOIL ASA		D	1	1FE	1,041,730	134.1400	1,341,402	1,000,000	1,026,268		(1,555)			7.150	6.800	JJ	32,969	71,500	06/28/2002	01/15/2029
66989G-AA-8	NOVARTIS SECS INVEST LTD		D	1	1FE	1,081,586	103.1990	1,083,595	1,050,000	1,054,404		(3,805)			5.125	4.710	FA	21,077	53,813	09/04/2009	02/10/2019
85771P-AG-7	STATOIL ASA		D	1	1FE	189,384	99.1950	188,471	190,000	189,678		59			2.450	2.480	JJ	2,121	4,655	11/14/2012	01/17/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						47,771,466	XXX	48,789,745	47,267,286	47,460,920		(56,472)			XXX	XXX	XXX	442,149	1,502,921	XXX	XXX
12594C-BF-6	COMM 2016-DC2 A5			4	1FM	401,669	104.7210	408,412	390,000	399,747		(1,088)			3.765	3.390	MON	1,224	14,684	03/03/2016	02/12/2049
36251X-AR-8	GSMS 2016-GS4 A4			4	1FM	530,449	102.0380	525,496	515,000	528,923		(1,408)			3.442	3.070	MON	1,477	17,726	11/16/2016	11/15/2049
36252A-AA-4	GSMS 2015-GS1 A1			4	1FM	191,316	99.3570	190,090	191,320	191,316		1			1.935	1.900	MON	309	3,702	11/16/2015	11/13/2048
46643G-AA-8	JPMBB 2014-C24 A1			4	1FM	60,380	99.5830	60,128	60,380	60,380					1.538	1.470	MON	77	929	10/09/2014	11/18/2047
61690Y-BU-5	MSC 2016-BNK2 A4			4	1FM	154,495	99.5990	149,399	150,000	154,032		(419)			3.049	2.690	MON	381	4,573	11/04/2016	11/18/2049
61764R-BC-1	MSBAM 2015-C20 A2			4	1FM	200,845	100.8470	196,652	195,000	197,255		(1,253)			2.790	2.110	MON	453	5,441	01/23/2015	02/18/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,539,154	XXX	1,530,177	1,501,700	1,531,653		(4,167)			XXX	XXX	XXX	3,921	47,055	XXX	XXX
02376A-AA-7	AMER AIRLINE 17-2 AA PTT			1	1FE	500,000	100.5460	502,732	500,000	500,000					3.350	3.340	AO	6,374		07/31/2017	04/15/2031

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
02529F-AA-2	ACAR 2016-4 A			4	1FE	46,128	99.7260	46,005	46,131	46,213					1.500	0.910	MON	37	692	11/04/2016	06/12/2020
03065D-AB-3	AMCAR 2016-3 A2A			4	1FE	39,450	99.9610	39,438	39,468	39,502					1.370	1.010	MON	35	541	08/02/2016	11/08/2019
43814J-AC-8	HAROT 2014-4 A3			4	1FE	1,621	99.9710	1,621	1,621	1,680					0.990	0.000	MON	1	16	11/19/2014	09/17/2018
44890W-AC-4	HART 2015-A A3			4	1FE	14,008	99.9520	14,003	14,010	14,062					1.050	0.000	MON	7	147	01/14/2015	04/15/2019
68267L-AA-6	OMFIT 2017-1A A1			4	1FE	449,950	99.0830	445,876	450,000	449,956		7			2.370	2.370	MON	504	2,963	08/29/2017	09/14/2032
78410T-AA-4	SCFET 2017-1A A			4	1FE	209,810	100.5220	210,951	209,854	209,906					3.770	3.750	MON	242	6,483	02/15/2017	01/20/2023
90931L-AA-6	UNITED AIR 2016-1 AA PTT			1	1FE	165,000	99.2230	163,718	165,000	165,000					3.100	3.090	JJ	2,472	5,443	06/06/2016	01/07/2030
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,425,967	XXX	1,424,344	1,426,084	1,426,319		7			XXX	XXX	XXX	9,672	16,285	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						50,736,587	XXX	51,744,266	50,195,070	50,418,892		(60,632)			XXX	XXX	XXX	455,742	1,566,261	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						63,639,017	XXX	64,838,117	61,617,286	62,892,810		(189,548)			XXX	XXX	XXX	618,187	2,050,875	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						23,317,314	XXX	23,107,674	22,475,782	23,236,320		(120,113)			XXX	XXX	XXX	65,312	674,795	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						4,307,040	XXX	4,245,227	4,201,476	4,265,906		(10,861)			XXX	XXX	XXX	11,026	124,925	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,425,967	XXX	1,424,344	1,426,084	1,426,319		7			XXX	XXX	XXX	9,672	16,285	XXX	XXX
8199999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						92,689,338	XXX	93,615,362	89,720,628	91,821,355		(320,515)			XXX	XXX	XXX	704,197	2,866,880	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/ 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 (Amortization) 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 Designation	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		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 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
922908-71-0	VANGUARD 500 INDEX-ADM			23,662.039	5,840,264	246.820	5,840,264	3,998,926		103,433		946,433		946,433		L	09/22/2017
9299999. Subtotal - Mutual Funds					5,840,264	XXX	5,840,264	3,998,926		103,433		946,433		946,433		XXX	XXX
9799999 - Total Common Stocks					5,840,264	XXX	5,840,264	3,998,926		103,433		946,433		946,433		XXX	XXX
9899999 - Total Preferred and Common Stocks					5,840,264	XXX	5,840,264	3,998,926		103,433		946,433		946,433		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
93974D-W7-9	WASHINGTON ST		11/27/2017	KEYBANC CAPITAL MARKETS		475,236	385,000	
97705M-KA-2	WISCONSIN ST		11/29/2017	PIPER JAFFREY & CO		476,769	425,000	47
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						952,005	810,000	47
442331-3J-1	HOUSTON TX		12/20/2017	BARCLAYS AMERICAN		375,000	375,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						375,000	375,000	
3128ME-4A-6	FG G16017		01/31/2017	NOMURA SECURITIES DOMESTIC		254,163	247,511	309
3128ME-6K-2	FG G16074		03/28/2017	MORGAN STANLEY		229,697	223,567	522
3128MJ-2G-4	FG G08774		07/21/2017	J.P. MORGAN		304,680	295,000	717
3128MJ-Z9-4	FG G08767		08/16/2017	MIZUHO SECURITIES		317,189	300,253	667
3128MJ-ZH-6	FG G08743		02/23/2017	CREDIT SUISSE		418,204	397,284	1,192
3128MJ-ZP-8	FG G08749		10/31/2017	BNP PARIBUS SECURITIES		303,254	288,899	385
3132L8-CS-4	FG V82781		02/01/2017	AMHERST PIERPONT SECURITIES LLC		244,530	247,625	248
3132WH-PT-6	FG Q44033		09/18/2017	BANK AMERICA		343,367	341,115	512
3136AX-VB-8	FNA 2017-M10 AV2		08/09/2017	CITIGROUP GLOBAL MARKETS		453,635	450,000	959
3138ER-7D-6	FN AL9891		03/15/2017	BNP PARIBUS SECURITIES		287,293	275,995	583
3138ER-NP-1	FN AL9397		08/21/2017	J.P. MORGAN		319,283	316,122	606
3138ET-YK-6	FN AL8813		12/18/2017	CREDIT SUISSE		198,344	189,237	400
3138WE-EV-7	FN AS4647		05/22/2017	KGS ALPHA CAPITAL MARKETS		262,732	254,424	594
3138WJ-3C-0	FN AS8894		03/15/2017	WELLS FARGO SECURITIES LLC		293,039	287,679	455
3138WJ-PC-6	FN AS8518		02/23/2017	J.P. MORGAN		394,305	396,318	892
3138WJ-QE-1	FN AS8552		08/02/2017	WELLS FARGO SECURITIES LLC		253,795	248,096	269
3140EV-JC-2	FN BC1158		06/01/2017	NOMURA SECURITIES DOMESTIC		229,187	222,175	259
3140FM-BD-7	FN BE1835		01/09/2017	CITIGROUP GLOBAL MARKETS		251,860	248,367	352
3140GS-KW-1	FN BH3908		08/11/2017	WELLS FARGO SECURITIES LLC		370,563	350,000	583
3140GU-MA-2	FN BH5752		12/19/2017	WELLS FARGO SECURITIES LLC		204,538	199,253	387
31418C-FD-1	FN MA2863		12/18/2017	WELLS FARGO SECURITIES LLC		393,301	392,749	622
31418C-ND-2	FN MA3087		10/27/2017	BARCLAYS AMERICAN		405,092	394,700	1,151
880591-EU-2	TENN VALLEY AUTHORITY		02/07/2017	BANK AMERICA		204,842	205,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						6,936,893	6,771,369	12,664
00206R-DP-4	AT&T INC		01/31/2017	CITIGROUP GLOBAL MARKETS		399,744	400,000	
023135-BD-7	AMAZON.COM INC		08/16/2017	J.P. MORGAN		451,217	450,000	
02376A-AA-7	AMER AIRLINE 17-2 AA PTT		07/31/2017	GOLDMAN SACHS		500,000	500,000	
025816-BD-0	AMERICAN EXPRESS CO		06/22/2017	WELLS FARGO SECURITIES LLC		452,061	450,000	828
035242-AM-8	ANHEUSER-BUSCH INBEV FIN		07/28/2017	MORGAN STANLEY		166,218	150,000	20
037833-BY-5	APPLE INC		07/06/2017	WELLS FARGO SECURITIES LLC		508,150	500,000	6,229
049560-AN-5	ATMOS ENERGY CORP		06/05/2017	WELLS FARGO SECURITIES LLC		448,763	450,000	
06051G-GL-7	BANK OF AMERICA CORP		04/19/2017	BANK AMERICA		450,000	450,000	
06406R-AB-3	BANK OF NY MELLON CORP		01/31/2017	CITIGROUP GLOBAL MARKETS		200,000	200,000	
166764-BT-6	CHEVRON CORP		02/28/2017	BARCLAYS AMERICAN		400,000	400,000	
21036P-AU-2	CONSTELLATION BRANDS INC		10/31/2017	BANK AMERICA		269,622	270,000	
22546Q-AP-2	CREDIT SUISSE NEW YORK		07/24/2017	BNP PARIBUS SECURITIES		260,560	250,000	3,474
278642-AU-7	EBAY INC		05/30/2017	GOLDMAN SACHS		149,876	150,000	
29273R-BK-4	ENERGY TRANSFER LP		09/21/2017	J.P. MORGAN		202,724	200,000	5,787
30219G-AT-5	EXPRESS SCRIPTS HOLDING		11/20/2017	BANK AMERICA		399,172	400,000	
316770-BK-4	FIFTH THIRD BANK		10/25/2017	MORGAN STANLEY		199,924	200,000	
345397-YG-2	FORD MOTOR CREDIT CO LLC		01/04/2017	CREDIT AGRICOLE CIB		400,000	400,000	
37045V-AN-0	GENERAL MOTORS CO		08/02/2017	DEUTSCHE BANK		449,334	450,000	
478160-CF-9	JOHNSON & JOHNSON		02/28/2017	J.P. MORGAN		398,984	400,000	
57629W-CE-8	MASSMUTUAL GLOBAL FUNDIN		06/19/2017	J.P. MORGAN		449,856	450,000	
57772K-AD-3	MAXIM INTEGRATED PRODUCT		06/08/2017	BANK AMERICA		249,810	250,000	
594918-AH-7	MICROSOFT CORP		12/06/2017	BARCLAYS AMERICAN		307,590	300,000	1,675
61744Y-AG-3	MORGAN STANLEY		04/19/2017	MORGAN STANLEY		400,000	400,000	
61744Y-AL-2	MORGAN STANLEY		07/19/2017	MORGAN STANLEY		160,000	160,000	
637432-NL-5	NATIONAL RURAL UTIL COOP		01/31/2017	MITSUBISHI UFJ SECURITIES USA		199,610	200,000	
68267L-AA-6	OMFIT 2017-1A A1		08/29/2017	CREDIT SUISSE		449,950	450,000	
694308-HV-2	PACIFIC GAS & ELECTRIC		11/27/2017	BARCLAYS AMERICAN		498,520	500,000	
78410T-AA-4	SCFET 2017-1A A		02/15/2017	CREDIT SUISSE		264,944	265,000	
806851-AG-6	SCHLUMBERGER HLDGS CORP		10/12/2017	J.P. MORGAN		472,014	450,000	5,750
89236T-DR-3	TOYOTA MOTOR CREDIT CORP		01/04/2017	J.P. MORGAN		159,470	160,000	
456837-AH-6	ING GROEP NV	D	03/22/2017	VARIOUS		449,010	450,000	
539439-AP-4	LLOYDS BANKING GROUP PLC	D	10/31/2017	MORGAN STANLEY		450,000	450,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						11,217,123	11,155,000	23,763
8399997. Total - Bonds - Part 3						19,481,021	19,111,369	36,474

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
8399998. Total - Bonds - Part 5								
8399999. Total - Bonds						19,481,021	19,111,369	36,474
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
922908-71-0	VANGUARD 500 INDEX-ADM		09/22/2017	DIVIDEND REINVESTMENT	335.268	75,220		
9299999. Subtotal - Common Stocks - Mutual Funds						75,220	XXX	
9799997. Total - Common Stocks - Part 3						75,220	XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						75,220	XXX	
9899999. Total - Preferred and Common Stocks						75,220	XXX	
9999999 - Totals						19,556,241	XXX	36,474

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36178W-GL-7	GN AB9203		12/01/2017	MBS PAYMENT		219,464	219,464	234,466	220,536		(1,072)		(1,072)		219,464				3,523	11/15/2042
36202E-RS-0	G2 4097		12/01/2017	MBS PAYMENT		16,091	16,091	15,782	16,049		42		42		16,091				376	03/20/2038
36205B-4L-3	GN 386127		12/01/2017	MBS PAYMENT		26,672	26,672	26,739	26,675		(3)		(3)		26,672				399	01/15/2030
36209D-B2-9	GN 468157		12/01/2017	MBS PAYMENT		822	822	822	822						822				29	08/15/2028
36209M-4A-9	GN 476117		12/01/2017	MBS PAYMENT		328	328	331	329						328				11	07/15/2028
36209U-PA-8	GN 482017		12/01/2017	MBS PAYMENT		291	291	291	291						291				10	08/15/2028
36209W-4J-8	GN 484225		12/01/2017	MBS PAYMENT		102	102	114	102						102				4	08/15/2028
36211C-QY-1	GN 509071		12/01/2017	MBS PAYMENT		1,479	1,479	1,404	1,475		4		4		1,479				53	05/15/2029
36220U-Z2-0	GN 288861		12/01/2017	MBS PAYMENT		1,685	1,685	1,672	1,683		2		2		1,685				90	12/15/2022
36224J-HS-4	GN 329741		12/01/2017	MBS PAYMENT		360	360	368	360		(1)		(1)		360				13	01/15/2023
36225A-KU-3	GN 780307		12/01/2017	MBS PAYMENT		2,346	2,346	2,509	2,360		(14)		(14)		2,346				85	12/15/2021
36225A-NY-2	GN 780407		12/01/2017	MBS PAYMENT		2,626	2,626	2,642	2,627		(1)		(1)		2,626				103	08/15/2024
36290S-ZC-8	GN 616439		12/01/2017	MBS PAYMENT		8,193	8,193	8,164	8,192		2		2		8,193				224	06/15/2024
38378B-7C-7	GNR 2013-33 A		12/01/2017	MBS PAYMENT		41,759	41,759	41,566	41,747		11		11		41,759				286	07/16/2038
0599999. Subtotal - Bonds - U.S. Governments						322,218	322,218	336,870	323,248		(1,030)		(1,030)		322,218				5,206	XXX
604129-FJ-0	MINNESOTA ST		08/01/2017	MATURITY		1,000,000	1,000,000	1,090,690	1,006,448		(6,448)		(6,448)		1,000,000				50,000	08/01/2017
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,000,000	1,000,000	1,090,690	1,006,448		(6,448)		(6,448)		1,000,000				50,000	XXX
542433-RE-9	LONG BEACH CA UNIF SCH DIST		12/15/2017	JEFFERIES & CO		410,955	370,000	425,067	421,752		(4,709)		(4,709)		417,043		(6,088)	(6,088)	20,473	08/01/2031
797355-4M-3	SAN DIEGO CA UNIF SCH DIST		12/15/2017	JEFFERIES & CO		417,521	375,000	438,349	436,072		(5,676)		(5,676)		430,396		(12,875)	(12,875)	22,000	07/01/2031
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						828,476	745,000	863,416	857,824		(10,385)		(10,385)		847,439		(18,963)	(18,963)	42,473	XXX
31283G-K8-9	FG G00319		12/01/2017	MBS PAYMENT		221	221	231	221		(1)		(1)		221				13	04/01/2025
31283H-HN-8	FG G01137		12/01/2017	MBS PAYMENT		347	347	346	347						347				11	09/01/2030
31287Q-ND-9	FG C64888		12/01/2017	MBS PAYMENT		2,063	2,063	2,088	2,066		(3)		(3)		2,063				66	03/01/2032
31288E-B5-5	FG C75460		12/01/2017	MBS PAYMENT		3,519	3,519	3,570	3,523		(4)		(4)		3,519				146	01/01/2033
3128GW-2Z-0	FG E92592		11/01/2017	MBS PAYMENT		2,861	2,861	2,950	2,867		(6)		(6)		2,861				73	12/01/2017
3128M9-2M-3	FG G07680		12/01/2017	MBS PAYMENT		29,545	29,545	31,203	29,675		(130)		(130)		29,545				666	04/01/2044
3128M9-XG-2	FG G07579		12/01/2017	MBS PAYMENT		36,679	36,679	37,997	36,785		(106)		(106)		36,679				876	08/01/2043
3128MC-UW-3	FG G13997		12/01/2017	MBS PAYMENT		15,427	15,427	15,813	15,481		(54)		(54)		15,427				302	12/01/2025
3128ME-4A-6	FG G16017		12/01/2017	MBS PAYMENT		24,383	24,383	25,039			(51)		(51)		24,383				366	12/01/2031
3128ME-6K-2	FG G16074		12/01/2017	MBS PAYMENT		19,756	19,756	20,297			(37)		(37)		19,756				258	02/01/2032
3128MJ-2G-4	FG G08774		12/01/2017	MBS PAYMENT		8,008	8,008	8,271			(7)		(7)		8,008				77	08/01/2047
3128MJ-UH-1	FG G08583		12/01/2017	MBS PAYMENT		42,452	42,452	45,610	42,870		(418)		(418)		42,452				938	04/01/2044
3128MJ-YM-6	FG G08715		12/01/2017	MBS PAYMENT		18,496	18,496	19,242	18,540		(44)		(44)		18,496				325	08/01/2046
3128MJ-YT-1	FG G08721		12/01/2017	MBS PAYMENT		14,372	14,372	14,924	14,404		(32)		(32)		14,372				256	09/01/2046
3128MJ-Z9-4	FG G08767		12/01/2017	MBS PAYMENT		15,796	15,796	16,687			(17)		(17)		15,796				149	06/01/2047
3128MJ-ZH-6	FG G08743		12/01/2017	MBS PAYMENT		45,958	45,958	48,378			(175)		(175)		45,958				929	01/01/2047
3128MJ-ZP-8	FG G08749		12/01/2017	MBS PAYMENT		4,511	4,511	4,735							4,511				15	02/01/2047
3128P8-C4-1	FG C91891		12/01/2017	MBS PAYMENT		16,760	16,760	17,600	16,820		(61)		(61)		16,760				300	09/01/2036
31292H-D6-8	FG C01025		12/01/2017	MBS PAYMENT		604	604	610	604		(1)		(1)		604				26	07/01/2030
31292K-7G-6	FG C03595		12/01/2017	MBS PAYMENT		17,838	17,838	18,587	17,867		(29)		(29)		17,838				308	10/01/2040
31293R-ME-8	FG C27557		12/01/2017	MBS PAYMENT		246	246	235	246						246				9	06/01/2029
312942-NF-8	FG A93990		12/01/2017	MBS PAYMENT		17,597	17,597	18,204	17,656		(59)		(59)		17,597				360	09/01/2040
31298U-CF-4	FG C57270		12/01/2017	MBS PAYMENT		594	594	585	593		1		1		594				20	09/01/2031
31298W-CR-4	FG C59080		12/01/2017	MBS PAYMENT		1,502	1,502	1,494	1,502		1		1		1,502				51	10/01/2031
31307A-EK-4	FG J21938		12/01/2017	MBS PAYMENT		94,560	94,560	98,682	94,896		(337)		(337)		94,560				1,264	01/01/2028
3132GD-H5-4	FG Q00252		12/01/2017	MBS PAYMENT		39,895	39,895	40,917	39,948		(53)		(53)		39,895				1,138	04/01/2041
3132GK-5A-0	FG Q04741		12/01/2017	MBS PAYMENT		31,819	31,819	34,007	32,020		(201)		(201)		31,819				875	11/01/2041
3132GK-V9-4	FG Q04540		12/01/2017	MBS PAYMENT		90,618	90,618	92,356	90,734		(117)		(117)		90,618				1,649	11/01/2041
3132GK-ZN-9	FG Q04649		12/01/2017	MBS PAYMENT		105,833	105,833	107,553	105,955		(122)		(122)		105,833				1,920	11/01/2041
3132GL-FM-1	FG Q04972		12/01/2017	MBS PAYMENT		49,633	49,633	50,715	49,691		(58)		(58)		49,633				927	12/01/2041
3132J4-GX-1	FG G30913		12/01/2017	MBS PAYMENT		23,392	23,392	24,930	23,502		(111)		(111)		23,392				446	04/01/2036
3132J6-US-1	FG Q15592		12/01/2017	MBS PAYMENT		33,583	33,583	34,364	33,618		(35)		(35)		33,583				592	02/01/2043
3132L8-CS-4	FG V82781		12/01/2017	MBS PAYMENT		14,265	14,265	14,087			8		8		14,265				207	12/01/2046
3132M8-3G-9	FG Q28299		12/01/2017	MBS PAYMENT		33,950	33,950	35,748	34,110		(160)		(160)		33,950				652	09/01/2044
3132M9-2R-4	FG Q29184		12/01/2017	MBS PAYMENT		44,264	44,264	47,283	44,550		(286)		(286)		44,264				964	10/01/2044
3132QW-MS-5	FG Q39368		12/01/2017	MBS PAYMENT		34,421	34,421	36,432	34,554		(133)		(133)		34,421				737	03/01/2046
3132WD-YQ-1	FG Q40718		12/01/2017	MBS PAYMENT		26,365	26,365	27,861	26,470		(105)		(105)		26,365				538	05/01/2046

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
3132WG-Q2-6	FG Q43172		12/01/2017	MBS PAYMENT		17,963	17,963	18,595	18,002		(38)		(38)		17,963				345	09/01/2046
3132WH-PT-6	FG Q44033		12/01/2017	MBS PAYMENT		6,691	6,691	6,735							6,691				32	11/01/2046
31335A-QK-7	FG G60458		12/01/2017	MBS PAYMENT		30,981	30,981	32,593	31,099		(118)		(118)		30,981				565	01/01/2044
31335A-S7-4	FG G60542		12/01/2017	MBS PAYMENT		22,391	22,391	23,944	22,522		(132)		(132)		22,391				388	09/01/2045
31335A-YT-9	FG G60722		12/01/2017	MBS PAYMENT		9,789	9,789	9,631	9,780		9		9		9,789				176	10/01/2046
313615-LF-1	FN 50726		12/01/2017	MBS PAYMENT		621	621	623	621						621				21	05/01/2023
31365D-UL-7	FN 124887		12/01/2017	MBS PAYMENT		1,157	1,157	1,164	1,157		(1)		(1)		1,157				37	06/01/2023
31369T-N7-7	FN 220114		12/01/2017	MBS PAYMENT		1,215	1,215	1,213	1,214		1		1		1,215				27	06/01/2023
31371K-HW-4	FN 254145		12/01/2017	MBS PAYMENT		2,051	2,051	2,067	2,052		(1)		(1)		2,051				55	01/01/2032
31380S-5J-8	FN 449149		12/01/2017	MBS PAYMENT		92	92	91	92						92				3	12/01/2028
31386T-FU-4	FN 572679		12/01/2017	MBS PAYMENT		640	640	650	641		(1)		(1)		640				19	04/01/2031
3138AW-RQ-8	FN AJ4994		12/01/2017	MBS PAYMENT		30,895	30,895	33,256	31,084		(189)		(189)		30,895				776	11/01/2041
3138E7-TV-6	FN AK3263		12/01/2017	MBS PAYMENT		61,095	61,095	63,043	61,339		(244)		(244)		61,095				961	02/01/2027
3138EJ-3Y-2	FN AL2614		12/01/2017	MBS PAYMENT		40,462	40,462	41,840	40,556		(95)		(95)		40,462				757	11/01/2042
3138EK-QD-0	FN AL3151		12/01/2017	MBS PAYMENT		15,045	15,045	16,150	15,072		(27)		(27)		15,045				427	06/01/2042
3138EN-4H-9	FN AL6223		12/01/2017	MBS PAYMENT		76,941	76,941	83,722	77,680		(739)		(739)		76,941				1,774	08/01/2044
3138EQ-7K-2	FN AL8097		12/01/2017	MBS PAYMENT		51,129	51,129	54,884	51,419		(290)		(290)		51,129				902	01/01/2046
3138ER-7D-6	FN AL9891		12/01/2017	MBS PAYMENT		46,331	46,331	48,228			(151)		(151)		46,331				745	02/01/2046
3138ER-J7-6	FN AL9285		12/01/2017	MBS PAYMENT		37,469	37,469	38,057	37,510		(41)		(41)		37,469				786	10/01/2046
3138ER-NP-1	FN AL9397		12/01/2017	MBS PAYMENT		9,137	9,137	9,228			(2)		(2)		9,137				57	10/01/2046
3138M5-EA-3	FN AP1928		12/01/2017	MBS PAYMENT		56,152	56,152	59,819	56,470		(318)		(318)		56,152				1,344	08/01/2042
3138M5-LP-2	FN AP2133		12/01/2017	MBS PAYMENT		40,002	40,002	41,502	40,105		(103)		(103)		40,002				730	08/01/2042
3138MP-YV-1	FN AQ7923		12/01/2017	MBS PAYMENT		90,187	90,187	94,160	90,429		(243)		(243)		90,187				1,358	12/01/2042
3138W6-SU-1	FN AR8630		12/01/2017	MBS PAYMENT		55,751	55,751	56,814	55,841		(90)		(90)		55,751				976	04/01/2043
3138W9-HL-7	FN AS0234		12/01/2017	MBS PAYMENT		44,273	44,273	46,425	44,485		(212)		(212)		44,273				963	08/01/2043
3138WB-AR-6	FN AS1815		12/01/2017	MBS PAYMENT		43,674	43,674	45,482	43,800		(126)		(126)		43,674				899	02/01/2044
3138WB-GU-3	FN AS2010		12/01/2017	MBS PAYMENT		41,427	41,427	43,240	41,564		(136)		(136)		41,427				783	03/01/2044
3138WB-UK-9	FN AS2385		12/01/2017	MBS PAYMENT		36,693	36,693	38,740	36,831		(138)		(138)		36,693				724	05/01/2044
3138WE-6G-9	FN AS5370		12/01/2017	MBS PAYMENT		33,947	33,947	35,348	34,043		(96)		(96)		33,947				739	07/01/2045
3138WE-EV-7	FN AS4647		12/01/2017	MBS PAYMENT		20,459	20,459	21,128			(23)		(23)		20,459				263	03/01/2045
3138WE-KB-4	FN AS4789		12/01/2017	MBS PAYMENT		27,919	27,919	29,040	27,996		(77)		(77)		27,919				499	04/01/2045
3138WE-ZJ-1	FN AS5244		12/01/2017	MBS PAYMENT		36,261	36,261	37,706	36,359		(98)		(98)		36,261				739	06/01/2045
3138WF-B6-2	FN AS5460		12/01/2017	MBS PAYMENT		24,326	24,326	25,486	24,396		(69)		(69)		24,326				524	07/01/2045
3138WF-GE-0	FN AS5596		12/01/2017	MBS PAYMENT		44,217	44,217	46,227	44,393		(177)		(177)		44,217				923	08/01/2045
3138WJ-3C-0	FN AS8894		12/01/2017	MBS PAYMENT		27,730	27,730	28,247			(37)		(37)		27,730				351	03/01/2032
3138WJ-PC-6	FN AS8518		12/01/2017	MBS PAYMENT		13,489	13,489	13,421			2		2		13,489				197	12/01/2046
3138WJ-QE-1	FN AS8552		12/01/2017	MBS PAYMENT		11,620	11,620	11,887			(7)		(7)		11,620				78	12/01/2036
3138X4-V9-8	FN AU5139		12/01/2017	MBS PAYMENT		33,398	33,398	34,808	33,479		(81)		(81)		33,398				654	08/01/2043
3138Y6-3S-1	FN AX5308		12/01/2017	MBS PAYMENT		29,422	29,422	30,865	29,522		(100)		(100)		29,422				405	01/01/2042
3138YW-KG-1	FN AZ4794		12/01/2017	MBS PAYMENT		30,265	30,265	31,726	30,405		(140)		(140)		30,265				455	10/01/2030
31390E-SX-1	FN 644134		12/01/2017	MBS PAYMENT		254	254	255	254						254				9	05/01/2032
31403A-XD-2	FN 743276		12/01/2017	MBS PAYMENT		4,991	4,991	5,125	5,014		(23)		(23)		4,991				150	10/01/2033
31403C-6L-0	FN 745275		12/01/2017	MBS PAYMENT		6,580	6,580	6,411	6,561		19		19		6,580				167	02/01/2036
31403C-6U-0	FN 745283		12/01/2017	MBS PAYMENT		15,224	15,224	14,706	15,172		53		53		15,224				450	01/01/2036
31404F-J4-6	FN 767183		12/01/2017	MBS PAYMENT		12,363	12,363	12,312	12,349		15		15		12,363				331	02/01/2019
31408J-DS-7	FN 852513		12/01/2017	MBS PAYMENT		3,823	3,823	3,785	3,820		3		3		3,823				51	01/01/2036
31409W-D9-9	FN 880428		12/01/2017	MBS PAYMENT		520	520	522	520						520				18	04/01/2036
3140E0-EJ-0	FN AZ7336		12/01/2017	MBS PAYMENT		11,437	11,437	11,645	11,451		(14)		(14)		11,437				234	11/01/2045
3140EV-JC-2	FN BC1158		12/01/2017	MBS PAYMENT		14,629	14,629	15,091			(15)		(15)		14,629				143	02/01/2046
3140FM-BD-7	FN BE1835		12/01/2017	MBS PAYMENT		19,753	19,753	20,030			(19)		(19)		19,753				330	11/01/2036
3140FM-DF-0	FN BE1901		12/01/2017	MBS PAYMENT		12,628	12,628	12,635	12,628		(1)		(1)		12,628				193	12/01/2046
3140GS-KW-1	FN BH3908		12/01/2017	MBS PAYMENT		8,942	8,942	9,467			(11)		(11)		8,942				73	08/01/2047
31410X-ZR-0	FN 900852		12/01/2017	MBS PAYMENT		8,439	8,439	8,482	8,442		(4)		(4)		8,439				310	01/01/2037
31416X-QU-7	FN AB2266		12/01/2017	MBS PAYMENT		29,171	29,171	30,374	29,261		(90)		(90)		29,171				586	02/01/2041
31417D-TR-4	FN AB6859		12/01/2017	MBS PAYMENT		37,835	37,835	39,325	37,943		(108)		(108)		37,835				779	11/01/2042
31417E-CG-4	FN AB7270		12/01/2017	MBS PAYMENT		40,375	40,375	42,204	40,475		(100)		(100)		40,375				671	12/01/2042
31417E-H2-0	FN AB7448		12/01/2017	MBS PAYMENT		155,038	155,038	160,768	155,551		(512)		(512)		155,038				2,092	01/01/2028
31417E-ZK-0	FN AB7945		12/01/2017	MBS PAYMENT		39,980	39,980	41,280	40,028		(48)		(48)		39,980				559	02/01/2043

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
31417G-5A-0	FN AB9840		12/01/2017	MBS PAYMENT		25,061	25,061	26,306	25,158		(97)		(97)		25,061				428	07/01/2043
31418C-EE-0	FN MA2832		12/01/2017	MBS PAYMENT		15,525	15,525	15,552	15,528		(3)		(3)		15,525				290	12/01/2036
31418C-ND-2	FN MA3087		12/01/2017	MBS PAYMENT		4,195	4,195	4,306			(1)		(1)		4,195				17	08/01/2047
31419F-FW-1	FN AE4680		12/01/2017	MBS PAYMENT		25,322	25,322	26,259	25,385		(64)		(64)		25,322				439	11/01/2040
452252-KQ-1	ILLINOIS ST TOLL HIGHWAY AUTH		06/09/2017	PIPER JAFFREY & CO		255,407	225,000	247,523	244,783		(903)		(903)		243,880		11,527	11,527	10,719	01/01/2036
478754-Z7-2	JOHNSON CNTY KS WTR DIST #1 WT		12/01/2017	CALLED BY ISSUER at 100.000		200,000	200,000	218,818	201,944		(1,944)		(1,944)		200,000				10,000	12/01/2019
65820Q-CT-8	NORTH CAROLINA ST INFRASTRUCTU		03/01/2017	CALLED BY ISSUER at 100.000		210,000	210,000	224,383	210,000						210,000				54	06/01/2019
3199999. Subtotal - Bonds - U.S. Special Revenues						3,322,932	3,292,525	3,454,980	3,006,340		(11,138)		(11,138)		3,311,405		11,527	11,527	69,999	XXX
00206R-CW-0	AT&T INC		01/31/2017	BARCLAYS AMERICAN		125,078	125,000	124,591	124,765		20		20		124,785		292	292	1,203	01/15/2018
02529F-AA-2	ACAR 2016-4 A		12/12/2017	MBS PAYMENT		214,968	214,968	214,956	214,875		93		93		214,968				1,688	06/12/2020
03040W-AB-1	AMERICAN WATER CAP CORP		10/15/2017	MATURITY		450,000	450,000	487,422	454,524		(4,524)		(4,524)		450,000				27,383	10/15/2017
03065D-AB-3	AMCAR 2016-3 A2A		12/08/2017	MBS PAYMENT		150,531	150,531	150,521	150,491		39		39		150,531				1,233	11/08/2019
031162-AV-2	AMGEN INC		06/01/2017	MATURITY		375,000	375,000	415,594	377,693		(2,693)		(2,693)		375,000				10,969	06/01/2017
037833-AY-6	APPLE INC		07/06/2017	WELLS FARGO SECURITIES LLC		495,875	500,000	499,905	499,929		7		7		499,936		(4,061)	(4,061)	9,914	02/09/2022
06050T-LY-6	BANK OF AMERICA NA		04/19/2017	WELLS FARGO SECURITIES LLC		450,414	450,000	449,384	449,742		65		65		449,807		607	607	4,290	03/26/2018
06406H-CU-1	BANK OF NEW YORK MELLON		01/31/2017	KEYBANC CAPITAL MARKETS		161,142	160,000	159,690	159,849		6		6		159,855		1,288	1,288	763	05/15/2019
06742L-AG-8	DROCK 2014-5 A		11/15/2017	MBS PAYMENT		365,000	365,000	364,932	364,981		19		19		365,000				4,952	09/15/2020
093662-AF-1	BLOCK FINANCIAL LLC		01/03/2017	MORGAN STANLEY		409,308	400,000	398,696	398,998		3		3		399,002		10,306	10,306	4,354	10/01/2020
161571-GP-3	CHAIT 2014-A6 A6		07/15/2017	MBS PAYMENT		280,000	280,000	279,962	279,993		7		7		280,000				2,058	07/15/2019
166764-AA-8	CHEVRON CORP		02/28/2017	BARCLAYS AMERICAN		349,556	350,000	350,000	350,000						350,000		(445)	(445)	945	12/05/2017
22160K-AC-9	COSTCO WHOLESALE CORP		03/15/2017	MATURITY		300,000	300,000	299,523	299,988		12		12		300,000				8,250	03/15/2017
22160K-AE-5	COSTCO WHOLESALE CORP		04/26/2017	KEYBANC CAPITAL MARKETS		699,412	700,000	699,860	699,973		9		9		699,982		(570)	(570)	2,888	12/15/2017
22546Q-AN-7	CREDIT SUISSE NEW YORK		07/24/2017	CREDIT SUISSE		252,113	250,000	249,485	249,745		59		59		249,804		2,309	2,309	3,817	05/28/2019
23317H-AC-6	DDR CORP		06/05/2017	JANNEY MONTGOMERY SCOTT		508,580	500,000	496,635	498,007		202		202		498,209		10,371	10,371	15,701	01/15/2021
278865-AL-4	ECOLAB INC		12/29/2017	CALLED BY ISSUER at 106.835		98,288	92,000	98,128	95,305		2,983		2,983		98,288				4,045	12/08/2021
36252A-AA-4	GSMS 2015-GS1 A1		12/01/2017	MBS PAYMENT		41,518	41,518	41,517	41,518						41,518				449	11/13/2048
369550-AV-0	GENERAL DYNAMICS CORP		11/15/2017	VARIOUS		999,597	1,000,000	993,760	998,892		951		951		999,842		(245)	(245)	8,763	11/15/2017
43814J-AC-8	HAROT 2014-4 A3		12/15/2017	MBS PAYMENT		143,284	143,284	143,258	143,259		25		25		143,284				716	09/17/2018
44890W-AC-4	HART 2015-A A3		12/15/2017	MBS PAYMENT		121,317	121,317	121,299	121,278		39		39		121,317				652	04/15/2019
46643G-AA-8	JPMBB 2014-C24 A1		12/01/2017	MBS PAYMENT		46,104	46,104	46,104	46,104						46,104				492	11/18/2047
49446X-AA-4	KIMCO REALTY CORP		08/10/2017	TENDER OFFER		498,247	495,000	511,721	497,429		(1,769)		(1,769)		495,660		2,587	2,587	21,817	02/01/2018
74005P-BC-7	PRAXAIR INC		02/28/2017	LOOP CAPITAL MARKETS, LLC		224,764	225,000	224,912	224,985		3		3		224,988		(224)	(224)	761	11/07/2017
740189-AK-1	PRECISION CASTPARTS CORP		02/28/2017	J.P. MORGAN		199,880	200,000	200,214	200,045		(7)		(7)		200,038		(158)	(158)	1,583	01/15/2018
74340X-AX-9	PROLOGIS LP		10/18/2017	CALLED BY ISSUER at 100.000		150,000	150,000	148,961	149,832		168		168		150,000				7,550	01/15/2018
78410T-AA-4	SCFET 2017-1A A		12/20/2017	MBS PAYMENT		55,146	55,146	55,134			108		108		55,146				686	01/20/2023
842400-GF-4	SOUTHERN CAL EDISON		08/01/2017	SINK		34,286	34,286	34,286	34,286						34,286				474	02/01/2022
875484-AF-4	TANGER PROPERTIES L.P.		08/02/2017	CALLED BY ISSUER at 111.381		306,298	275,000	273,103	274,215		32,082		32,082		306,298				11,276	06/01/2020
88166H-AD-9	TEVA PHARMA FIN IV LLC		08/09/2017	BANK AMERICA		97,927	100,000	99,955	99,978		4		4		99,982		(2,055)	(2,055)	2,038	03/18/2020
89233P-7E-0	TOYOTA MOTOR CREDIT CORP		01/05/2017	J.P. MORGAN		499,975	500,000	499,205	499,832		4		4		499,836		139	139	3,418	01/10/2018
822582-AC-6	SHELL INTERNATIONAL FIN	D	03/22/2017	MATURITY		500,000	500,000	498,345	499,953		47		47		500,000				13,000	03/22/2017
88167A-AD-3	TEVA PHARMACEUTICALS NE	D	08/09/2017	BANK AMERICA		308,168	325,000	323,915	323,977		89		89		324,066		(15,898)	(15,898)	9,681	07/21/2023
961214-CK-7	WESTPAC BANKING CORP	D	12/01/2017	MATURITY		400,000	400,000	399,976	399,993		7		7		400,000				6,000	12/01/2017
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,311,776	10,274,154	10,354,949	10,224,434		28,058		28,058		10,307,532		4,243	4,243	193,809	XXX
8399997. Total - Bonds - Part 4						15,785,402	15,633,897	16,100,905	15,418,294		(943)		(943)		15,788,594		(3,193)	(3,193)	361,487	XXX
8399998. Total - Bonds - Part 5																				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	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
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
8399999. Total - Bonds						15,785,402	15,633,897	16,100,905	15,418,294		(943)		(943)		15,788,594		(3,193)	(3,193)	361,487	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks							XXX													XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX
9999999 - Totals						15,785,402	XXX	16,100,905	15,418,294		(943)		(943)		15,788,594		(3,193)	(3,193)	361,487	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9999999 - Totals																				

NONE

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/ Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 11 Number of Shares	 12 % of Outstanding
NONE											
1999999 - Totals										XXX	XXX

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

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	 6 % of Outstanding
NONE					
0399999 - Total				XXX	XXX

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	For-eign	Date Acquired	Name of Vendor	Maturity Date	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	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
9199999 - Totals											XXX				XXX	XXX	XXX		

NONE

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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
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 Expiratio	N... Contr...	N...onal A...	Strike ...rice ...dex ...ceiv... (Paid	Cumulative Pr... Yea...) ...tial ...st ...um (R...d)	...ar Initial ...emium ...eceived)	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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1449999 - Totals														XXX							XXX	XXX

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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 Expira-tion	Termina-tion 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	Considera-tion 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 (Amortiza-tion)/ 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)
1449999 - Totals																	XXX							XXX

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
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 Expira-tion	Exchange	Trade Date	Transac-tion 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
1449999 - Totals																				XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira-tion	9 Exchange	10 Trade Date	11 Transaction Price	12 Termina-tion Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin: 16 Gain (Loss) Recognized in Current Year	Change in Variation Margin: 17 Gain (Loss) Used to Adjust Basis of Hedged Item	Change in Variation Margin: 18 Deferred	19 Hedge Effective-ness at Inception and at Termination (b)	20 Value of One (1) Point
1449999 - Totals																		XXX	XXX

NONE

NONE

(a) Code	Description of Hedged Risk(s)

(b) Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX								
NONE											
0999999 - Gross Totals											
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64											

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999 - Total							XXX	XXX

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0299999 - Total						XXX	XXX	XXX

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 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
	NONE					
9999999 - Totals						XXX

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

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
NONE						
9999999 - Totals						XXX

General Interrogatories:
1. Total activity for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK OF NEW YORK	NEW YORK, NY		0.010	452		434,768	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	452		434,768	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	452		434,768	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	452		434,768	XXX

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

1. January	1,538,902	4. April	42,395	7. July	1,069,038	10. October	1,581,067
2. February	96,979	5. May	315,383	8. August	685,782	11. November	702,059
3. March	25,647	6. June	113,486	9. September	223,654	12. December	434,768

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
0599999. Total - U.S. Government Bonds								
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								
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								
94975H-29-6	WF TREAS PL MMKT-INST		12/28/2017	1.140	XXX	100,000		
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						100,000		
8899999 - Total Cash Equivalents						100,000		

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	DE RSD for WC by INS CODE Title 18, Ch 5, Sec 513			108,790	139,158
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	ST	GA RSD by Rules & Reg Ch 120-2-18.01			100,000	100,000
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	B	MA RSD by GEN LAWS Ch 175, Sec 61 & 62			156,122	169,287
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	NH RSD by RSA 402:2			507,170	494,844
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC	B	NC RSD by GEN STAT 58-5-5 & 58-5-10			332,831	333,260
35. North Dakota ND						
36. Ohio OH	B	Pledged with the state of Ohio for the benefit of all policyholders	1,709,931	1,893,546		
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	VA RSD by INS Code Sec 1314 & 1315			223,775	242,645
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	1,709,931	1,893,546	1,428,688	1,479,194
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

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