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ANNUAL STATEMENT

For the Year Ended December 31, 2017

of the Condition and Affairs of the

HOME AND FARM INSURANCE COMPANY

NAIC Group Code.....46, 46 (Current Period) (Prior Period) | NAIC Company Code..... 17639 | Employer's ID Number..... 35-1630739

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

Incorporated/Organized..... January 29, 1985 | Commenced Business..... March 5, 1985

Statutory Home Office	One Heritage Place….. Piqua ..... OH ..... US ..... 45356 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	One Heritage Place….. Piqua ..... OH ..... US..... 45356 *(Street and Number) (City or Town, State, Country and Zip Code)*	937-778-5000 *(Area Code) (Telephone Number)*
Mail Address	One Heritage Place….. Piqua ..... OH ..... US ..... 45356 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	One Heritage Place….. Piqua ..... OH ..... US ..... 45356 *(Street and Number) (City or Town, State, Country and Zip Code)*	937-778-5000 *(Area Code) (Telephone Number)*
Internet Web Site Address	N/A	
Statutory Statement Contact	Robert E. Bornhorst *(Name)*	937-778-5000 *(Area Code) (Telephone Number) (Extension)*
	rob.bornhorst@buckeye-ins.com *(E-Mail Address)*	937-778-5019 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. John M. Brooks	President	2. Lisa Lyn Wesner	Secretary
3. Robert E. Bornhorst	Treasurer	4.	

OTHER

Robert E. Bornhorst — Vice President

DIRECTORS OR TRUSTEES

Donald E. Benschneider, Richard J. Seitz, J. MacAlpine Smith, William L. Sweet Jr., Ralph F. Thiele

State of........ Ohio
County of..... Miami

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

(Signature)	(Signature)	(Signature)
John M. Brooks	Lisa Lyn Wesner	Robert E. Bornhorst
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ________ day of ______________ 2018

a. Is this an original filing? Yes [X] No [ ]
b. If no
1. State the amendment number
2. Date filed
3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	1,338,673	20.4	1,338,673		1,338,673	19.6
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies	305,283	4.6	305,283		305,283	4.5
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	216,277	3.3	216,277		216,277	3.2
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	152,414	2.3	152,414		152,414	2.2
1.43 Revenue and assessment obligations	255,677	3.9	255,677		255,677	3.7
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	1,094	0.0	1,094		1,094	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	392,769	6.0	392,769		392,769	5.7
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	417,091	6.3	417,091		417,091	6.1
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	57,098	0.9	57,098		57,098	0.8
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	2,994,505	45.5	2,994,505		2,994,505	43.8
2.2 Unaffiliated non-U.S. securities (including Canada)	375,672	5.7	375,672		375,672	5.5
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.........0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	69,398	1.1	331,840		331,840	4.9
11. Other invested assets		0.0	0		0	0.0
12. Total invested assets	6,575,951	100.0	6,838,393	0	6,838,393	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year		6,680,392
2. Cost of bonds and stocks acquired, Part 3, Column 7		1,544,072
3. Accrual of discount		2,357
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12		
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13		
4.4 Part 4, Column 11	9,608	9,608
5. Total gain (loss) on disposals, Part 4, Column 19		(4,261)
6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		1,689,210
7. Deduct amortization of premium		35,480
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15		
8.2 Part 2, Section 1, Column 19		
8.3 Part 2, Section 2, Column 16		
8.4 Part 4, Column 15		0
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14		
9.2 Part 2, Section 1, Column 17		
9.3 Part 2, Section 2, Column 14		
9.4 Part 4, Column 13		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		6,507,478
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		6,507,478

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	1,529,896	1,509,127	1,538,585	1,528,275
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	1,529,896	1,509,127	1,538,585	1,528,275
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	216,278	217,388	225,000	200,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	152,414	150,747	164,334	145,000
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	1,180,692	1,178,882	1,194,199	1,153,234
Industrial and Miscellaneous, SVO Identified	8. United States	3,051,603	3,051,542	3,076,658	3,010,152
Funds and Hybrid Securities (Unaffiliated)	9. Canada	276,569	274,983	276,933	275,000
	10. Other Countries	99,103	96,783	98,985	100,000
	11. Totals	3,427,275	3,423,308	3,452,576	3,385,152
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	6,506,555	6,479,452	6,574,694	6,411,661
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	6,506,555	6,479,452	6,574,694	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	131,882	1,050,197	346,638	1,179		XXX	1,529,896	23.5	920,320	13.9	1,529,896	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	131,882	1,050,197	346,638	1,179	0	XXX	1,529,896	23.5	920,320	13.9	1,529,896	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1		158,960	57,317			XXX	216,277	3.3	220,011	3.3	216,277	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	158,960	57,317	0	0	XXX	216,277	3.3	220,011	3.3	216,277	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1		152,414				XXX	152,414	2.3	355,720	5.4	152,414	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	152,414	0	0	0	XXX	152,414	2.3	355,720	5.4	152,414	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	109,697	773,968	234,429	55,048	7,550	XXX	1,180,692	18.1	1,715,297	25.9	1,180,692	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	109,697	773,968	234,429	55,048	7,550	XXX	1,180,692	18.1	1,715,297	25.9	1,180,692	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	241,154	1,556,588	789,035	184		XXX	2,586,961	39.8	2,547,452	38.5	2,586,961	
6.2 NAIC 2	125,496	566,308	148,510			XXX	840,314	12.9	855,165	12.9	840,314	
6.3 NAIC 3						XXX	0	0.0		0.0		
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	366,650	2,122,896	937,545	184	0	XXX	3,427,275	52.7	3,402,617	51.4	3,427,275	0
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. **Total Bonds Current Year**												
10.1 NAIC 1	(d)482,733	3,692,127	1,427,419	56,411	7,550	0	5,666,240	87.1	XXX	XXX	5,666,240	0
10.2 NAIC 2	(d)125,496	566,308	148,510	0	0	0	840,314	12.9	XXX	XXX	840,314	0
10.3 NAIC 3	(d)0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	(d)0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	(d)0	0	0	0	0	0	(c)0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d)0	0	0	0	0	0	(c)0	0.0	XXX	XXX	0	0
10.7 Totals	608,229	4,258,435	1,575,929	56,411	7,550	0	(b)6,506,554	100.0	XXX	XXX	6,506,554	0
10.8 Line 10.7 as a % of Col. 7	9.3	65.4	24.2	0.9	0.1	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. **Total Bonds Prior Year**												
11.1 NAIC 1	676,111	3,425,818	1,567,127	76,838	12,906		XXX	XXX	5,758,800	87.1	5,758,799	
11.2 NAIC 2	50,383	512,093	292,689				XXX	XXX	855,165	12.9	855,166	
11.3 NAIC 3							XXX	XXX	0	0.0		
11.4 NAIC 4							XXX	XXX	0	0.0		
11.5 NAIC 5							XXX	XXX	(c)0	0.0		
11.6 NAIC 6							XXX	XXX	(c)0	0.0		
11.7 Totals	726,494	3,937,911	1,859,816	76,838	12,906	0	XXX	XXX	(b)6,613,965	100.0	6,613,965	0
11.8 Line 11.7 as a % of Col. 9	11.0	59.5	28.1	1.2	0.2	0.0	XXX	XXX	100.0	XXX	100.0	0.0
12. **Total Publicly Traded Bonds**												
12.1 NAIC 1	482,733	3,692,128	1,427,418	56,411	7,550		5,666,240	87.1	5,758,799	87.1	5,666,240	XXX
12.2 NAIC 2	125,496	566,308	148,510				840,314	12.9	855,166	12.9	840,314	XXX
12.3 NAIC 3							0	0.0	0	0.0	0	XXX
12.4 NAIC 4							0	0.0	0	0.0	0	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	608,229	4,258,436	1,575,928	56,411	7,550	0	6,506,554	100.0	6,613,965	100.0	6,506,554	XXX
12.8 Line 12.7 as a % of Col. 7	9.3	65.4	24.2	0.9	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	9.3	65.4	24.2	0.9	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. **Total Privately Placed Bonds**												
13.1 NAIC 1							0	0.0	0	0.0	XXX	0
13.2 NAIC 2							0	0.0	0	0.0	XXX	0
13.3 NAIC 3							0	0.0	0	0.0	XXX	0
13.4 NAIC 4							0	0.0	0	0.0	XXX	0
13.5 NAIC 5							0	0.0	0	0.0	XXX	0
13.6 NAIC 6							0	0.0	0	0.0	XXX	0
13.7 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.8 Line 13.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes $..........0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $..........0 current year, $..........0 prior year of bonds with Z designations and $..........0 current year, $..........0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
(c) Includes $..........0 current year, $..........0 prior year of bonds with 5* designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.1 Issuer Obligations	124,970	873,296	340,406			XXX	1,338,672	20.6	703,612	10.6	1,338,673	
1.2 Residential Mortgage-Backed Securities	6,912	14,807	6,232	1,179		XXX	29,130	0.4	37,717	0.6	29,130	
1.3 Commercial Mortgage-Backed Securities		162,093				XXX	162,093	2.5	178,991	2.7	162,093	
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	131,882	1,050,196	346,638	1,179	0	XXX	1,529,895	23.5	920,320	13.9	1,529,896	0
2. **All Other Governments**												
2.1 Issuer Obligations						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations		158,960	57,317			XXX	216,277	3.3	220,011	3.3	216,277	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	0	158,960	57,317	0	0	XXX	216,277	3.3	220,011	3.3	216,277	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations		152,414				XXX	152,414	2.3	355,720	5.4	152,414	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	0	152,414	0	0	0	XXX	152,414	2.3	355,720	5.4	152,414	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	5,000	453,704	102,256			XXX	560,960	8.6	818,536	12.4	560,961	
5.2 Residential Mortgage-Backed Securities	99,564	320,264	132,172	55,048	7,550	XXX	614,598	9.4	838,441	12.7	614,598	
5.3 Commercial Mortgage-Backed Securities	5,133					XXX	5,133	0.1	58,321	0.9	5,133	
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.5 Totals	109,697	773,968	234,428	55,048	7,550	XXX	1,180,691	18.1	1,715,298	25.9	1,180,692	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	325,871	1,939,778	935,499			XXX	3,201,148	49.2	2,983,842	45.1	3,201,149	
6.2 Residential Mortgage-Backed Securities	1,733	4,565	2,045	184		XXX	8,527	0.1	9,631	0.1	8,527	
6.3 Commercial Mortgage-Backed Securities		48,571				XXX	48,571	0.7	82,415	1.2	48,571	
6.4 Other Loan-Backed and Structured Securities	39,045	129,983				XXX	169,028	2.6	326,728	4.9	169,028	
6.5 Totals	366,649	2,122,897	937,544	184	0	XXX	3,427,274	52.7	3,402,616	51.4	3,427,275	0
7. **Hybrid Securities**												
7.1 Issuer Obligations						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Total Bonds Current Year**												
10.1 Issuer Obligations	455,841	3,578,152	1,435,478	0	0	XXX	5,469,471	84.1	XXX	XXX	5,469,474	0
10.2 Residential Mortgage-Backed Securities	108,209	339,636	140,449	56,411	7,550	XXX	652,255	10.0	XXX	XXX	652,255	0
10.3 Commercial Mortgage-Backed Securities	5,133	210,664	0	0	0	XXX	215,797	3.3	XXX	XXX	215,797	0
10.4 Other Loan-Backed and Structured Securities	39,045	129,983	0	0	0	XXX	169,028	2.6	XXX	XXX	169,028	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	608,228	4,258,435	1,575,927	56,411	7,550	0	6,506,551	100.0	XXX	XXX	6,506,554	0
10.7 Line 10.6 as a % of Col. 7	9.3	65.4	24.2	0.9	0.1	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	433,929	3,115,388	1,532,404			XXX	XXX	XXX	5,081,721	76.8	5,081,719	
11.2 Residential Mortgage-Backed Securities	157,817	435,873	202,355	76,838	12,906	XXX	XXX	XXX	885,789	13.4	885,789	
11.3 Commercial Mortgage-Backed Securities	34,764	159,905	125,058			XXX	XXX	XXX	319,727	4.8	319,728	
11.4 Other Loan-Backed and Structured Securities	99,983	226,745				XXX	XXX	XXX	326,728	4.9	326,728	
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
11.6 Totals	726,493	3,937,911	1,859,817	76,838	12,906	0	XXX	XXX	6,613,965	100.0	6,613,964	0
11.7 Line 11.6 as a % of Col. 9	11.0	59.5	28.1	1.2	0.2	0.0	XXX	XXX	100.0	XXX	100.0	0.0
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	455,841	3,578,153	1,435,479			XXX	5,469,473	84.1	5,081,719	76.8	5,469,473	XXX
12.2 Residential Mortgage-Backed Securities	108,210	339,636	140,449	56,411	7,550	XXX	652,256	10.0	885,789	13.4	652,256	XXX
12.3 Commercial Mortgage-Backed Securities	5,133	210,664				XXX	215,797	3.3	319,728	4.8	215,797	XXX
12.4 Other Loan-Backed and Structured Securities	39,045	129,983				XXX	169,028	2.6	326,728	4.9	169,028	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals	608,229	4,258,436	1,575,928	56,411	7,550	0	6,506,554	100.0	6,613,964	100.0	6,506,554	XXX
12.7 Line 12.6 as a % of Col. 7	9.3	65.4	24.2	0.9	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	9.3	65.4	24.2	0.9	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations						XXX	0	0.0	0	0.0	XXX	0
13.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
13.6 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Line 13.6 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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	27,163			27,163	
2. Cost of short-term investments acquired	1,042,812			1,042,812	
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	1,069,975			1,069,975	
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
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	0			
2. Cost of cash equivalents acquired	418,915		418,915	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	349,517		349,517	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	69,398	0	69,398	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	69,398	0	69,398	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 2A 7	US TREASURY N/B				1	98,945	93.038	93,038	100,000	99,076		99			1.500	1.610	FA	567	1,500	09/02/2016	08/15/2026
912828 2B 5	US TREASURY N/B				1	99,840	98.234	98,234	100,000	99,913		53			0.750	0.800	FA	283	750	08/10/2016	08/15/2019
912828 2C 3	US TREASURY N/B				1	124,912	99.395	124,244	125,000	124,970		45			0.750	0.780	FA	319	938	09/20/2016	08/31/2018
912828 2G 4	US TREASURY N/B				1	99,543	98.332	98,332	100,000	99,729		157			0.875	1.030	MS	261	875	10/27/2016	09/15/2019
912828 3J 7	US TREASURY N/B				1	98,863	98.689	98,689	100,000	98,871		8			2.125	2.300	MN	187		12/13/2017	11/30/2024
912828 KD 1	US TREASURY N/B	SD			1	105,129	101.006	101,006	100,000	101,265		(1,109)			2.750	1.600	FA	1,039	2,750	06/10/2014	02/15/2019
912828 S7 6	US TREASURY N/B				1	122,163	96.722	120,903	125,000	122,461		298			1.125	1.710	JJ	588	703	07/24/2017	07/31/2021
912828 SD 3	US TREASURY N/B				1	74,731	99.373	74,530	75,000	74,918		75			1.250	1.350	JJ	392	938	06/17/2015	01/31/2019
912828 VP 2	US TREASURY N/B				1	76,242	100.169	75,127	75,000	75,653		(246)			2.000	1.650	JJ	628	1,500	07/24/2015	07/31/2020
912828 W2 2	US TREASURY N/B				1	198,820	98.903	197,806	200,000	199,145		325			1.375	1.580	FA	1,039	1,375	03/06/2017	02/15/2020
912828 W6 3	US TREASURY N/B				1	100,285	99.395	99,395	100,000	100,212		(73)			1.625	1.520	MS	485	813	03/23/2017	03/15/2020
912828 X8 8	US TREASURY N/B				1	142,592	99.726	139,616	140,000	142,459		(133)			2.375	2.160	MN	432	1,663	06/02/2017	05/15/2027
0199999. U.S. Government - Issuer Obligations						1,342,065	XXX	1,320,920	1,340,000	1,338,672	0	(501)	0	0	XXX	XXX	XXX	6,220	13,805	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36290S CK 5	GNMA #615774			4	1	1,068	102.828	1,126	1,095	1,094		3			4.000	4.240	MON	4	44	09/29/2003	09/15/2018
38378T AL 4	GNMA 2013-71 LA			4	1	28,126	99.511	27,257	27,390	28,035		(143)			3.000	2.270	MON	68	822	07/20/2015	10/20/2042
0299999. U.S. Government - Residential Mortgage-Backed Securities						29,194	XXX	28,383	28,485	29,129	0	(140)	0	0	XXX	XXX	XXX	72	866	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
38376G ZU 7	GNMA 2011-9 C			4,5	1	36,246	101.181	35,201	34,790	35,394		(629)			3.515	2.240	MON	102	1,228	06/23/2015	09/16/2041
38378B RW 1	GNMA 2012-44 AD			4	1	78,984	99.652	74,739	75,000	75,809		(683)			2.483	1.610	MON	155	1,862	10/16/2012	04/16/2041
38378B RX 9	GNMA 2012-44 B			4	1	52,094	99.770	49,885	50,000	50,890		(271)			2.954	2.380	MON	123	1,477	02/21/2013	08/16/2043
0399999. U.S. Government - Commercial Mortgage-Backed Securities						167,324	XXX	159,825	159,790	162,093	0	(1,583)	0	0	XXX	XXX	XXX	380	4,567	XXX	XXX
0599999. Total - U.S. Government						1,538,583	XXX	1,509,128	1,528,275	1,529,894	0	(2,224)	0	0	XXX	XXX	XXX	6,672	19,238	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
574192 5B 2	MARYLAND ST				1FE	55,395	106.045	53,023	50,000	53,194		(965)			4.200	2.100	MS	700	2,100	09/03/2015	03/01/2021
574193 MC 9	MARYLAND ST			2	1FE	60,212	115.701	57,851	50,000	57,317		(1,219)			5.000	2.200	FA	1,042	2,500	07/17/2015	08/01/2024
60412A DX 8	MINNESOTA ST				1FE	59,393	111.480	55,740	50,000	55,767		(1,549)			5.000	1.670	FA	1,042	2,500	08/05/2015	08/01/2021
917542 QW 5	UTAH ST				1FE	50,000	101.548	50,774	50,000	50,000					3.189	3.180	JJ	797	1,595	09/24/2010	07/01/2019
1199999. U.S. States, Territories & Possessions - Issuer Obligations						225,000	XXX	217,388	200,000	216,278	0	(3,733)	0	0	XXX	XXX	XXX	3,581	8,695	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						225,000	XXX	217,388	200,000	216,278	0	(3,733)	0	0	XXX	XXX	XXX	3,581	8,695	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
235218 J8 8	DALLAS TX				1FE	61,015	106.111	53,056	50,000	54,857		(1,265)			5.078	2.280	FA	959	2,539	11/19/2012	02/15/2022
442331 SN 5	HOUSTON TX				1FE	58,319	104.572	52,286	50,000	52,557		(1,145)			4.361	1.930	MS	727	2,181	10/01/2012	03/01/2020
76541V KG 1	RICHMOND VA				1FE	45,000	100.900	45,405	45,000	45,000					2.599	2.590	JJ	539	1,170	06/14/2012	07/15/2021
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						164,334	XXX	150,747	145,000	152,414	0	(2,410)	0	0	XXX	XXX	XXX	2,225	5,890	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						164,334	XXX	150,747	145,000	152,414	0	(2,410)	0	0	XXX	XXX	XXX	2,225	5,890	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
160429 TN 6	CHARLESTON SC WTRWKS & SWR			2	1FE	30,217	120.577	30,144	25,000	28,990		(515)			5.000	2.500	JJ	625	1,250	07/16/2015	01/01/2026
162393 EG 3	CHATTANOOGA TN ELEC				1FE	24,310	119.584	23,917	20,000	23,266		(448)			5.000	2.340	MS	333	1,000	07/23/2015	09/01/2024
3135G0 H5 5	FNMA				1	152,079	99.498	149,247	150,000	151,283		(416)			1.875	1.580	JD	23	2,813	01/22/2016	12/28/2020
3136G0 FJ 5	FNMA				1	154,000	99.468	153,182	154,000	154,000					2.000	2.000	AO	522	3,080	04/27/2012	10/30/2020
647310 X9 7	NEW MEXICO SEVERANCE TAX				1FE	97,106	99.677	94,693	95,000	96,055		(693)			2.000	1.250	JJ	950	1,942	06/14/2016	07/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64990E J9 9	NEW YORK DORM AUTH				1FE	50,002	100.719	50,360	50,000	50,001					3.070	3.060	FA	580	1,535	06/12/2015.	02/15/2023.
68607V XS 9	OREGON DEPT ADMIN SVCS				1FE	56,099	105.206	52,603	50,000	52,366		(686)			4.345	2.810	AO	543	2,173	03/05/2012.	04/01/2021.
927781 PU 2	VIRGINIA CLG BLDG AUTH				1FE	5,000	100.311	5,016	5,000	5,000					5.453	5.450	FA	114	273	04/01/2009.	02/01/2018.
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations						568,813	XXX	559,162	549,000	560,961	0	(2,758)	0	0	XXX	XXX	XXX	3,690	14,066	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3128KT D8 0	FHLMC A62827			4	1	3,256	110.766	3,578	3,230	3,241		(8)			6.500	6.400	MON	18	210	07/09/2007.	06/01/2037.
3128M5 GU 8	FHLMC G03511			4	1	995	112.165	1,109	989	992					6.000	5.920	MON	5	59	07/28/2008.	10/01/2037.
3128MB XH 5	FHLMC G13180			4	1	3,418	105.021	3,615	3,442	3,436		3			5.500	5.590	MON	16	189	06/10/2008.	06/01/2023.
3128MC FJ 9	FHLMC G13569			4	1	7,087	104.835	7,222	6,889	6,947		(27)			4.500	4.130	MON	26	310	05/01/2009.	04/01/2024.
3128MC GH 2	FHLMC G13600			4	1	4,582	104.893	4,691	4,472	4,506		(13)			4.500	4.180	MON	17	201	07/07/2009.	06/01/2024.
3128MJ V2 3	FHLMC G08632			4	1	66,769	102.848	65,498	63,685	66,575		(548)			3.500	2.700	MON	186	2,229	02/18/2016.	03/01/2045.
3128MJ XK 1	FHLMC G08681			4	1	77,684	102.845	76,615	74,495	77,355		(554)			3.500	2.820	MON	217	2,607	03/23/2016.	12/01/2045.
3128MM KX 0	FHLMC G18309			4	1	3,456	104.880	3,570	3,404	3,432		(12)			4.500	4.140	MON	13	153	05/28/2009.	05/01/2024.
3128PQ NX 5	FHLMC J11306			4	1	9,634	103.572	9,740	9,404	9,480		(30)			4.000	3.680	MON	31	376	12/09/2009.	12/01/2024.
3128PR JW 0	FHLMC J12077			4	1	4,534	104.889	4,566	4,353	4,416		(22)			4.500	3.930	MON	16	196	05/05/2010.	04/01/2025.
3128PS L9 6	FHLMC J13052			4	1	17,425	103.842	17,608	16,956	17,134		(65)			3.500	3.120	MON	49	593	11/22/2010.	09/01/2025.
3132L6 AK 7	FHLMC V80910			4	1	60,656	105.561	60,184	57,013	60,393		(562)			4.000	2.790	MON	190	2,281	07/21/2015.	12/01/2043.
3136A1 X8 3	FNMA 2011-115 KE			4	1	12,111	99.958	11,952	11,957	12,012		(18)			2.500	2.290	MON	25	299	10/28/2011.	10/25/2039.
3136AB LF 8	FNMA 2012-148 KB			4	1	51,449	97.214	49,307	50,720	51,127		(94)			2.000	1.760	MON	85	1,014	03/26/2013.	03/25/2042.
3136AG DN 9	FNMA 2013-97 EK			4	1	35,175	102.311	34,898	34,109	34,642		(158)			3.000	2.380	MON	85	1,023	10/07/2013.	11/25/2028.
3136AP EE 8	FNMA 2015-47 GA			4	1	35,514	99.986	34,569	34,574	35,310		(189)			3.000	2.380	MON	86	1,037	07/24/2015.	06/25/2044.
31371L AB 5	FNMA #254802			4	1	287	101.549	286	281	281		(1)			4.500	4.290	MON	1	13	05/20/2003.	07/01/2018.
31371L AP 4	FNMA #254814			4	1	324	102.916	331	322	322		(1)			4.000	3.830	MON	1	13	07/18/2005.	07/01/2018.
31371L BH 1	FNMA #254840			4	1	632	102.916	641	622	623		(1)			4.000	3.850	MON	2	25	07/01/2003.	08/01/2018.
31371L DY 2	FNMA #254919			4	1	451	102.916	472	458	458		1			4.000	4.150	MON	2	18	08/01/2003.	09/01/2018.
3137A6 TB 8	FHLMC 3812 LV			4	1	8,219	100.057	7,659	7,654	7,679		(189)			4.000	1.400	MON	26	306	01/03/2014.	04/15/2022.
3137BC QV 3	FHLMC 4382 BC			4	1	52,430	101.678	50,839	50,000	51,193		(461)			3.000	2.060	MON	125	1,500	02/05/2015.	07/15/2040.
3137BD CQ 7	FHLMC 4377 LC			4	1	29,045	101.210	28,368	28,029	28,789		(249)			3.000	2.080	MON	70	841	07/27/2015.	04/15/2039.
3138EG HR 8	FNMA #AL0239			4	1	37,927	105.575	39,979	37,868	37,903		(10)			4.000	3.980	MON	126	1,515	06/30/2011.	04/01/2041.
3138YR 6Y 9	FNMA #AZ0886			4	1	54,630	102.074	53,782	52,689	54,239		(333)			3.000	2.260	MON	132	1,581	07/29/2015.	07/01/2030.
31398K A5 9	FHLMC 3589 PA			4	1	1,100	102.627	1,096	1,068	1,077		(5)			4.500	4.040	MON	4	48	02/23/2010.	09/15/2039.
31402F B5 3	FNMA #727360			4	1	274	100.331	271	270	270		(1)			5.500	5.330	MON	1	15	09/01/2003.	08/01/2018.
31402H RC 7	FNMA #729583			4	1	414	101.549	421	415	415					4.500	4.500	MON	2	19	07/22/2003.	07/01/2018.
31410G 5Q 2	FNMA #889255			4	1	2,195	104.575	2,277	2,178	2,182		(2)			5.000	4.900	MON	9	109	03/24/2008.	03/01/2023.
31414F GG 0	FNMA #964699			4	1	2,832	106.951	2,950	2,758	2,779		(9)			6.000	5.640	MON	14	166	09/01/2008.	08/01/2023.
31416W 6G 2	FNMA #AB1770			4	1	10,027	102.128	10,681	10,459	10,286		69			3.000	3.570	MON	26	314	02/08/2011.	11/01/2025.
31417S BP 4	FNMA #AC5445			4	1	12,591	109.211	12,717	11,645	12,170		(144)			5.000	3.910	MON	49	582	08/05/2011.	11/01/2039.
31417Y TC 1	FNMA #MA0546			4	1	13,142	103.246	13,104	12,692	12,934		(97)			3.500	2.820	MON	37	444	08/30/2010.	10/01/2025.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						620,265	XXX	614,596	599,100	614,598	0	(3,730)	0	0	XXX	XXX	XXX	1,692	20,286	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
3136AG QM 7	FNMA 2013-M13 A			4	1	5,121	99.807	5,124	5,134	5,133		5			1.600	1.670	MON	7	84	10/11/2013.	05/25/2018.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						5,121	XXX	5,124	5,134	5,133	0	5	0	0	XXX	XXX	XXX	7	84	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						1,194,199	XXX	1,178,882	1,153,234	1,180,692	0	(6,483)	0	0	XXX	XXX	XXX	5,389	34,436	XXX	XXX

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
002824 BB 5	ABBOTT LABS			2	2FE	25,414	98.298	24,575	25,000	25,310		(40)			2.950	2.750	MS	217	738	04/22/2015.	03/15/2025.
0258M0 EG 0	AMERICAN EXPRESS CREDIT			2	1FE	101,109	100.363	100,364	100,000	100,986		(123)			2.700	2.440	MS	885	1,350	06/09/2017.	03/03/2022.
037833 BU 3	APPLE INC			2	1FE	100,959	101.182	101,182	100,000	100,750		(142)			2.850	2.680	FA	1,013	2,850	06/22/2016.	02/23/2023.
05531F AU 7	BB&T CORP			2	1FE	77,206	100.626	75,470	75,000	76,360		(546)			2.625	1.850	JD	11	1,969	06/07/2016.	06/29/2020.
06053F AA 7	BANK OF AMER CORP				1FE	78,300	106.232	79,674	75,000	78,106		(201)			4.100	3.270	JJ	1,341	1,025	08/04/2017.	07/24/2023.
12189T BA 1	BURLINGTON NORTH SANTA FE			1	1FE	25,524	100.790	25,198	25,000	25,014		(66)			5.750	5.470	MS	423	1,437	04/04/2008.	03/15/2018.
124857 AG 8	CBS CORP			2	2FE	51,971	101.602	50,801	50,000	51,450		(347)			3.375	2.590	MS	563	1,687	06/22/2016.	03/01/2022.
126650 CK 4	CVS HLTH CORP			2	2FE	52,383	101.933	50,967	50,000	51,803		(387)			3.500	2.610	JJ	783	1,750	06/22/2016.	07/20/2022.
14040H AY 1	CAPITAL ONE FINL				2FE	55,492	106.761	53,381	50,000	53,438		(915)			4.750	2.700	JJ	1,095	2,375	06/22/2016.	07/15/2021.
149123 BV 2	CATERPILLAR INC				1FE	109,971	104.784	104,784	100,000	106,998		(1,977)			3.900	1.770	MN	368	3,900	06/22/2016.	05/27/2021.
151020 AH 7	CELGENE CORP				2FE	78,728	101.582	76,187	75,000	77,936		(595)			3.250	2.350	FA	921	2,437	08/25/2016.	08/15/2022.
166764 AB 6	CHEVRON CORP			2	1FE	101,041	99.214	99,214	100,000	100,798		(160)			2.355	2.170	JD	170	2,355	06/16/2016.	12/05/2022.
17275R AR 3	CISCO SYS INC				1FE	50,407	100.134	50,067	50,000	50,137		(115)			2.125	1.880	MS	354	1,062	08/07/2015.	03/01/2019.
172967 GL 9	CITIGROUP INC				2FE	51,823	101.811	50,906	50,000	51,437		(255)			3.375	2.770	MS	563	1,688	06/16/2016.	03/01/2023.
20826F AD 8	CONOCOPHILLIPS			2	1FE	77,437	103.163	77,372	75,000	77,314		(123)			3.350	2.830	MN	321	1,256	08/04/2017.	11/15/2024.
30219G AH 1	EXPRESS SCRIPTS HLDG CO				2FE	75,167	99.800	74,850	75,000	75,109		(58)			2.250	2.140	JD	75	1,687	03/07/2017.	06/15/2019.
361448 AR 4	GATX CORP			1	2FE	75,674	100.040	75,030	75,000	75,407		(267)			2.500	2.040	MS	552	1,875	03/07/2017.	03/15/2019.
36962G 5J 9	GENERAL ELEC CAP CORP				1FE	50,074	107.263	53,632	50,000	50,032		(8)			4.650	4.630	AO	478	2,325	10/13/2011.	10/17/2021.
38141G RD 8	GOLDMAN SACHS GRP INC				1FE	52,174	103.004	51,502	50,000	51,706		(309)			3.625	2.890	JJ	801	1,813	06/16/2016.	01/22/2023.
437076 BM 3	HOME DEPOT INC			2	1FE	99,472	100.266	100,266	100,000	99,562		46			3.000	3.060	AO	750	3,000	02/03/2016.	04/01/2026.
446150 AH 7	HUNTINGTON BANCSHARES			2	2FE	50,606	100.303	50,152	50,000	50,108		(212)			2.600	2.160	FA	538	1,300	08/10/2015.	08/02/2018.
458140 AR 1	INTEL CORP				1FE	99,956	102.809	102,809	100,000	99,970		6			3.100	3.100	JJ	1,309	3,100	07/22/2015.	07/29/2022.
459200 HA 2	IBM CORP				1FE	106,449	101.643	101,643	100,000	104,796		(1,204)			2.900	1.600	MN	483	2,900	08/10/2016.	11/01/2021.
46625H LW 8	JPMORGAN CHASE & CO			2	1FE	49,914	100.873	50,436	50,000	49,956		17			2.750	2.780	JD	31	1,375	06/18/2015.	06/23/2020.
49326E ED 1	KEYCORP				2FE	56,716	107.683	53,842	50,000	53,589		(1,050)			5.100	2.760	MS	687	2,550	06/22/2016.	03/24/2021.
501044 CW 9	KROGER CO			2	2FE	50,097	100.089	50,045	50,000	50,031		(32)			2.300	2.230	JJ	530	1,150	07/16/2015.	01/15/2019.
571748 AW 2	MARSH & MCLENNAN COS INC			2	1FE	50,656	100.298	50,149	50,000	50,257		(156)			2.350	2.020	MS	362	1,175	08/17/2015.	09/10/2019.
61746B ED 4	MORGAN STANLEY				1FE	74,543	99.510	74,632	75,000	74,622		79			2.625	2.760	MN	241	1,969	02/23/2017.	11/17/2021.
63946B AH 3	NBCUNIVERSAL MEDIA LLC				1FE	104,040	100.986	100,986	100,000	103,299		(613)			2.875	2.180	JJ	1,326	2,875	10/11/2016.	01/15/2023.
68389X AQ 8	ORACLE CORP				1FE	50,702	100.383	50,191	50,000	50,215		(203)			2.375	1.950	JJ	548	1,188	07/21/2015.	01/15/2019.
74456Q BG 0	PUBLIC SVC ELEC & GAS			2	1FE	49,636	99.496	49,748	50,000	49,860		96			1.800	2.000	JD	75	900	08/17/2015.	06/01/2019.
760759 AL 4	REPUBLIC SVCS INC				2FE	53,100	100.593	50,297	50,000	50,349		(928)			3.800	1.900	MN	243	1,900	07/30/2015.	05/15/2018.
78355H JX 8	RYDER SYS INC			2	2FE	50,447	99.932	49,966	50,000	50,287		(160)			2.450	2.080	MS	408	1,225	01/31/2017.	09/03/2019.
808513 AJ 4	SCHWAB (CHARLES) CORP			2	1FE	100,912	100.129	100,129	100,000	100,293		(599)			2.200	1.580	JJ	953	2,200	12/14/2016.	07/25/2018.
844741 BC 1	SOUTHWEST AIRLINES CO			2	2FE	71,505	97.253	72,940	75,000	71,762		257			3.000	3.570	MN	288	2,319	02/27/2017.	11/15/2026.
863667 AF 8	STRYKER CORP			2	1FE	79,787	102.845	77,134	75,000	78,993		(598)			3.375	2.430	MN	323	2,531	08/25/2016.	05/15/2024.
887317 AF 2	TIME WARNER INC			1	2FE	54,770	105.070	52,535	50,000	52,296		(997)			4.875	2.710	MS	718	2,438	06/16/2015.	03/15/2020.
89233P 5F 9	TOYOTA MTR CREDIT CORP			1	1FE	108,335	103.400	103,400	100,000	105,979		(1,550)			3.400	1.720	MS	1,001	3,400	06/16/2016.	09/15/2021.
907818 EH 7	UNION PACIFIC CORP			2	1FE	49,529	98.748	49,374	50,000	49,606		42			2.750	2.850	MS	458	1,375	02/25/2016.	03/01/2026.
91159H HC 7	US BANCORP			2	1FE	24,983	101.986	25,496	25,000	24,992		2			3.000	3.000	MS	221	750	02/28/2012.	03/15/2022.
91159H HH 6	US BANCORP			2	1FE	50,572	100.198	50,099	50,000	50,200		(159)			2.200	1.870	AO	202	1,100	08/14/2015.	04/25/2019.

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
949746 RW 3	WELLS FARGO & CO				1FE	74,252	98.198	73,648	75,000	74,362		66			3.000	3.110	AO	431	2,250	04/25/2016.	04/22/2026.
064159 HM 1	BANK OF NOVA SCOTIA				1FE	100,955	99.871	99,871	100,000	100,886		(69)			2.450	2.160	MS	674		09/25/2017.	03/22/2021.
78012K KU 0	ROYAL BK OF CANADA				1FE	100,784	100.175	100,175	100,000	100,615		(169)			2.500	2.290	JJ	1,125	1,250	02/09/2017.	01/19/2021.
89114Q B6 4	TORONTO-DOMINION BK				1FE	75,194	99.916	74,937	75,000	75,068		(119)			1.750	1.580	JJ	576	1,312	12/06/2016.	07/23/2018.
822582 BX 9	SHELL INTL FIN		C		1FE	98,985	96.783	96,783	100,000	99,103		91			2.500	2.610	MS	757	2,500	09/07/2016.	09/12/2026.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						3,227,751	XXX	3,186,839	3,150,000	3,201,147	0	(14,750)	0	0	XXX	XXX	XXX	26,192	85,611	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
23242M AD 3	CWL 2006-S3 A4			4,5	1FM	8,285	111.285	17,924	16,106	8,527		(742)			7.018	36.010	MON	91	1,084	12/31/2015.	01/25/2029.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						8,285	XXX	17,924	16,106	8,527	0	(742)	0	0	XXX	XXX	XXX	91	1,084	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
90270R BE 3	UBSBB 2012-C4 A5			4	1FM	47,531	100.296	50,148	50,000	48,571		267			2.850	3.490	MON	119	1,425	11/19/2013.	12/10/2045.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						47,531	XXX	50,148	50,000	48,571	0	267	0	0	XXX	XXX	XXX	119	1,425	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02582J HG 8	AMXCA 2017-4 A			4	1FE	99,984	99.458	99,459	100,000	99,989		5			1.640	1.640	MON	73	888	05/22/2017.	12/15/2021.
126802 DH 7	CABMT 2015-2 A1			4	1FE	29,988	99.839	29,952	30,000	29,994		2			2.250	2.250	MON	30	675	07/08/2015.	07/17/2023.
58772P AD 0	MBART 2015-1 A3			4	1FE	25,088	99.775	25,034	25,091	25,090		(9)			1.340	1.340	MON	14	336	07/15/2015.	12/16/2019.
98160V AD 3	WOLS 2015-A A3			4	1FE	13,953	99.982	13,953	13,955	13,955		(11)			1.540	1.540	MON	10	215	07/22/2015.	10/15/2018.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						169,013	XXX	168,398	169,046	169,028	0	(13)	0	0	XXX	XXX	XXX	127	2,114	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						3,452,580	XXX	3,423,309	3,385,152	3,427,273	0	(15,238)	0	0	XXX	XXX	XXX	26,529	90,234	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						5,527,963	XXX	5,435,056	5,384,000	5,469,472	0	(24,152)	0	0	XXX	XXX	XXX	41,908	128,067	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						657,744	XXX	660,903	643,691	652,254	0	(4,612)	0	0	XXX	XXX	XXX	1,855	22,236	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						219,976	XXX	215,097	214,924	215,797	0	(1,311)	0	0	XXX	XXX	XXX	506	6,076	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						169,013	XXX	168,398	169,046	169,028	0	(13)	0	0	XXX	XXX	XXX	127	2,114	XXX	XXX
8399999. Grand Total - Bonds						6,574,696	XXX	6,479,454	6,411,661	6,506,551	0	(30,088)	0	0	XXX	XXX	XXX	44,396	158,493	XXX	XXX

Sch. D - Pt. 2 - Sn. 1
NONE

Sch. D - Pt. 2 - Sn. 2
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 3J 7	US TREASURY N/B		12/13/2017	BANK OF AMERICA		98,863	100,000	82
912828 S7 6	US TREASURY N/B		07/24/2017	BANK OF AMERICA		122,163	125,000	680
912828 W2 2	US TREASURY N/B		03/06/2017	CITIGROUP/ELECTRONIC		198,820	200,000	152
912828 W6 3	US TREASURY N/B		03/23/2017	BANK OF AMERICA		100,285	100,000	40
912828 X8 8	US TREASURY N/B		06/02/2017	BARCLAYS AMERICAN		142,592	140,000	208
0599999. Total - Bonds - U.S. Government						662,723	665,000	1,162
Bonds - Industrial and Miscellaneous								
02582J HG 8	AMXCA 2017-4 A		05/22/2017	RBCCM		99,984	100,000	
0258M0 EG 0	AMERICAN EXPRESS CREDIT		06/09/2017	SUNTRUST		101,109	100,000	758
06053F AA 7	BANK OF AMER CORP		08/04/2017	MKTX		53,321	50,000	85
20826F AD 8	CONOCOPHILLIPS		08/04/2017	STIFEL NICOLAUS & CO, INC		77,437	75,000	586
23242M AD 3	CWL 2006-S3 A4		06/30/2017	ADJUSTMENT		47	47	
30219G AH 1	EXPRESS SCRIPTS HLDG CO		03/07/2017	MORGAN STANLEY		75,167	75,000	398
361448 AR 4	GATX CORP		03/07/2017	MILLENNIUM		75,674	75,000	911
61746B ED 4	MORGAN STANLEY		02/23/2017	DMG		74,543	75,000	552
78355H JX 8	RYDER SYS INC		01/31/2017	MILLENNIUM		50,447	50,000	517
844741 BC 1	SOUTHWEST AIRLINES CO		02/27/2017	FIRST TENNESSEE		71,505	75,000	738
064159 HM 1	BANK OF NOVA SCOTIA		09/25/2017	CANTOR FITZGERALD & CO		100,955	100,000	34
78012K KU 0	ROYAL BK OF CANADA		02/09/2017	MKTX		100,784	100,000	174
3899999. Total - Bonds - Industrial and Miscellaneous						880,973	875,047	4,753
8399997. Total - Bonds - Part 3						1,543,696	1,540,047	5,915
8399999. Total - Bonds						1,543,696	1,540,047	5,915
9799998. Total - Common Stocks - Summary Item from Part 5						376	XXX	
9799999. Total - Common Stocks						376	XXX	0
9899999. Total - Preferred and Common Stocks						376	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						1,544,072	XXX	5,915

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36290S CK 5	GNMA #615774		12/01/2017	MBS PMT		2,880	2,880	2,807	2,876		4		4		2,880			0	56	09/15/2018
38376G ZU 7	GNMA 2011-9 C		12/01/2017	MBS PMT		15,210	15,210	15,847	15,316		(106)		(106)		15,210			0	216	09/16/2041
38378T AL 4	GNMA 2013-71 LA		12/01/2017	MBS PMT		5,557	5,557	5,707	5,571		(13)		(13)		5,557			0	90	10/20/2042
0599999.	Total - Bonds - U.S. Government					23,647	23,647	24,361	23,763	0	(115)	0	(115)	0	23,647	0	0	0	362	XXX
Bonds - U.S. Political Subdivisions of States																				
041826 E7 9	ARLINGTON TX INDPT SCH DIST		02/23/2017	RBCCM		25,001	25,000	25,000	25,000				0		25,000		1	1	172	02/15/2018
164231 JP 8	CHEROKEE CNTY GA SCH SYS		08/01/2017	PREREFUNDED		75,000	75,000	75,315	75,021		(21)		(21)		75,000			0	2,850	08/01/2018
312225 KZ 7	FAYETTE CNTY GA SCH DIST		03/01/2017	PREREFUNDED		75,000	75,000	74,549	74,991		9		9		75,000			0	1,500	03/01/2020
463813 VQ 5	IRVING TX INDPT SCH DIST		02/23/2017	CRONIN		25,879	25,000	26,910	25,883		(44)		(44)		25,840		39	39	402	02/15/2020
2499999.	Total - Bonds - U.S. Political Subdivisions of States					200,880	200,000	201,774	200,895	0	(56)	0	(56)	0	200,840	0	40	40	4,924	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3128KT D8 0	FHLMC A62827		12/01/2017	MBS PMT		3,317	3,317	3,344	3,318		(1)		(1)		3,317			0	33	06/01/2037
3128M5 GU 8	FHLMC G03511		12/01/2017	MBS PMT		117	117	117	117				0		117			0	6	10/01/2037
3128MB XH 5	FHLMC G13180		12/01/2017	MBS PMT		1,553	1,553	1,542	1,552		1		1		1,553			0	46	06/01/2023
3128MC FJ 9	FHLMC G13569		12/01/2017	MBS PMT		2,885	2,885	2,968	2,890		(5)		(5)		2,885			0	68	04/01/2024
3128MC GH 2	FHLMC G13600		12/01/2017	MBS PMT		1,475	1,475	1,511	1,477		(2)		(2)		1,475			0	35	06/01/2024
3128MJ V2 3	FHLMC G08632		12/01/2017	MBS PMT		11,345	11,345	11,894	11,390		(45)		(45)		11,345			0	216	03/01/2045
3128MJ XK 1	FHLMC G08681		12/01/2017	MBS PMT		10,791	10,791	11,253	10,830		(39)		(39)		10,791			0	213	12/01/2045
3128MM KX 0	FHLMC G18309		12/01/2017	MBS PMT		1,219	1,219	1,237	1,221		(2)		(2)		1,219			0	28	05/01/2024
3128PQ NX 5	FHLMC J11306		12/01/2017	MBS PMT		3,154	3,154	3,230	3,158		(4)		(4)		3,154			0	78	12/01/2024
3128PR JW 0	FHLMC J12077		12/01/2017	MBS PMT		1,361	1,361	1,417	1,364		(3)		(3)		1,361			0	32	04/01/2025
3128PS L9 6	FHLMC J13052		12/01/2017	MBS PMT		5,031	5,031	5,170	5,039		(8)		(8)		5,031			0	82	09/01/2025
3130A8 Y7 2	FHLB		10/12/2017	JEFFERIES & COMPANY		98,778	100,000	99,801	99,827		52		52		99,879		(1,101)	(1,101)	1,043	08/05/2019
3132L6 AK 7	FHLMC V80910		12/01/2017	MBS PMT		9,049	9,049	9,628	9,089		(40)		(40)		9,049			0	179	12/01/2043
3136A1 X8 3	FNMA 2011-115 KE		12/01/2017	MBS PMT		2,855	2,855	2,892	2,857		(2)		(2)		2,855			0	38	10/25/2039
3136AB LF 8	FNMA 2012-148 KB		12/01/2017	MBS PMT		9,517	9,517	9,654	9,525		(8)		(8)		9,517			0	103	03/25/2042
3136AG DN 9	FNMA 2013-97 EK		12/01/2017	MBS PMT		5,609	5,609	5,784	5,620		(12)		(12)		5,609			0	91	11/25/2028
3136AG QM 7	FNMA 2013-M13 A		12/01/2017	MBS PMT		26,957	26,957	26,889	26,946		12		12		26,957			0	291	05/25/2018
3136AH 6H 8	FNMA 2014-6 VA		06/26/2017	VARIOUS		35,050	34,669	34,929	34,851		5		5		34,857		193	193	433	07/25/2025
3136AK XS 7	FNMA 2014-M9 ASQ2		04/01/2017	MBS PMT		9,569	9,569	9,664	9,577		(8)		(8)		9,569			0	25	04/25/2017
3136AP EE 8	FNMA 2015-47 GA		12/01/2017	MBS PMT		7,645	7,645	7,853	7,665		(20)		(20)		7,645			0	130	06/25/2044
31371L AB 5	FNMA #254802		12/01/2017	MBS PMT		1,035	1,035	1,057	1,036		(1)		(1)		1,035			0	23	07/01/2018
31371L AP 4	FNMA #254814		12/01/2017	MBS PMT		1,016	1,016	1,023	1,016		(1)		(1)		1,016			0	20	07/01/2018
31371L BH 1	FNMA #254840		12/01/2017	MBS PMT		1,762	1,762	1,789	1,763		(1)		(1)		1,762			0	35	08/01/2018
31371L DY 2	FNMA #254919		12/01/2017	MBS PMT		1,229	1,229	1,209	1,228		1		1		1,229			0	24	09/01/2018
3137A6 TB 8	FHLMC 3812 LV		12/01/2017	MBS PMT		26,962	26,962	28,951	27,307		(345)		(345)		26,962			0	739	04/15/2022
3137B0 3W 2	FHLMC K502 A2		07/26/2017	MBS PMT		16,657	16,657	16,767	16,670		(13)		(13)		16,657			0	115	08/25/2017
3137BD CQ 7	FHLMC 4377 LC		12/01/2017	MBS PMT		6,127	6,127	6,349	6,151		(24)		(24)		6,127			0	101	04/15/2039
3138EG HR 8	FNMA #AL0239		12/01/2017	MBS PMT		9,549	9,549	9,564	9,550		(1)		(1)		9,549			0	181	04/01/2041
3138YR 6Y 9	FNMA #AZ0886		12/01/2017	MBS PMT		8,476	8,476	8,788	8,502		(26)		(26)		8,476			0	136	07/01/2030
31398K A5 9	FHLMC 3589 PA		12/01/2017	MBS PMT		872	872	898	873		(2)		(2)		872			0	22	09/15/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31402F B5 3	FNMA #727360		12/01/2017.	MBS PMT		1,334	1,334	1,355	1,335		(1)		(1)		1,334			0	39	08/01/2018.
31402H RC 7	FNMA #729583		12/01/2017.	MBS PMT		1,282	1,282	1,281	1,282				0		1,282			0	28	07/01/2018.
31410G 5Q 2	FNMA #889255		12/01/2017.	MBS PMT		949	949	957	950				0		949			0	25	03/01/2023.
31414F GG 0	FNMA #964699		12/01/2017.	MBS PMT		1,045	1,045	1,073	1,047		(1)		(1)		1,045			0	29	08/01/2023.
31416W 6G 2	FNMA #AB1770		12/01/2017.	MBS PMT		3,445	3,445	3,303	3,435		10		10		3,445			0	54	11/01/2025.
31417S BP 4	FNMA #AC5445		12/01/2017.	MBS PMT		2,905	2,905	3,141	2,920		(16)		(16)		2,905			0	69	11/01/2039.
31417Y TC 1	FNMA #MA0546		12/01/2017.	MBS PMT		4,369	4,369	4,524	4,383		(15)		(15)		4,369			0	81	10/01/2025.
31418A AK 4	FNMA #MA0909		06/26/2017.	VARIOUS		35,445	34,561	35,981	35,369		(200)		(200)		35,169		276	276	520	11/01/2021.
47407R BM 1	JEFFERSON GA PUB BLDG AUTH		03/01/2017.	PREREFUNDED		75,000	75,000	74,245	74,984		16		16		75,000			0	1,641	03/01/2022.
47407R CE 8	JEFFERSON GA PUB BLDG AUTH		03/01/2017.	PREREFUNDED		75,000	75,000	75,300	75,006		(6)		(6)		75,000			0	1,594	03/01/2021.
927781 PU 2	VIRGINIA CLG BLDG AUTH		02/01/2017.	SINK		5,000	5,000	5,000	5,000				0		5,000			0	136	02/01/2018.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					526,736	526,693	533,332	528,120	0	(755)	0	(755)	0	527,368	0	(632)	(632)	8,782	XXX
Bonds - Industrial and Miscellaneous																				
00287Y AN 9	ABBVIE INC		02/09/2017.	MILLENNIUM		25,049	25,000	24,917	24,959		4		4		24,963		86	86	113	05/14/2018.
02665W AC 5	AMERICAN HONDA FIN		10/12/2017.	JP MORGAN		50,253	50,000	50,508	50,491		(217)		(217)		50,274		(21)	(21)	1,080	10/10/2018.
035229 DB 6	ANHEUSER-BUSCH COS LLC		03/01/2017.	MATURITY		50,000	50,000	53,598	50,383		(383)		(383)		50,000			0	1,400	03/01/2017.
06406H CW 7	BANK OF NY MELLON		03/07/2017.	GOLDMAN SACHS		25,200	25,000	25,470	25,287		(21)		(21)		25,266		(67)	(67)	286	09/11/2019.
126650 CB 4	CVS HLTH CORP		02/09/2017.	MILLENNIUM		25,216	25,000	25,036	25,015		(1)		(1)		25,014		201	201	108	12/05/2018.
14041N EY 3	COMET 2015-A5 A5		05/22/2017.	HSBC		75,094	75,000	74,996	74,998		1		1		74,999		95	95	533	05/17/2021.
15200M AA 5	CNP 2008-A A1		02/02/2017.	MBS PMT		35	35	33	35				0		35			0	1	02/01/2020.
23242M AD 3	CWL 2006-S3 A4		12/29/2017.	MBS PMT		448	1,996	1,353	410		38		38		448			0	133	01/25/2029.
26875P AM 3	EOG RESOURCES INC		03/27/2017.	WELLSCORP		34,018	35,000	35,000	35,000				0		35,000		(982)	(982)	545	04/01/2025.
34530Q AD 2	FORDO 2015-A A3		06/09/2017.	VARIOUS		21,751	21,763	21,761	21,762				0		21,762		(11)	(11)	115	09/15/2019.
36159L CK 0	GEDFT 2014-1 A		07/21/2017.	MBS PMT		50,000	50,000	49,820	49,949		51		51		50,000			0	385	07/20/2019.
36962G 3H 5	GENERAL ELEC CAP CORP		06/02/2017.	JP MORGAN		50,570	50,000	54,476	51,513		(928)		(928)		50,585		(15)	(15)	2,047	09/15/2017.
539830 BE 8	LOCKHEED MARTIN CORP		03/27/2017.	JP MORGAN		24,515	25,000	24,929	24,940		2		2		24,942		(427)	(427)	419	03/01/2025.
58772P AD 0	MBART 2015-1 A3		12/18/2017.	MBS PMT		24,909	24,909	24,906	24,898		11		11		24,909			0	237	12/16/2019.
58933Y AC 9	MERCK & CO INC		03/23/2017.	WELLSCORP		49,864	50,000	49,899	49,979		4		4		49,984		(120)	(120)	358	01/31/2018.
594918 BA 1	MICROSOFT CORP		03/27/2017.	WELLSCORP		25,050	25,000	24,957	24,968		1		1		24,969		80	80	374	02/12/2022.
61746B DM 5	MORGAN STANLEY		02/23/2017.	MKTX		25,286	25,000	25,026	25,012		(1)		(1)		25,011		275	275	372	01/24/2019.
61760V AM 5	MSC 2012-C4 A2		02/21/2017.	MBS PMT		8,508	8,508	8,599	8,517		(9)		(9)		8,508			0	30	03/15/2045.
65473D AD 4	NALT 2015-A A3		08/15/2017.	MBS PMT		50,000	50,000	49,992	49,999		1		1		50,000			0	250	06/15/2018.
68389X AG 0	ORACLE CORP		03/07/2017.	WELLSCORP		26,837	25,000	24,994	24,998				0		24,998		1,839	1,839	840	07/08/2019.
867914 BG 7	SUNTRUST BKS INC		03/07/2017.	WELLSCORP		20,180	20,000	19,982	19,991		1		1		19,992		188	188	179	05/01/2019.
92343V BP 8	VERIZON COMMUNICATIONS		09/22/2017.	CALL at 100.000		50,000	50,000	52,493	51,387		(585)		(585)		50,802		(802)	(802)	2,846	09/14/2018.
92890N AU 3	WFRBS 2012-C10 A3		12/20/2017.	WELLSMTG		25,035	25,000	25,758	25,594		(94)		(94)		25,500		(465)	(465)	761	12/15/2045.
98160V AD 3	WOLS 2015-A A3		12/15/2017.	MBS PMT		36,045	36,045	36,037	36,030		15		15		36,045			0	467	10/15/2018.
98978V AG 8	ZOETIS INC		02/23/2017.	WELLSCORP		25,055	25,000	24,997	24,999				0		24,999		55	55	270	02/01/2018.
136375 BX 9	CANADIAN NATL RAILWAY		02/09/2017.	MILLENNIUM		39,111	40,000	39,947	39,967		1		1		39,968		(857)	(857)	223	11/15/2022.
3899999.	Total - Bonds - Industrial and Miscellaneous					838,029	838,256	849,484	841,081	0	(2,109)	0	(2,109)	0	838,973	0	(948)	(948)	14,372	XXX
8399997.	Total - Bonds - Part 4					1,589,292	1,588,596	1,608,951	1,593,859	0	(3,035)	0	(3,035)	0	1,590,828	0	(1,540)	(1,540)	28,440	XXX
8399999.	Total - Bonds					1,589,292	1,588,596	1,608,951	1,593,859	0	(3,035)	0	(3,035)	0	1,590,828	0	(1,540)	(1,540)	28,440	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Mutual Funds																				
256210 10 5	DODGE & COX INCOME FD	..	05/17/2017.	US BANK	1,715.811	23,679	XXX	23,098	23,318	(220)			(220)		23,098		581	581	172	XXX
577125 10 7	MATTHEWS ASIA DIV	..	05/17/2017.	US BANK	1,564.218	27,859	XXX	21,132	24,277	(3,144)			(3,144)		21,132		6,726	6,726	37	XXX
921908 20 8	VANGUARD PREC MTL & MIN	..	05/17/2017.	US BANK	2,274.325	23,494	XXX	38,791	21,379	17,412			17,412		38,791		(15,297)	(15,297)	5	XXX
921935 10 2	VANGUARD WELLINGTON INV	..	05/17/2017.	US BANK	606.235	24,486	XXX	19,240	23,680	(4,440)			(4,440)		19,240		5,246	5,246	144	XXX
9299999.	Total - Common Stocks - Mutual Funds					99,518	XXX	102,261	92,654	9,608	0	0	9,608	0	102,261	0	(2,744)	(2,744)	358	XXX
9799997.	Total - Common Stocks - Part 4					99,518	XXX	102,261	92,654	9,608	0	0	9,608	0	102,261	0	(2,744)	(2,744)	358	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					400	XXX	376					0		376		23	23		XXX
9799999.	Total - Common Stocks					99,918	XXX	102,637	92,654	9,608	0	0	9,608	0	102,637	0	(2,721)	(2,721)	358	XXX
9899999.	Total - Preferred and Common Stocks					99,918	XXX	102,637	92,654	9,608	0	0	9,608	0	102,637	0	(2,721)	(2,721)	358	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,689,210	XXX	1,711,588	1,686,513	9,608	(3,035)	0	6,573	0	1,693,465	0	(4,261)	(4,261)	28,798	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Common Stocks - Mutual Funds																				
256210 10 5	DODGE & COX INCOME FD		03/30/2017	VARIOUS	05/17/2017	VARIOUS	113.974	190	212	190				0			21	21		
577125 10 7	MATTHEWS ASIA DIV		03/21/2017	DIVIDEND REINVESTMENT	05/17/2017	US BANK	2.143	37	38	37				0			1	1		
921908 20 8	VANGUARD PREC MTL & MIN		03/28/2017	DIVIDEND REINVESTMENT	05/17/2017	US BANK	0.530	5	5	5				0				0		
921935 10 2	VANGUARD WELLINGTON INV		03/28/2017	DIVIDEND REINVESTMENT	05/17/2017	US BANK	3.592	144	145	144				0			1	1		
9299999.	Total - Common Stocks - Mutual Funds							376	400	376	0	0	0	0	0	0	23	23	0	0
9799998.	Total - Common Stocks							376	400	376	0	0	0	0	0	0	23	23	0	0
9899999.	Total - Preferred and Common Stocks							376	400	376	0	0	0	0	0	0	23	23	0	0
9999999.	Total - Bonds, Preferred and Common Stocks							376	400	376	0	0	0	0	0	0	23	23	0	0

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
Fifth Third Bank	Piqua, OH						XXX
MainSource Bank	Troy, OH					763	XXX
Unity National Bank	Piqua, OH						XXX
MainSource Bank	Troy, OH					15,000	XXX
Unity National Bank	Piqua, OH						XXX
Unity National Bank	Piqua, OH			590		238,945	XXX
Fifth Third Bank	Piqua, OH						XXX
MainSource Bank	Troy, OH			2		7,734	XXX
US Bank	Cincinnatti, OH						XXX
0199999. Total - Open Depositories		XXX	XXX	592	0	262,442	XXX
0399999. Total Cash on Deposit		XXX	XXX	592	0	262,442	XXX
0599999. Total Cash		XXX	XXX	592	0	262,442	XXX

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

1. January	286,286	4. April	325,397	7. July	216,372	10. October	212,194
2. February	305,869	5. May	434,395	8. August	192,383	11. November	216,213
3. March	327,526	6. June	274,955	9. September	203,927	12. December	262,442

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 20 3	FIRST AMERN GOVT OBLIG FD		12/29/2017	0.880		69,398		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						69,398	0	0
8899999. Total - Cash Equivalents						69,398	0	0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN	B				101,265	101,006
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	0	0	101,265	101,006

DETAILS OF WRITE-INS

5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

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