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ANNUAL STATEMENT

For the Year Ended December 31, 2017

OF THE CONDITION AND AFFAIRS OF THE

OHIC Insurance Company

NAIC Group Code 0831 (current period), 0831 (prior period) NAIC Company Code 35602 Employer's ID Number 31-0926059

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

Country of Domicile UNITED STATES OF AMERICA

Incorporated/Organized 02/09/1978 Commenced Business 03/01/1978

Statutory Home Office 155 E BROAD STREET, 10TH FLOOR (Street and Number), COLUMBUS, OH, 43215-3614 (City or Town, State, Country and Zip Code)

Main Administrative Office 185 GREENWOOD ROAD (Street and Number)

NAPA, CA, 94558 (City or Town, State, Country and Zip Code) (707)226-0100 (Area Code)(Telephone Number)

Mail Address PO BOX 2900 (Street and Number or P.O. Box), NAPA, CA, 94558 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 185 GREENWOOD ROAD (Street and Number)

NAPA, CA, 94558 (City or Town, State, Country and Zip Code) (707)226-0100 (Area Code)(Telephone Number)

Internet Website Address www.thedoctors.com

Statutory Statement Contact DOUGLAS CHARLES WILL (Name) (707)226-0100 (Area Code)(Telephone Number)(Extension)

statefilingOHIC@thedoctors.com (E-Mail Address) (707)226-0180 (Fax Number)

OFFICERS

Name	Title
RICHARD ELLIOTT ANDERSON MD	PRESIDENT, CHIEF EXECUTIVE OFFICER
DAVID ARMAND MCHALE	SECRETARY
DAVID GERARD PREIMESBERGER	TREASURER, CHIEF FINANCIAL OFFICER

OTHERS

WILLIAM ALLEN FLEMING, CHIEF OPERATING OFFICER #
MICHAEL YACOB, SENIOR VICE PRESIDENT
DOUGLAS WILLIAM BOLTZ, ASSISTANT VICE PRESIDENT
DARRELL BLAIR RANUM, REGIONAL VICE PRESDIENT
DOUGLAS CHARLES WILL, VICE PRESIDENT

DIRECTORS OR TRUSTEES

RICHARD ELLIOTT ANDERSON MD
DENNIS BRYAN LAWTON PhD
DAVID GERARD PREIMESBERGER
WILLIAM ALLEN FLEMING #
DAVID ARMAND MCHALE

A notary public or other officer completing this certificate verifies only the identity of the individual who signed the document to which this certificate is attached, and not the truthfulness, accuracy, or validity of that document.

State of California

County of NAPA ss

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

(Signature)	(Signature)	(Signature)
WILLIAM ALLEN FLEMING #	DAVID ARMAND MCHALE	DAVID GERARD PREIMESBERGER
(Printed Name) 1.	(Printed Name) 2.	(Printed Name) 3.
CHIEF OPERATING OFFICER	SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me this ________ day of ______________________ 2018, by William Allen Fleming, proved to me on the basis of satisfactory evidence to be the person who appeared before me, and David Armand McHale, proved to me on the basis of satisfactory evidence to be the person who appeared before me, and David Gerard Preimesberger, proved to me on the basis of satisfactory evidence to be the person who appeared before me.

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

b. If no: 1. State the amendment number 0
2. Date filed
3. Number of pages attached 0

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 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	3,464,059	3.548	3,464,059		3,464,059	3.548
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations						
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1,000,000	1.024	1,000,000		1,000,000	1.024
1.43 Revenue and assessment obligations	18,111,102	18.548	18,111,102		18,111,102	18.548
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA	914,375	0.936	914,375		914,375	0.936
1.512 Issued or Guaranteed by FNMA and FHLMC	6,028,881	6.174	6,028,881		6,028,881	6.174
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	15,076,193	15.440	15,076,193		15,076,193	15.440
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	67,989	0.070	67,989		67,989	0.070
1.523 All other	3,106,747	3.182	3,106,747		3,106,747	3.182
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	34,385,954	35.215	34,385,954		34,385,954	35.215
2.2 Unaffiliated Non-U.S. securities (including Canada)	8,656,013	8.865	8,656,013		8,656,013	8.865
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated						
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including $...............0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $...............0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset Page reinvested collateral)	3,966,955	4.063	3,966,955	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	2,866,915	2.936	2,866,915	3,966,955	6,833,870	6.999
11. Other invested assets						
12. TOTAL Invested assets	97,645,183	100.000	97,645,183	3,966,955	97,645,183	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 TOTALS, Part 1, Column 13		
	3.2 TOTALS, Part 3, Column 11		
4.	TOTAL gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	TOTAL foreign exchange change in book/adjusted		
	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 (Lines 9 minus 10)		

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of 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, Col		
8.	Deduct amortization of premium and mortgage inte		
9.	TOTAL foreign exchange change in book value/rec d 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 (Lines 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year			
2.	Cost of acquired:			
	2.1	Actual cost at time of acquisition (Part 2, Column 8)		
	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, Col			
8.	Deduct amortization of premium and depreciation			
9.	TOTAL foreign exchange change in book/adjusted carrying value:			
	9.1	TOTALS, Part 1, Column 17		
	9.2	TOTALS, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:			
	10.1	TOTALS, Part 1, Column 15		
	10.2	TOTALS, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)			
12.	Deduct total nonadmitted amounts			
13.	Statement value at end of current period (Line 11 minus Line 12)			

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year			82,051,913
2.	Cost of bonds and stocks acquired, Part 3, Column 7			37,689,924
3.	Accrual of Discount			14,208
4.	Unrealized valuation increase (decrease):			
	4.1	Part 1, Column 12	(1,396)	
	4.2	Part 2, Section 1, Column 15		
	4.3	Part 2, Section 2, Column 13		
	4.4	Part 4, Column 11		(1,396)
5.	TOTAL gain (loss) on disposals, Part 4, Column 19			150,356
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7			28,717,418
7.	Deduct amortization of premium			376,274
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)			90,811,313
11.	Deduct total nonadmitted amounts			
12.	Statement value at end of current period (Line 10 minus Line 11)			90,811,313

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	4,378,433	4,434,161	4,374,055	4,318,590
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	4,378,433	4,434,161	4,374,055	4,318,590
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS	1,000,000	1,021,450	1,000,000	1,000,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	TOTALS	39,216,176	40,202,539	40,053,355	37,958,112
Industrial and Miscellaneous,	8.	United States	37,560,691	37,778,270	37,593,683	37,370,797
SVO Identified Funds and	9.	Canada	3,844,024	3,841,458	3,895,102	3,820,000
Hybrid Securities (unaffiliated)	10.	Other Countries	4,811,989	4,766,142	4,815,657	4,765,000
	11.	TOTALS	46,216,704	46,385,870	46,304,442	45,955,797
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	90,811,313	92,044,020	91,731,852	89,232,499
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	TOTALS				
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks				
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	TOTALS				
Parent, Subsidiaries and Affiliates	24.	TOTALS				
	25.	TOTAL Common Stocks				
	26.	TOTAL Stocks				
	27.	TOTAL Bonds and Stocks	90,811,313	92,044,020	91,731,852	

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 Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	131,278	3,534,749	234,042	463,153	15,213	X X X	4,378,435	4.82	3,100,884	3.78	4,378,435	
1.2 NAIC 2						X X X						
1.3 NAIC 3						X X X						
1.4 NAIC 4						X X X						
1.5 NAIC 5						X X X						
1.6 NAIC 6						X X X						
1.7 TOTALS	131,278	3,534,749	234,042	463,153	15,213	X X X	4,378,435	4.82	3,100,884	3.78	4,378,435	
2. All Other Governments												
2.1 NAIC 1						X X X						
2.2 NAIC 2						X X X						
2.3 NAIC 3						X X X						
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 TOTALS						X X X						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						X X X			1,001,304	1.22		
3.2 NAIC 2						X X X						
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 TOTALS						X X X			1,001,304	1.22		
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1	1,000,000					X X X	1,000,000	1.10	6,783,062	8.26	1,000,000	
4.2 NAIC 2						X X X						
4.3 NAIC 3						X X X						
4.4 NAIC 4						X X X						
4.5 NAIC 5						X X X						
4.6 NAIC 6						X X X						
4.7 TOTALS	1,000,000					X X X	1,000,000	1.10	6,783,062	8.26	1,000,000	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	7,299,319	21,459,400	6,286,455	3,770,084	400,917	X X X	39,216,175	43.18	38,399,587	46.78	39,216,175	
5.2 NAIC 2						X X X						
5.3 NAIC 3						X X X						
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 TOTALS	7,299,319	21,459,400	6,286,455	3,770,084	400,917	X X X	39,216,175	43.18	38,399,587	46.78	39,216,175	

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 Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	2,074,531	19,527,242	5,739,589	4,563	2,367,849	XXX	29,713,774	32.72	21,314,293	25.97	25,316,989	4,396,785
6.2 NAIC 2	1,984,684	5,736,702	7,312,395	487,376	981,772	XXX	16,502,929	18.17	11,477,784	13.98	15,256,231	1,246,698
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 TOTALS	4,059,215	25,263,944	13,051,984	491,939	3,349,621	XXX	46,216,703	50.89	32,792,077	39.95	40,573,220	5,643,483
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 Column 7 as a % of Line 10.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 10,505,128	44,521,391	12,260,086	4,237,800	2,783,979		74,308,384	81.83	XXX	XXX	69,911,599	4,396,785
10.2 NAIC 2	(d) 1,984,684	5,736,702	7,312,395	487,376	981,772		16,502,929	18.17	XXX	XXX	15,256,231	1,246,698
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	12,489,812	50,258,093	19,572,481	4,725,176	3,765,751		(b) 90,811,313	100.00	XXX	XXX	85,167,830	5,643,483
10.8 Line 10.7 as a % of Column 7	13.75	55.34	21.55	5.20	4.15		100.00	XXX	XXX	XXX	93.79	6.21
11. Total Bonds Prior Year												
11.1 NAIC 1	11,597,608	37,387,616	13,857,545	4,784,080	2,972,281		XXX	XXX	70,599,130	86.02	67,855,238	2,743,892
11.2 NAIC 2	654,935	3,347,760	6,307,700	682,755	484,634		XXX	XXX	11,477,784	13.98	10,648,564	829,220
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	12,252,543	40,735,376	20,165,245	5,466,835	3,456,915		XXX	XXX	(b) 82,076,914	100.00	78,503,802	3,573,112
11.8 Line 11.7 as a % of Col. 9	14.93	49.63	24.57	6.66	4.21		XXX	XXX	100.00	XXX	95.65	4.35
12. Total Publicly Traded Bonds												
12.1 NAIC 1	10,081,664	40,866,794	11,941,362	4,237,800	2,783,979		69,911,599	76.99	67,855,238	82.67	69,911,599	XXX
12.2 NAIC 2	1,984,684	5,736,702	6,562,648	487,376	484,821		15,256,231	16.80	10,648,564	12.97	15,256,231	XXX
12.3 NAIC 3												XXX
12.4 NAIC 4												XXX
12.5 NAIC 5												XXX
12.6 NAIC 6												XXX
12.7 TOTALS	12,066,348	46,603,496	18,504,010	4,725,176	3,268,800		85,167,830	93.79	78,503,802	95.65	85,167,830	XXX
12.8 Line 12.7 as a % of Col. 7	14.17	54.72	21.73	5.55	3.84		100.00	XXX	XXX	XXX	100.00	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	13.29	51.32	20.38	5.20	3.60		93.79	XXX	XXX	XXX	93.79	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	423,464	3,654,597	318,724				4,396,785	4.84	2,743,892	3.34	XXX	4,396,785
13.2 NAIC 2			749,747		496,951		1,246,698	1.37	829,220	1.01	XXX	1,246,698
13.3 NAIC 3											XXX	
13.4 NAIC 4											XXX	
13.5 NAIC 5											XXX	
13.6 NAIC 6											XXX	
13.7 TOTALS	423,464	3,654,597	1,068,471		496,951		5,643,483	6.21	3,573,112	4.35	XXX	5,643,483
13.8 Line 13.7 as a % of Col. 7	7.50	64.76	18.93		8.81		100.00	XXX	XXX	XXX	XXX	100.00
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.47	4.02	1.18		0.55		6.21	XXX	XXX	XXX	XXX	6.21

(a) Includes $.......5,643,483 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $...............0 current year, $...............0 prior year of bonds with Z designations and $...............0 current year, $...............0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes $...............0 current year, $...............0 prior year of bonds with 5* designations and $...............0 current year, $...............0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $...............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 Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations		3,171,495		292,564		XXX	3,464,059	3.81	1,973,937	2.40	3,464,059	
1.2 Residential Mortgage-Backed Securities	131,278	363,254	234,042	170,589	15,213	XXX	914,376	1.01	1,126,947	1.37	914,376	
1.3 Commercial Mortgage-Backed Securities						XXX						
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 TOTALS	131,278	3,534,749	234,042	463,153	15,213	XXX	4,378,435	4.82	3,100,884	3.78	4,378,435	
2. All Other Governments												
2.1 Issuer Obligations						XXX						
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 TOTALS						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations						XXX			1,001,304	1.22		
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						XXX			1,001,304	1.22		
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	1,000,000					XXX	1,000,000	1.10	6,783,062	8.26	1,000,000	
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	1,000,000					XXX	1,000,000	1.10	6,783,062	8.26	1,000,000	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	4,093,961	11,629,072	464,305	1,923,763		XXX	18,111,101	19.94	19,223,242	23.42	18,111,101	
5.2 Residential Mortgage-Backed Securities	3,205,358	9,830,328	5,822,150	1,846,321	400,917	XXX	21,105,074	23.24	19,176,345	23.36	21,105,074	
5.3 Commercial Mortgage-Backed Securities						XXX						
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 TOTALS	7,299,319	21,459,400	6,286,455	3,770,084	400,917	XXX	39,216,175	43.18	38,399,587	46.78	39,216,175	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	2,184,655	16,929,988	11,199,747	487,376	3,349,621	XXX	34,151,387	37.61	22,936,629	27.95	30,808,395	3,342,992
6.2 Residential Mortgage-Backed Securities	14,453	33,931	15,041	4,563		XXX	67,988	0.07	88,335	0.11	67,988	
6.3 Commercial Mortgage-Backed Securities		1,269,552	1,837,196			XXX	3,106,748	3.42	3,116,426	3.80	3,106,748	
6.4 Other Loan-Backed and Structured Securities	1,860,107	7,030,473				XXX	8,890,580	9.79	6,650,687	8.10	6,590,089	2,300,491
6.5 TOTALS	4,059,215	25,263,944	13,051,984	491,939	3,349,621	XXX	46,216,703	50.89	32,792,077	39.95	40,573,220	5,643,483
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 Column 7 as a % of Line 10.6	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.2 Bond Mutual Funds - as 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	7,278,616	31,730,555	11,664,052	2,703,703	3,349,621	XXX	56,726,547	62.47	XXX	XXX	53,383,555	3,342,992
10.2 Residential Mortgage-Backed Securities	3,351,089	10,227,513	6,071,233	2,021,473	416,130	XXX	22,087,438	24.32	XXX	XXX	22,087,438	
10.3 Commercial Mortgage-Backed Securities		1,269,552	1,837,196			XXX	3,106,748	3.42	XXX	XXX	3,106,748	
10.4 Other Loan-Backed and Structured Securities	1,860,107	7,030,473				XXX	8,890,580	9.79	XXX	XXX	6,590,089	2,300,491
10.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 TOTALS	12,489,812	50,258,093	19,572,481	4,725,176	3,765,751		90,811,313	100.00	XXX	XXX	85,167,830	5,643,483
10.7 Line 10.6 as a % of Col. 7	13.75	55.34	21.55	5.20	4.15		100.00	XXX	XXX	XXX	93.79	6.21
11. Total Bonds Prior Year												
11.1 Issuer Obligations	8,852,650	23,946,502	13,085,236	3,177,832	2,855,954	XXX	XXX	XXX	51,918,174	63.26	50,385,796	1,532,378
11.2 Residential Mortgage-Backed Securities	2,930,202	9,437,613	5,616,201	1,972,708	434,903	XXX	XXX	XXX	20,391,627	24.84	20,391,627	
11.3 Commercial Mortgage-Backed Securities		1,209,353	1,424,719	316,295	166,059	XXX	XXX	XXX	3,116,426	3.80	3,116,426	
11.4 Other Loan-Backed and Structured Securities	469,692	6,141,906	39,089			XXX	XXX	XXX	6,650,687	8.10	4,609,953	2,040,734
11.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
11.6 TOTALS	12,252,544	40,735,374	20,165,245	5,466,835	3,456,916		XXX	XXX	82,076,914	100.00	78,503,802	3,573,112
11.7 Line 11.6 as a % of Col. 9	14.93	49.63	24.57	6.66	4.21		XXX	XXX	100.00	XXX	95.65	4.35
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	7,278,616	29,952,985	10,595,581	2,703,703	2,852,670	XXX	53,383,555	58.79	50,385,796	61.39	53,383,555	XXX
12.2 Residential Mortgage-Backed Securities	3,351,089	10,227,513	6,071,233	2,021,473	416,130	XXX	22,087,438	24.32	20,391,627	24.84	22,087,438	XXX
12.3 Commercial Mortgage-Backed Securities		1,269,552	1,837,196			XXX	3,106,748	3.42	3,116,426	3.80	3,106,748	XXX
12.4 Other Loan-Backed and Structured Securities	1,436,643	5,153,446				XXX	6,590,089	7.26	4,609,953	5.62	6,590,089	XXX
12.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX							XXX
12.6 TOTALS	12,066,348	46,603,496	18,504,010	4,725,176	3,268,800		85,167,830	93.79	78,503,802	95.65	85,167,830	XXX
12.7 Line 12.6 as a % of Col. 7	14.17	54.72	21.73	5.55	3.84		100.00	XXX	XXX	XXX	100.00	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	13.29	51.32	20.38	5.20	3.60		93.79	XXX	XXX	XXX	93.79	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations		1,777,570	1,068,471		496,951	XXX	3,342,992	3.68	1,532,378	1.87	XXX	3,342,992
13.2 Residential Mortgage-Backed Securities						XXX					XXX	
13.3 Commercial Mortgage-Backed Securities						XXX					XXX	
13.4 Other Loan-Backed and Structured Securities	423,464	1,877,027				XXX	2,300,491	2.53	2,040,734	2.49	XXX	2,300,491
13.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX						XXX	
13.6 TOTALS	423,464	3,654,597	1,068,471		496,951		5,643,483	6.21	3,573,112	4.35	XXX	5,643,483
13.7 Line 13.6 as a % of Col. 7	7.50	64.76	18.93		8.81		100.00	XXX	XXX	XXX	XXX	100.00
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.47	4.02	1.18		0.55		6.21	XXX	XXX	XXX	XXX	6.21

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	25,001	25,001			
2.	Cost of short-term investments acquired					
3.	Accrual of discount					
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals					
6.	Deduct consideration received on disposals	25,001	25,001			
7.	Deduct amortization of premium					
8.	TOTAL foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other-than-temporary impairment recognized					
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)					
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)					

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

SI11 Schedule DB Part A Verification . . . . NONE

SI11 Schedule DB Part B Verification . . . . NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions . . . . NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions . . . . NONE

SI14 Schedule 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				
2.	Cost of cash equivalents acquired	1,064,458		1,064,458	
3.	Accrual of discount				
4.	Unrealized valuation increase (decrease)				
5.	TOTAL gain (loss) on disposals				
6.	Deduct consideration received on disposals	487,646		487,646	
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)	576,812		576,812	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Lines 10 minus 11)	576,812		576,812	

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

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	4 FOREIGN	5 Bond CHAR	6 NAIC Designation	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	Interest 16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912810FP8	UNITED STATES TREAS BDS	SD			1	288,375	132.8710	398,613	300,000	292,564		374			5.375	5.725	FA	6,091	16,119	06/05/2001	02/15/2031
912828G95	UNITED STATES TREAS NTS	SD			1	502,287	99.4770	497,383	500,000	500,974		(477)			1.625	1.531	JD	4,085	8,125	03/18/2015	12/31/2019
912828Q37	UNITED STATES TREAS NTS	SD			1	1,005,589	97.5310	975,312	1,000,000	1,003,906		(1,175)			1.250	1.130	MS	3,194	12,500	07/26/2016	03/31/2021
912828WC0	UNITED STATES TREAS NTS	SD			1	150,270	99.4340	149,150	150,000	150,159		(54)			1.750	1.719	AO	450	2,625	12/10/2015	10/31/2020
912828WN6	UNITED STATES TREAS NTS	SD			1	1,519,810	99.8280	1,497,422	1,500,000	1,516,456		(3,354)			2.000	1.675	MN	2,637	30,000	04/13/2017	05/31/2021
0199999 Subtotal - U.S. Governments - Issuer Obligations						3,466,331	XXX	3,517,880	3,450,000	3,464,059		(4,686)			XXX	XXX	XXX	16,457	69,369	XXX	XXX
U.S. Governments - Residential Mortgage-Backed Securities																					
36296KMW9	GNMA #693473			4	1	42,414	109.9460	46,372	42,177	42,977		407			5.500	5.292	MON	193	2,349	11/20/2008	06/15/2038
3622A2AD4	GNMA PASS-THRU M PLATINUM 30YR			4	1	716,652	103.9340	705,651	678,939	721,313		1,279			3.500	2.325	MON	1,980	24,116	10/27/2015	06/20/2042
36207JZR7	GNMA PASS-THRU X SINGLE FAMILY			4	1	10,047	107.9270	10,714	9,927	9,927		(2)			7.000	7.113	MON	58	701	05/01/1998	05/15/2028
36208WCM3	GNMA PASS-THRU X SINGLE FAMILY			4	1	26,749	110.9410	29,722	26,791	26,742		(1)			6.500	6.666	MON	145	1,749	07/01/1998	07/15/2028
36209NCP5	GNMA PASS-THRU X SINGLE FAMILY			4	1	7,902	108.0420	8,436	7,808	7,813		(2)			7.000	7.085	MON	46	549	05/01/1998	05/15/2028
36295QVU1	GNMA PASS-THRU X SINGLE FAMILY			4	1	40,920	111.8020	45,388	40,597	41,061		(179)			6.000	5.717	MON	203	2,504	06/25/2008	11/15/2037
36295XZZ1	GNMA PASS-THRU X SINGLE FAMILY			4	1	30,557	112.7340	34,101	30,249	31,129		(19)			6.000	5.637	MON	151	1,845	07/29/2008	02/15/2038
36296GRY9	GNMA PASS-THRU X SINGLE FAMILY			4	1	32,483	111.8220	35,897	32,102	33,412		(41)			6.000	5.454	MON	161	1,929	06/20/2008	06/15/2038
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						907,724	XXX	916,281	868,590	914,374		1,442			XXX	XXX	XXX	2,937	35,742	XXX	XXX
0599999 Subtotal - U.S. Governments						4,374,055	XXX	4,434,161	4,318,590	4,378,433		(3,244)			XXX	XXX	XXX	19,394	105,111	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
667027N51	NORTHSIDE TX INDPT SCH DIST			2	1FE	1,000,000	102.1450	1,021,450	1,000,000	1,000,000					5.000	5.063	FA	18,889	50,000	06/27/2008	08/15/2038
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						1,000,000	XXX	1,021,450	1,000,000	1,000,000					XXX	XXX	XXX	18,889	50,000	XXX	XXX
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						1,000,000	XXX	1,021,450	1,000,000	1,000,000					XXX	XXX	XXX	18,889	50,000	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
052414LZ0	AUSTIN TEX ELEC UTIL SYS REV REF			2	1FE	1,020,190	108.4030	1,084,030	1,000,000	1,006,573		(2,092)			5.000	4.809	MN	6,389	50,000	06/11/2010	11/15/2040
13033LJG3	CALIFORNIA HEALTH FACS FING AU REF			2	1FE	1,028,230	111.2170	1,112,170	1,000,000	1,009,228		(2,928)			5.250	4.961	MN	6,708	52,500	06/07/2010	11/15/2031
1307955E3	CALIFORNIA STATEWIDE CMNTYS DE			2	1FE	1,847,544	112.1470	1,985,002	1,770,000	1,807,201		(7,784)			5.000	4.501	AO	22,125	88,500	04/05/2012	04/01/2042
235036H86	DALLAS FORT WORTH TEX INTL ARP			2	1FE	1,641,412	111.2030	1,684,725	1,515,000	1,585,423		(12,984)			5.000	3.973	MN	12,625	75,750	05/17/2013	11/01/2044
254845GB0	DISTRICT COLUMBIA WTR & SWR AU SR			2	1FE	1,046,420	102.6020	1,026,020	1,000,000	1,004,508		(5,799)			5.000	4.429	AO	12,500	50,000	07/20/2009	10/01/2024
575579KZ9	MASSACHUSETTS BAY TRANS AUTH				1FE	2,009,303	130.3380	2,326,533	1,785,000	1,923,763		(10,104)			5.500	4.612	JJ	49,088	98,175	08/10/2007	07/01/2028
57563CCK6	MASSACHUSETTS DEPT TRANSN MET REV			2	1FE	1,041,730	106.3430	1,063,430	1,000,000	1,010,193		(4,769)			5.000	4.511	JJ	25,000	50,000	05/19/2010	01/01/2027
59259YE54	METROPOLITAN TRANSN AUTH N Y R			2	1FE	477,756	112.3730	500,060	445,000	464,305		(3,152)			5.000	4.134	MN	2,843	22,250	05/31/2013	11/15/2042
64986AYH8	NEW YORK ST ENVIRONMENTAL FACS WTR			2	1FE	1,035,260	101.4260	1,014,260	1,000,000	1,002,226		(4,725)			5.000	4.552	JD	2,222	50,000	11/06/2009	06/15/2037
67755CNH8	OHIO ST BLDG AUTH				1FE	1,102,420	102.8240	1,028,240	1,000,000	1,008,348		(10,723)			5.250	4.152	AO	13,125	52,500	05/24/2007	10/01/2018
678657HS9	OKLAHOMA CITY OKLA WTR UTILS T REV			2	1FE	1,199,472	105.1070	1,187,709	1,130,000	1,142,596		(7,969)			5.000	4.270	JJ	28,250	56,500	09/25/2009	07/01/2039
6817934P7	OMAHA PUB PWR DIST NEB ELEC RE ELE			2	1FE	1,026,774	103.7380	1,021,819	985,000	991,055		(5,350)			5.000	4.460	FA	20,521	49,250	04/23/2010	02/01/2039
686543RZ4	ORLANDO & ORANGE CNTY EXPWY AU REV			2	1FE	1,022,110	107.7970	1,077,970	1,000,000	1,006,509		(2,398)			5.000	4.777	JJ	25,000	50,000	06/17/2010	07/01/2027
797669TV0	SAN FRANCISCO CALIF BAY AREA R SAL			2	1FE	1,140,550	108.4350	1,084,350	1,000,000	1,039,188		(14,786)			5.000	3.381	JJ	25,000	50,000	05/12/2010	07/01/2021
88283KAB4	TEXAS TRANSN COMMN CENT TEX TP			2	1FE	1,056,460	110.4200	1,104,200	1,000,000	1,031,107		(5,969)			5.000	4.297	FA	18,889	50,000	06/05/2013	08/15/2041
917565HP1	UTAH TRAN AUTH SALES TAX REV SAL			2	1FE	1,136,737	101.7290	1,093,587	1,075,000	1,078,880		(8,241)			5.250	4.491	JD	2,508	56,438	10/28/2009	06/15/2038
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						18,832,368	XXX	19,394,105	17,705,000	18,111,103		(109,773)			XXX	XXX	XXX	272,793	901,863	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
31335BD45	FHLMC PC GOLD COMB 30			4	1	1,947,815	100.1970	1,938,920	1,935,116	1,947,789		(26)			3.000	2.938	MON	4,838	14,537	09/27/2017	04/01/2047
3137ARXS0	FHLMC REMIC SERIES 4073			4	1	429,505	104.8100	407,619	388,912	418,507		(371)			4.000	1.936	MON	1,296	15,828	07/12/2012	07/15/2041
3137ASBP8	FHLMC REMIC SERIES 4077			4	1	378,981	102.5240	360,027	351,163	370,466		(5)			3.500	1.781	MON	1,024	12,587	07/16/2012	11/15/2041
3137B1RP9	FHLMC REMIC SERIES 4189			4	1	590,920	102.7060	557,276	542,595	581,950		(1,691)			3.500	1.976	MON	1,583	19,161	04/09/2013	11/15/2042
3137BHBZ9	FHLMC REMIC SERIES 4451			4	1	726,511	103.0620	709,409	688,330	719,926		(3,750)			3.500	2.097	MON	2,008	24,338	02/01/2016	11/15/2041
3137BMQC3	FHLMC REMIC SERIES 4544			4	1	1,132,306	103.0330	1,107,793	1,075,187	1,125,266		(2,251)			3.500	2.202	MON	3,136	38,186	02/01/2016	06/15/2042
3137BMXB7	FHLMC REMIC SERIES 4551			4	1	1,617,114	102.8570	1,566,631	1,523,110	1,596,749		(8,547)			3.500	1.917	MON	4,442	53,936	02/10/2016	04/15/2042
3137BMV45	FHLMC REMIC SERIES 4552			4	1	1,443,905	102.6280	1,414,440	1,378,224	1,438,434		(3,850)			3.500	2.273	MON	4,020	48,931	02/03/2016	01/15/2043
3137BSZU0	FHLMC REMIC SERIES 4631			4	1	1,876,881	100.9580	1,861,263	1,843,610	1,872,327		(4,358)			3.000	2.616	MON	4,609	55,586	12/01/2016	05/15/2045
3137BX7G1	FHLMC REMIC SERIES 4679			4	1	903,489	104.9420	906,223	863,550	902,152		(1,337)			4.000	2.749	MON	2,879	23,314	04/01/2017	06/15/2044
3137BXS78	FHLMC REMIC SERIES 4685			4	1	927,786	104.2600	920,974	883,343	926,684		(1,102)			4.000	2.658	MON	2,944	20,840	05/04/2017	08/15/2044
31384VV33	FNMA #535334			4	1	12,443	110.2540	13,279	12,044	12,280		(17)			7.500	6.809	MON	75	955	01/14/2002	06/01/2030
31391SM64	FNMA #675481			4	1	3,745	105.0260	3,808	3,625	3,712		(4)			2.894	2.250	MON	9	156	02/25/2003	02/01/2033
31400WSW1	FNMA #699933			4	1	231,577	110.2810	253,562	229,925	232,699		527			5.500	5.211	MON	1,054	12,935	09/13/2005	04/01/2033
31406UK31	FNMA #820314			4	1	89,366	108.5230	98,506	90,770	89,561		(110)			5.000	5.392	MON	378	4,549	08/03/2005	08/01/2035

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 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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31411W4N4	FNMA #917129			4	1	44,895	112.0530	51,073	45,579	44,997		(55)			6.000	6.442	MON	228	2,809	07/09/2007	06/01/2037
31414SYU1	FNMA #975123			4	1	8,657	110.1760	9,565	8,682	8,661		1			5.500	5.605	MON	40	489	09/05/2008	05/01/2038
31371KZA2	FNMA PASS-THRU LNG 30 YEAR			4	1	114,481	110.6760	117,641	106,293	118,307		1,681			5.500	2.684	MON	487	5,952	12/02/2010	02/01/2033
3138ARG99	FNMA PASS-THRU LNG 30 YEAR			4	1	756,750	107.2270	745,081	694,864	765,653		4,443			4.500	2.366	MON	2,606	31,632	12/08/2014	09/01/2041
3138WG3W2	FNMA PASS-THRU LNG 30 YEAR			4	1	855,144	103.0030	832,688	808,408	856,065		1,354			3.500	2.561	MON	2,358	28,602	07/21/2016	05/01/2046
3138WGYN8	FNMA PASS-THRU LNG 30 YEAR			4	1	841,252	103.0070	819,429	795,510	842,538		646			3.500	2.558	MON	2,320	28,108	07/21/2016	04/01/2046
3138X5JQ1	FNMA PASS-THRU LNG 30 YEAR			4	1	129,383	107.9210	132,029	122,339	129,033		917			4.500	3.330	MON	459	5,562	09/11/2013	09/01/2043
3140FKS35	FNMA PASS-THRU LNG 30 YEAR			4	1	977,699	100.3330	963,783	960,588	977,586		(113)			3.000	2.763	MON	2,401	7,210	09/08/2017	11/01/2046
31394AP26	FNMA REMIC TRUST 2004-76			4	1	17,741	100.2980	16,727	16,677	16,774		(143)			4.000	2.060	MON	56	723	07/15/2010	10/25/2019
3136A9N61	FNMA REMIC TRUST 2012-120			4	1	596,162	103.1330	573,278	555,862	595,573		(911)			3.500	2.143	MON	1,621	19,661	02/12/2016	10/25/2042
3136ADLC1	FNMA REMIC TRUST 2013-29			4	1	913,133	102.1730	868,451	849,982	900,633		(1,463)			3.500	1.875	MON	2,479	30,177	03/11/2013	01/25/2043
3136ARDJ4	FNMA REMIC TRUST 2016-02			4	1	885,918	102.8280	861,822	838,119	872,942		(4,863)			3.500	2.132	MON	2,445	29,550	02/01/2016	05/25/2041
3136ARPP7	FNMA REMIC TRUST 2016-11			4	1	1,814,254	102.9960	1,761,547	1,710,300	1,787,856		(10,700)			3.500	2.131	MON	4,988	60,271	02/04/2016	05/25/2042
3136AUQS3	FNMA REMIC TRUST 2016-97			4	1	953,174	100.5570	935,590	930,405	949,953		(3,221)			3.000	2.442	MON	2,326	28,038	01/01/2017	12/25/2044
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						21,220,987	XXX	20,808,434	20,253,112	21,105,073		(39,319)			XXX	XXX	XXX	59,109	624,623	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						40,053,355	XXX	40,202,539	37,958,112	39,216,176		(149,092)			XXX	XXX	XXX	331,902	1,526,486	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00138CAC2	AIG GLOBAL FUNDING 144A				1FE	703,148	99.9490	703,640	704,000	703,319		161			2.700	2.745	JD	845	19,008	12/08/2016	12/15/2021
00912XAW4	AIR LEASE CORP			1,2	2FE	676,960	98.6510	670,830	680,000	677,283		322			2.625	2.738	JJ	9,867		06/05/2017	07/01/2022
025816BM0	AMERICAN EXPRESS CO			2	1FE	999,210	98.7930	987,930	1,000,000	999,274		64			2.500	2.533	FA	10,417		07/27/2017	08/01/2022
0258M0EC9	AMERICAN EXPRESS CR CORP MTNBE			2	1FE	462,449	98.9680	458,221	463,000	462,662		180			1.700	1.748	AO	1,334	7,871	10/26/2016	10/30/2019
035242AL0	ANHEUSER BUSCH INBEV FIN INC			1,2	2FE	529,115	102.3290	511,647	500,000	522,819		(4,333)			3.300	2.326	FA	6,875	16,500	07/15/2016	02/01/2023
03761UAG1	APOLLO INVT CORP			1	2FE	1,416,315	102.2600	1,462,312	1,430,000	1,419,498		1,172			5.250	5.447	MS	24,608	75,075	02/24/2015	03/03/2025
00206RCW0	AT&T INC			1	2FE	636,941	99.9720	639,819	640,000	639,933		1,686			1.750	2.028	JJ	5,164	11,200	03/17/2016	01/15/2018
053332AV4	AUTOZONE INC			1,2	2FE	499,975	101.4910	507,457	500,000	499,977		2			3.750	3.786	JD	1,563	11,615	04/06/2017	06/01/2027
06051GGR4	BANK AMER CORP			1,2	1FE	1,000,000	101.6450	1,016,454	1,000,000	1,000,000					3.593	3.625	JJ	15,969		07/18/2017	07/21/2028
09256BAJ6	BLACKSTONE HLDGS FIN L L C 144A			1,2	1FE	318,694	98.3330	314,666	320,000	318,724		30			3.150	3.223	AO	2,492		09/25/2017	10/02/2027
118230AR2	BUCKEYE PARTNERS L P			1,2	2FE	452,739	98.8840	449,920	455,000	452,765		26			4.125	4.230	JD	2,138		11/09/2017	12/01/2027
14042RBT7	CAPITAL ONE NATL ASSN VA			2	2FE	828,714	98.0950	814,184	830,000	829,036		247			2.250	2.296	MS	5,603	18,675	09/08/2016	09/13/2021
149123CD1	CATERPILLAR INC DEL			1	1FE	1,241,225	114.9570	1,436,965	1,250,000	1,241,792		164			4.300	4.389	MN	6,868	53,750	05/05/2014	05/15/2044
126117AU4	CNA FINL CORP			1,2	2FE	244,444	98.5460	241,437	245,000	244,463		19			3.450	3.507	FA	3,311		08/07/2017	08/15/2027
224044CK1	COX COMMUNICATIONS INC NEW 144A			1,2	2FE	496,930	100.9280	504,642	500,000	496,951		21			4.600	4.692	FA	9,200		07/24/2017	08/15/2047
22822VAG6	CROWN CASTLE INTL CORP NEW			1,2	2FE	319,107	98.9630	316,682	320,000	319,156		49			3.200	3.271	MS	4,267		07/25/2017	09/01/2024
25470DAD1	DISCOVERY COMMUNICATIONS LLC			1	2FE	258,130	117.6390	294,098	250,000	257,282		(149)			6.350	6.203	JD	1,323	15,875	04/14/2011	06/01/2040
260543CK7	DOW CHEM CO			1	2FE	244,090	105.1050	262,761	250,000	244,745		208			4.250	4.478	AO	2,656	10,625	09/09/2014	10/01/2034
278642AE3	EBAY INC SR			2	2FE	496,185	99.0980	495,491	500,000	496,907		632			2.600	2.765	JJ	5,994	13,000	11/09/2016	07/15/2022
29273RAR0	ENERGY TRANSFER PRTNRS L P			1	2FE	226,966	113.2320	283,079	250,000	227,539		336			6.500	7.431	FA	6,771	16,250	02/24/2015	02/01/2042
302635AB3	FS INVT CORP			1,2	2FE	256,603	101.7100	254,276	250,000	255,811		(792)			4.250	3.040	JJ	4,899		09/22/2017	01/15/2020
378272AF5	GLENCORE FDG LLC 144A			1	2FE	749,573	103.4500	775,875	750,000	749,747		41			4.125	4.175	MN	2,664	30,938	05/22/2013	05/30/2023
38141GWC4	GOLDMAN SACHS GROUP INC			1,2	1FE	388,752	100.3920	391,529	390,000	388,960		208			3.000	3.090	AO	2,113	8,775	01/23/2017	04/26/2022
438516BM7	HONEYWELL INTL INC			1,2	1FE	411,979	98.1850	404,521	412,000	411,967		(6)			1.850	1.861	MN	1,270	7,643	10/24/2016	11/01/2021
44106MAR3	HOSPITALITY PPTYS TR			1	2FE	504,429	104.5620	528,037	505,000	504,659		54			4.500	4.565	JD	1,010	22,725	05/30/2013	06/15/2023
45866FAB0	INTERCONTINENTALEXCHANGE GROUP			1	1FE	199,822	100.3900	200,780	200,000	199,971		36			2.500	2.535	AO	1,056	5,000	10/01/2013	10/15/2018
46849LSR3	JACKSON NATL LIFE GBL FDG 144A				1FE	499,695	98.1170	490,583	500,000	499,765		58			2.100	2.124	AO	1,925	10,500	10/18/2016	10/25/2021
46849LSW2	JACKSON NATL LIFE GBL FDG 144A				1FE	274,167	98.8870	271,940	275,000	274,250		83			2.500	2.581	JD	76	3,438	06/20/2017	06/27/2022
46647PAE6	JP MORGAN CHASE BANK NA			2	1FE	1,004,980	100.0970	1,000,969	1,000,000	1,004,432		(548)			2.776	2.684	AO	5,089	13,880	06/06/2017	04/25/2023
46625HMN7	JPMORGAN CHASE & CO			2	1FE	526,440	104.8340	524,172	500,000	521,699		(2,601)			3.900	3.253	JJ	8,992	19,500	02/26/2016	07/15/2025
49327M2Q6	KEYBANK NATIONAL ASSOCIATION				1FE	269,382	99.4750	268,582	270,000	269,513		118			2.500	2.565	MN	731	6,750	11/17/2016	11/22/2021
49456BAM3	KINDER MORGAN INC DEL			1,2	2FE	334,243	99.3910	332,960	335,000	334,296		53			3.150	3.221	JJ	4,133		08/03/2017	01/15/2023
594918BW3	MICROSOFT CORP			1	1FE	498,925	100.0360	500,178	500,000	499,112		187			2.400	2.461	FA	4,833	6,000	01/30/2017	02/06/2022
61746BED4	MORGAN STANLEY				1FE	497,445	99.5440	497,722	500,000	497,991		484			2.625	2.754	MN	1,604	13,125	11/14/2016	11/17/2021
553794AB4	MUFG AMERICAS HOLDINGS CORP			2	1FE	299,943	99.4570	298,371	300,000	299,975		11			2.250	2.267	FA	2,644	6,750	02/05/2015	02/10/2020
637432MU6	NATIONAL RURAL UTILS COOP FIN			1	1FE	219,688	100.2650	220,582	220,000	219,885		45			2.350	2.386	JD	230	5,170	05/30/2013	06/15/2020
67103HAF4	O REILLY AUTOMOTIVE INC NEW			1,2	2FE	499,200	100.3680	501,838	500,000	499,226		26			3.600	3.652	MS	6,700		08/10/2017	09/01/2027
681936BK5	OMEGA HEALTHCARE INVS INC			1,2	2FE	242,496	99.1270	242,860	245,000	242,632		136			4.750	4.932	JJ	8,631		03/28/2017	01/15/2028
776696AF3	ROPER INDS INC NEW			1	2FE	713,506	99.9900	714,925	715,000	714,780		288			2.050	2.103	AO	3,664	14,658	05/30/2013	10/01/2018
776743AD8	ROPER TECHNOLOGIES INC			1,2	2FE	69,989	103.1250	72,188	70,000	69,990		1			3.800	3.838	JD	118	2,630	12/08/2016	12/15/2026
78355HKF5	RYDER SYS MTN BE			1,2	2FE	758,161	98.2040	746,350	760,000	758,302		142			2.500	2.567	MS	7,547		08/01/2017	09/01/2022
824348AV8	SHERWIN WILLIAMS CO			1,2	2FE	249,620	100.5510	251,378	250,000	249,652		32			3.125	3.174	JD	651	4,232	05/02/2017	06/01/2024
828807DA2	SIMON PPTY GROUP LP			1,2	1FE	318,950	99.0510	316,964	320,000	319,166		192			2.350	2.432	JJ	3,154	5,160	11/15/2016	01/30/2022
842400FQ1	SOUTHERN CALIF EDISON CO			1,2	1FE	1,135,530	112.6510	1,126,506	1,000,000	1,126,057		(3,635)			4.500	3.698	MS	15,000	45,000	04/24/2015	09/01/2040
867914BM4	SUNTRUST BKS INC			2	2FE	998,720	99.9970	999,965	1,000,000	998,976		235			2.700	2.745	JJ	11,550	17,700	11/28/2016	01/27/2022
92343VCR3	VERIZON COMMUNICATIONS INC			1,2	2FE	535,870	101.7930	508,964	500,000	529,879		(4,124)			3.500	2.526	MN	2,917	17,500	07/15/2016	11/01/2024

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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92826CAC6	VISA INC			1,2	1FE	516,720	101.4650	507,326	500,000	513,660		(2,678)			2.800	2.208	JD	661	14,000	11/09/2016	12/14/2022
929089AD2	VOYA FINL INC			1,2	2FE	682,938	99.1000	678,838	685,000	683,073		135			3.125	3.198	JJ	10,465		06/26/2017	07/15/2024
98310WAK4	WYNDHAM WORLDWIDE CORP			1	2FE	629,168	100.0320	630,199	630,000	629,971		173			2.500	2.544	MS	5,250	15,750	02/19/2013	03/01/2018
98389BAT7	XCEL ENERGY INC			1,2	2FE	673,818	99.7520	672,330	674,000	673,854		33			2.600	2.622	MS	5,160	13,824	11/28/2016	03/15/2022
06367THQ6	BANK OF MONTREAL		C		1FE	319,693	99.0290	316,892	320,000	319,841		101			1.500	1.539	JJ	2,173	4,800	07/13/2016	07/18/2019
064159HT6	BANK OF NOVA SCOTIA		C		1FE	999,940	99.2170	992,171	1,000,000	999,971		20			1.650	1.659	JD	779	16,500	06/09/2016	06/14/2019
15135UAD1	CENOVUS ENERGY INC		C	1	2FE	574,950	105.1800	525,900	500,000	523,716		(12,718)			5.700	2.981	AO	6,017	28,500	10/11/2013	10/15/2019
29250NAR6	ENBRIDGE INC		C	1,2	2FE	500,520	100.4220	502,108	500,000	500,497		(23)			3.700	3.721	JJ	8,942		06/28/2017	07/15/2027
05565QDC9	BP CAP MKTS P L C		C	1,2	1FE	190,000	99.4740	189,000	190,000	190,000					1.676	1.683	MN	513	3,184	04/28/2016	05/03/2019
05565QDG0	BP CAP MKTS P L C		C	1,2	1FE	500,000	102.1520	510,758	500,000	500,000					3.216	3.242	MN	1,474	16,080	11/21/2016	11/28/2023
22546QAP2	CREDIT SUISSE NEW YORK BRANCH		C		1FE	1,550,805	103.4740	1,552,113	1,500,000	1,546,929		(3,876)			3.625	3.128	MS	16,917	27,188	05/18/2017	09/09/2024
58507LAB5	MEDTRONIC GLOBAL HLDGS S C A		C	1	1FE	999,260	99.5850	995,849	1,000,000	999,542		282			1.700	1.745	MS	4,392	8,500	03/21/2017	03/28/2019
86562MAQ3	SUMITOMO MITSUI FINL GROUP INC		C		1FE	520,000	99.4290	517,029	520,000	520,000					2.784	2.803	JJ	6,796		07/06/2017	07/12/2022
88167AAE1	TEVA PHARMACEUTICAL FIN NETH		C	1	2FE	255,592	82.5650	210,540	255,000	255,518		(51)			3.150	3.148	AO	2,008	9,594	07/19/2016	10/01/2026
90352JAE3	UBS GROUP FDG SWITZ AG 144A		C	2	1FE	800,000	98.8570	790,852	800,000	800,000					2.859	2.879	FA	8,641		08/07/2017	08/15/2023
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						34,222,849	XXX	34,407,157	33,928,000	34,151,390		(27,041)			XXX	XXX	XXX	310,654	694,438	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
61748HAR2	MORGAN STANLEY CAP 2004-5AR			4	1FM	68,286	99.9530	67,989	68,021	67,989	(1,396)	678			3.384	2.796	MON	192	2,234	09/07/2004	07/25/2034
3399999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						68,286	XXX	67,989	68,021	67,989	(1,396)	678			XXX	XXX	XXX	192	2,234	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
12592XAZ9	COMM MTG TR 2015-CCRE22			4	1FM	587,092	100.9910	575,646	570,000	576,795		(3,953)			2.856	2.182	MON	1,357	16,279	03/18/2015	03/12/2048
94989CAW1	WELLS FARGO COML TR 2015-C26			4	1FM	517,891	99.4670	497,337	500,000	513,501		(3,043)			2.910	2.254	MON	1,213	14,550	07/19/2016	02/18/2048
95000FAS5	WELLS FARGO COML TR 2016-C35			4	1FM	1,009,917	97.1330	971,327	1,000,000	1,007,823		(1,442)			2.674	2.534	MON	2,228	26,740	07/15/2016	07/17/2048
95000PAD6	WELLS FARGO COML TR 2016-C37			4	1FM	1,009,923	103.2390	1,032,389	1,000,000	1,008,628		(1,240)			3.525	3.418	MON	2,938	35,250	12/09/2016	12/17/2049
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						3,124,823	XXX	3,076,699	3,070,000	3,106,747		(9,678)			XXX	XXX	XXX	7,736	92,819	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02007PAD5	ALLY AUTO RECV TR 2017-1			4	1FE	219,953	99.4450	218,778	220,000	220,018		65			1.990	2.004	MON	195	3,831	01/24/2017	11/15/2021
14041NFE6	CAPITAL ONE CC TR 2016-3A			4	1FE	899,994	98.9830	890,848	900,000	899,996		2			1.340	1.348	MON	536	12,060	07/18/2016	04/15/2022
14313YAC2	CARMAX AUTO OWNER TR 2016-1			4	1FE	809,580	99.7010	807,358	809,775	809,790		(18)			1.610	1.619	MON	574	13,034	01/26/2016	11/16/2020
14312QAC0	CARMAX AUTO OWNER TR 2016-4			4	1FE	399,902	98.9920	395,968	400,000	400,005		(4)			1.400	1.408	MON	249	5,600	10/19/2016	08/16/2021
14314JAD2	CARMAX AUTO OWNER TR 2017-1			4	1FE	779,769	99.5770	776,700	780,000	780,011		241			2.270	2.293	MON	787	15,493	01/25/2017	09/15/2022
161571HE7	CHASE ISSUANCE TRUST 2016-4			4	1FE	999,833	98.2780	982,783	1,000,000	999,892		41			1.490	1.505	MON	662	14,900	07/20/2016	07/15/2022
12594BAD4	CNH EQUIPMENT TR 2016-A			4	1FE	979,754	99.4530	974,644	980,000	980,012		(13)			1.480	1.489	MON	645	14,504	02/10/2016	04/15/2021
34530MAA7	FORD CR AUTO OWN TR 2014-REV1 144A			4	1FE	249,938	100.2030	250,508	250,000	250,116		(82)			2.260	2.248	MON	251	5,650	05/06/2014	11/15/2025
36254AAD6	GM FINL CON AUTO REC TR 2017-144A			4	1FE	259,962	99.4010	258,444	260,000	260,053		91			1.780	1.781	MON	193	3,137	04/03/2017	10/18/2021
47788NAD0	JOHN DEERE OWNER TR 2016-B			4	1FE	499,876	98.9520	494,759	500,000	500,024		(12)			1.490	1.498	MON	331	7,450	07/19/2016	05/15/2023
47788BAE4	JOHN DEERE OWNER TR 2017-B			4	1FE	999,972	99.0760	990,753	1,000,000	1,000,338		364			2.110	2.119	MON	938	8,616	07/11/2017	07/15/2024
92347XAA4	VERIZON OWNER TR 2016-1 144A			4	1FE	289,951	99.3430	288,095	290,000	290,323		(213)			1.420	1.352	MON	126	4,118	07/12/2016	01/20/2021
14161GBK5	CARDS II TRUST 1A A 144A		A	4	1FE	1,500,000	100.2920	1,504,387	1,500,000	1,500,000					2.177	1.928	MON	1,542	26,448	07/20/2016	07/15/2021
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						8,888,484	XXX	8,834,025	8,889,775	8,890,578		462			XXX	XXX	XXX	7,029	134,841	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						46,304,442	XXX	46,385,870	45,955,796	46,216,704	(1,396)	(35,579)			XXX	XXX	XXX	325,611	924,332	XXX	XXX
7799999 Subtotals - Issuer Obligations						57,521,548	XXX	58,340,592	56,083,000	56,726,552		(141,500)			XXX	XXX	XXX	618,793	1,715,670	XXX	XXX
7899999 Subtotals - Residential Mortgage-Backed Securities						22,196,997	XXX	21,792,704	21,189,723	22,087,436	(1,396)	(37,199)			XXX	XXX	XXX	62,238	662,599	XXX	XXX
7999999 Subtotals - Commercial Mortgage-Backed Securities						3,124,823	XXX	3,076,699	3,070,000	3,106,747		(9,678)			XXX	XXX	XXX	7,736	92,819	XXX	XXX
8099999 Subtotals - Other Loan-Backed and Structured Securities						8,888,484	XXX	8,834,025	8,889,775	8,890,578		462			XXX	XXX	XXX	7,029	134,841	XXX	XXX
8399999 Grand Total - Bonds						91,731,852	XXX	92,044,020	89,232,498	90,811,313	(1,396)	(187,915)			XXX	XXX	XXX	695,796	2,605,929	XXX	XXX

E11 Schedule D - Part 2 Sn 1 Prfrd Stocks Owned . . . . NONE

E12 Schedule D - Part 2 Sn 2 Common Stocks Owned . . . . 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. Governments								
912828WN6	UNITED STATES TREAS NTS		04/13/2017	NOMURA SECS	X X X	1,519,810	1,500,000	11,538
0599999 Subtotal - Bonds - U.S. Governments						1,519,810	1,500,000	11,538
Bonds - U.S. Special Revenue, Special Assessment								
31335BD45	FHLMC PC GOLD COMB 30		09/27/2017	JP MORGAN SECS LLC	X X X	1,981,971	1,969,049	4,430
3137BX7G1	FHLMC REMIC SERIES 4679		04/01/2017	RBC CAPITAL MARKETS	X X X	1,046,250	1,000,000	3,000
3137BXS78	FHLMC REMIC SERIES 4685		05/04/2017	CITIGROUP GBL MKTS INC, NEW YORK	X X X	1,050,313	1,000,000	3,222
3140FKS35	FNMA PASS-THRU LNG 30 YEAR		09/08/2017	RBC CAPITAL MARKETS	X X X	998,264	980,794	817
3136AUQS3	FNMA REMIC TRUST 2016-97		01/01/2017	BNP PARIBAS SEC	X X X	1,016,625	992,340	83
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						6,093,423	5,942,183	11,552
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00912XAW4	AIR LEASE CORP		06/05/2017	JP MORGAN SECS LLC	X X X	676,960	680,000	
02007PAD5	ALLY AUTO RECV TR 2017-1		01/24/2017	CITIGROUP GBL MKTS INC, NEW YORK	X X X	219,953	220,000	
025816BM0	AMERICAN EXPRESS CO		07/27/2017	BARCLAYS CAPITAL INC	X X X	999,210	1,000,000	
053332AV4	AUTOZONE INC		04/06/2017	JP MORGAN SECS LLC	X X X	499,975	500,000	
06051GGR4	BANK AMER CORP		07/18/2017	MERRILL LYNCH PIERCE FENNER, CHARLO	X X X	1,000,000	1,000,000	
09256BAJ6	BLACKSTONE HLDGS FIN L L C 144A		09/25/2017	MERRILL LYNCH PIERCE FENNER, CHARLO	X X X	318,694	320,000	
118230AR2	BUCKEYE PARTNERS L P		11/09/2017	BARCLAYS CAPITAL INC	X X X	452,739	455,000	
14314JAD2	CARMAX AUTO OWNER TR 2017-1		01/25/2017	BARCLAYS CAPITAL INC	X X X	779,769	780,000	
126117AU4	CNA FINL CORP		08/07/2017	BARCLAYS CAPITAL INC	X X X	244,444	245,000	
224044CK1	COX COMMUNICATIONS INC NEW 144A		07/24/2017	RBC CAPITAL MARKETS	X X X	496,930	500,000	
22822VAG6	CROWN CASTLE INTL CORP NEW		07/25/2017	MORGAN STANLEY & CO	X X X	319,107	320,000	
302635AB3	FS INVT CORP		09/22/2017	STIFEL NICOLAUS & CO	X X X	256,603	250,000	2,095
36254AAD6	GM FINL CON AUTO REC TR 2017-144A		04/03/2017	JP MORGAN SECS LLC	X X X	259,962	260,000	
38141GWC4	GOLDMAN SACHS GROUP INC		01/23/2017	GOLDMAN SACHS	X X X	388,752	390,000	
46849LSW2	JACKSON NATL LIFE GBL FDG 144A		06/20/2017	MERRILL LYNCH PIERCE FENNER, CHARLO	X X X	274,167	275,000	
47788BAE4	JOHN DEERE OWNER TR 2017-B		07/11/2017	MITSUBISHI UFJ SECURITIES	X X X	999,974	1,000,000	
46647PAE6	JP MORGAN CHASE BANK NA		06/06/2017	GOLDMAN SACHS	X X X	1,004,980	1,000,000	3,393
49456BAM3	KINDER MORGAN INC DEL		08/03/2017	JP MORGAN SECS LLC	X X X	334,243	335,000	
594918BW3	MICROSOFT CORP		01/30/2017	JP MORGAN	X X X	498,925	500,000	
67103HAF4	O REILLY AUTOMOTIVE INC NEW		08/10/2017	MERRILL LYNCH PIERCE FENNER, CHARLO	X X X	499,200	500,000	
681936BK5	OMEGA HEALTHCARE INVS INC		03/28/2017	JP MORGAN CHASE	X X X	242,496	245,000	
78355HKF5	RYDER SYS MTN BE		08/01/2017	BNP PARIBAS SEC	X X X	758,161	760,000	
824348AV8	SHERWIN WILLIAMS CO		05/02/2017	CITIGROUP GBL MKTS INC, NEW YORK	X X X	249,620	250,000	
929089AD2	VOYA FINL INC		06/26/2017	CITIGROUP GBL MKTS INC, NEW YORK	X X X	682,938	685,000	
29250NAR6	ENBRIDGE INC	C	06/28/2017	JP MORGAN SECS LLC	X X X	500,520	500,000	
22546QAP2	CREDIT SUISSE NEW YORK BRANCH	C	05/18/2017	CREDIT SUISSE, NEW YORK (CSUS)	X X X	1,550,804	1,500,000	11,179
58507LAB5	MEDTRONIC GLOBAL HLDGS S C A	C	03/21/2017	MORGAN STANLEY & CO	X X X	999,260	1,000,000	
86562MAQ3	SUMITOMO MITSUI FINL GROUP INC	C	07/06/2017	PERSHING	X X X	520,000	520,000	
90352JAE3	UBS GROUP FDG SWITZ AG 144A	C	08/07/2017	UBS SECURITITES	X X X	1,000,000	1,000,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						17,028,386	16,990,000	16,667
8399997 Subtotal - Bonds - Part 3						24,641,619	24,432,183	39,757
8399998 Summary item from Part 5 for Bonds						13,048,305	13,085,000	68,393
8399999 Subtotal - Bonds						37,689,924	37,517,183	108,150
8999998 Summary Item from Part 5 for Preferred Stocks							X X X	
8999999 Subtotal - Preferred Stocks							X X X	
9799998 Summary Item from Part 5 for Common Stocks							X X X	
9799999 Subtotal - Common Stocks							X X X	
9899999 Subtotal - Preferred and Common Stocks							X X X	

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
9999999 Totals						37,689,924	X X X	108,150

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36296KMW9	GNMA #693473		12/15/2017	PRINCIPAL RECEIPT	XXX	8,776	8,776	8,826	8,858		(82)		(82)		8,776				201	06/15/2038
3622A2AD4	GNMA PASS-THRU M PLATINUM 30YR		12/20/2017	PRINCIPAL RECEIPT	XXX	160,396	160,396	169,305	170,104		(9,709)		(9,709)		160,396				2,626	06/20/2042
36207JZR7	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT	XXX	1,298	1,298	1,314	1,298						1,298				45	05/15/2028
36208WCM3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT	XXX	1,840	1,840	1,837	1,837		3		3		1,840				58	07/15/2028
36209NCP5	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT	XXX	483	483	489	484						483				16	05/15/2028
36295QVU1	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT	XXX	23,901	23,901	24,091	24,279		(378)		(378)		23,901				854	11/15/2037
36295XZZ1	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT	XXX	6,204	6,204	6,267	6,388		(184)		(184)		6,204				103	02/15/2038
36296GRY9	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT	XXX	735	735	744	766		(31)		(31)		735				21	06/15/2038
0599999 Subtotal - Bonds - U.S. Governments						203,633	203,633	212,873	214,014		(10,381)		(10,381)		203,633				3,924	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
677520WC8	OHIO ST		09/01/2017	VARIOUS	XXX	1,000,000	1,000,000	1,061,460	1,001,304		(1,304)		(1,304)		1,000,000				50,000	09/01/2017
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,000,000	1,000,000	1,061,460	1,001,304		(1,304)		(1,304)		1,000,000				50,000	XXX
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
033161VH0	ANCHORAGE AK		08/01/2017	CALLED @ 100.0000000	XXX	1,500,000	1,500,000	1,560,940	1,504,929		(4,929)		(4,929)		1,500,000				75,000	08/01/2027
213489CN5	COOK CNTY IL SCH DIST NO 036		04/17/2017	Exchange	XXX	1,000,985	1,000,000	1,065,330	1,003,317		(2,332)		(2,332)		1,000,985					12/01/2018
586145SR6	MEMPHIS TN		04/01/2017	MATURITY	XXX	1,000,000	1,000,000	1,077,140	1,002,375		(2,375)		(2,375)		1,000,000				25,000	04/01/2017
721799ZU1	PIMA CNTY ARIZ UNI SCH DIST NO SCH		07/03/2017	CALLED	XXX	265,000	265,000	270,554	269,020		(151)		(151)		268,869		(3,869)	(3,869)	13,250	07/01/2027
866854HQ8	SUN PRAIRIE WI AREA SCH DIST		03/01/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,034,360	1,000,744		(744)		(744)		1,000,000				25,000	03/01/2025
984674FX4	YAMHILL CNTY OR SCH DIST NO 040		06/15/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,047,980	1,002,677		(2,677)		(2,677)		1,000,000				25,000	06/15/2019
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						5,765,985	5,765,000	6,056,304	5,783,062		(13,208)		(13,208)		5,769,854		(3,869)	(3,869)	163,250	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
254839Y80	DISTRICT COLUMBIA ASSN AMERN MED C		08/15/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,030,810	1,002,369		(2,369)		(2,369)		1,000,000				50,000	02/15/2021
31335BD45	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT	XXX	33,934	33,934	34,157			(223)		(223)		33,934				152	04/01/2047
3137ARXS0	FHLMC REMIC SERIES 4073		12/15/2017	PRINCIPAL RECEIPT	XXX	120,654	120,654	133,247	129,951		(9,297)		(9,297)		120,654				2,344	07/15/2041
3137ASBP8	FHLMC REMIC SERIES 4077		12/15/2017	PRINCIPAL RECEIPT	XXX	126,842	126,842	136,890	133,816		(6,974)		(6,974)		126,842				1,838	11/15/2041
3137B1RP9	FHLMC REMIC SERIES 4189		12/15/2017	PRINCIPAL RECEIPT	XXX	85,125	85,125	92,706	91,564		(6,439)		(6,439)		85,125				1,552	11/15/2042
3137BHBZ9	FHLMC REMIC SERIES 4451		12/15/2017	PRINCIPAL RECEIPT	XXX	103,133	103,133	108,853	108,429		(5,296)		(5,296)		103,133				1,767	11/15/2041
3137BMQC3	FHLMC REMIC SERIES 4544		12/15/2017	PRINCIPAL RECEIPT	XXX	242,542	242,542	255,427	254,346		(11,805)		(11,805)		242,542				4,137	06/15/2042
3137BMXB7	FHLMC REMIC SERIES 4551		12/15/2017	PRINCIPAL RECEIPT	XXX	316,192	316,192	335,707	333,254		(17,062)		(17,062)		316,192				7,541	04/15/2042
3137BMV45	FHLMC REMIC SERIES 4552		12/15/2017	PRINCIPAL RECEIPT	XXX	297,621	297,621	311,804	311,454		(13,833)		(13,833)		297,621				4,656	01/15/2043
3137BSZU0	FHLMC REMIC SERIES 4631		12/15/2017	PRINCIPAL RECEIPT	XXX	147,518	147,518	150,180	150,165		(2,647)		(2,647)		147,518				2,310	05/15/2045
3137BX7G1	FHLMC REMIC SERIES 4679		12/15/2017	PRINCIPAL RECEIPT	XXX	136,450	136,450	142,761			(6,311)		(6,311)		136,450				2,062	06/15/2044
3137BXS78	FHLMC REMIC SERIES 4685		12/15/2017	PRINCIPAL RECEIPT	XXX	116,657	116,657	122,526			(5,869)		(5,869)		116,657				1,513	08/15/2044
31384VV33	FNMA #535334		12/26/2017	PRINCIPAL RECEIPT	XXX	10,853	10,853	11,213	11,081		(228)		(228)		10,853				323	06/01/2030
31391SM64	FNMA #675481		12/26/2017	PRINCIPAL RECEIPT	XXX	189	189	195	193		(5)		(5)		189				4	02/01/2033
31400WSW1	FNMA #699933		12/26/2017	PRINCIPAL RECEIPT	XXX	83,839	83,839	84,442	84,659		(820)		(820)		83,839				2,556	04/01/2033
31406UK31	FNMA #820314		12/26/2017	PRINCIPAL RECEIPT	XXX	3,082	3,082	3,034	3,045		37		37		3,082				73	08/01/2035
31411W4N4	FNMA #917129		12/26/2017	PRINCIPAL RECEIPT	XXX	21,225	21,225	20,906	20,979		245		245		21,225				753	06/01/2037
31414SYU1	FNMA #975123		12/26/2017	PRINCIPAL RECEIPT	XXX	3,289	3,289	3,280	3,281		9		9		3,289				73	05/01/2038
31371KZA2	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT	XXX	31,658	31,658	34,097	34,736		(3,077)		(3,077)		31,658				792	02/01/2033
3138ARG99	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT	XXX	106,598	106,598	116,092	116,776		(10,178)		(10,178)		106,598				1,470	09/01/2041
3138WG3W2	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT	XXX	131,360	131,360	138,954	138,884		(7,524)		(7,524)		131,360				2,045	05/01/2046
3138WGYN8	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT	XXX	114,342	114,342	120,916	121,008		(6,667)		(6,667)		114,342				1,938	04/01/2046
3138X5JQ1	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT	XXX	19,140	19,140	20,242	20,044		(904)		(904)		19,140				422	09/01/2043
3140FKS35	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT	XXX	20,206	20,206	20,566			(360)		(360)		20,206				96	11/01/2046
31394AP26	FNMA REMIC TRUST 2004-76		12/26/2017	PRINCIPAL RECEIPT	XXX	40,945	40,945	43,556	41,533		(588)		(588)		40,945				766	10/25/2019
3136A9N61	FNMA REMIC TRUST 2012-120		12/26/2017	PRINCIPAL RECEIPT	XXX	87,090	87,090	93,404	93,454		(6,365)		(6,365)		87,090				1,409	10/25/2042
3136ADLC1	FNMA REMIC TRUST 2013-29		12/26/2017	PRINCIPAL RECEIPT	XXX	195,307	195,307	209,817	207,281		(11,975)		(11,975)		195,307				3,232	01/25/2043
3136ARDJ4	FNMA REMIC TRUST 2016-02		12/26/2017	PRINCIPAL RECEIPT	XXX	106,501	106,501	112,575	111,544		(5,043)		(5,043)		106,501				1,942	05/25/2041
3136ARPP7	FNMA REMIC TRUST 2016-11		12/26/2017	PRINCIPAL RECEIPT	XXX	186,502	186,502	197,838	196,126		(9,624)		(9,624)		186,502				3,324	05/25/2042
3136AUQS3	FNMA REMIC TRUST 2016-97		12/26/2017	VARIOUS	XXX	1,086,308	1,061,935	1,087,827	1,024,315		(1,570)		(1,570)		1,086,188		117	117	1,124	12/25/2044

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 (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						4,975,102	4,950,729	5,174,022	4,744,287		(152,762)		(152,762)		4,974,982		117	117	102,214	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
14149YAU2	CARDINAL HEALTH INC		06/15/2017	MATURITY	XXX	340,000	340,000	339,425	339,946		54		54		340,000				3,230	06/15/2017
14313YAC2	CARMAX AUTO OWNER TR 2016-1		12/15/2017	PRINCIPAL RECEIPT	XXX	20,224	20,224	20,219	20,224		(1)		(1)		20,224				326	11/16/2020
12527GAH6	CF INDS INC 144A		01/11/2017	GOLDMAN SACHS	XXX	80,388	80,000	79,508	79,513		1		1		79,515		874	874	560	12/01/2026
361448AS2	GATX CORP		03/04/2017	MATURITY	XXX	315,000	315,000	314,814	314,989		11		11		315,000				1,969	03/04/2017
61748HAR2	MORGAN STANLEY CAP 2004-5AR		12/26/2017	PRINCIPAL RECEIPT	XXX	19,431	19,431	19,506	19,627		(196)		(196)		19,431				234	07/25/2034
00507UAT8	ACTAVIS FUNDING SCS	C	06/15/2017	CREDIT SUISSE, NEW YORK (CSUS)	XXX	465,956	440,000	438,108	438,218		29		29		438,247		27,708	27,708	15,293	03/15/2035
22546QAV9	CREDIT SUISSE NEW YORK BRANCH	C	05/18/2017	CREDIT SUISSE, NEW YORK (CSUS)	XXX	1,500,420	1,500,000	1,498,350	1,499,264		210		210		1,499,474		946	946	14,592	04/27/2018
865622BF0	SUMITOMO MITSUI BANKING CORP	C	01/10/2017	MATURITY	XXX	655,000	655,000	654,921	654,999		1		1		655,000				4,258	01/10/2017
90352JAE3	UBS GROUP FDG SWITZ AG 144A	C	08/23/2017	UBS SECURITITES	XXX	199,951	200,000	200,000							200,000		(48)	(48)	206	08/15/2023
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,596,370	3,569,655	3,564,851	3,366,780		109		109		3,566,891		29,480	29,480	40,668	XXX
8399997 Subtotal - Bonds - Part 4						15,541,090	15,489,017	16,069,510	15,109,447		(177,546)		(177,546)		15,515,360		25,728	25,728	360,056	XXX
8399998 Summary Item from Part 5 for Bonds						13,176,328	13,085,000	13,048,305			3,395		3,395		13,051,701		124,628	124,628	124,601	XXX
8399999 Subtotal - Bonds						28,717,418	28,574,017	29,117,815	15,109,447		(174,151)		(174,151)		28,567,061		150,356	150,356	484,657	XXX
8999998 Summary Item from Part 5 for Preferred Stocks							XXX													XXX
8999999 Subtotal - Preferred Stocks							XXX													XXX
9799998 Summary Item from Part 5 for Common Stocks							XXX													XXX
9799999 Subtotal - Common Stocks							XXX													XXX
9899999 Subtotal - Preferred and Common Stocks							XXX													XXX
9999999 Totals						28,717,418	XXX	29,117,815	15,109,447		(174,151)		(174,151)		28,567,061		150,356	150,356	484,657	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. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912810RV2	UNITED STATES TREAS BDS		06/06/2017	VARIOUS	06/07/2017	CITIGROUP GBL MKTS INC, NEW YO	4,000,000	4,123,063	4,139,828	4,123,026		(37)		(37)			16,802	16,802	37,459	32,486
912828U24	UNITED STATES TREAS NTS		02/03/2017	MERRILL LYNCH PIERCE FENNER, CHARLO	06/06/2017	VARIOUS	3,900,000	3,739,445	3,844,270	3,743,835		4,389		4,389			100,435	100,435	40,902	17,884
912828X88	UNITED STATES TREAS NTS		07/12/2017	BNY/BARCLAYS CAP SEC LTD	07/14/2017	BNY/BARCLAYS CAP SEC LTD	3,500,000	3,515,600	3,526,509	3,515,592		(8)		(8)			10,917	10,917	14,231	13,327
0599999 Subtotal - Bonds - U.S. Governments							11,400,000	11,378,108	11,510,607	11,382,453		4,344		4,344			128,154	128,154	92,592	63,697
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
213489DZ7	COOK CNTY ILL SCH DIST NO 036		04/17/2017	Exchange	06/09/2017	CALLED @ 100.0000000	995,000	995,980	995,000	995,000		(980)		(980)					24,875	
213489EH6	COOK CNTY ILL SCH DIST NO 036		04/17/2017	Exchange	06/01/2017	CALLED @ 100.0000000	5,000	5,005	5,000	5,000		(5)		(5)					125	
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)							1,000,000	1,000,985	1,000,000	1,000,000		(985)		(985)					25,000	
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
55336VAK6	MPLX LP		02/07/2017	CITIGROUP GBL MKTS INC, NEW YORK	02/10/2017	RBC CAPITAL MARKETS	245,000	244,593	244,671	244,594		1		1			78	78	140	
72650RBH4	PLAINS ALL AMERN PIPELINE L P		06/28/2017	JP MORGAN SECS LLC	08/17/2017	JP MORGAN SECS LLC	250,000	234,775	229,260	234,809		34		34			(5,549)	(5,549)	6,363	4,696
741503BC9	PRICELINE GRP INC		08/10/2017	WELLS FARGO	09/08/2017	BARCLAYS CAPITAL INC	190,000	189,844	191,790	189,845		1		1			1,945	1,945	506	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							685,000	669,212	665,721	669,248		36		36			(3,526)	(3,526)	7,009	4,696
8399998 Subtotal - Bonds							13,085,000	13,048,305	13,176,328	13,051,701		3,395		3,395			124,628	124,628	124,601	68,393
9899999 Subtotal - Preferred and Common Stocks																				
9999999 Totals								13,048,305	13,176,328	13,051,701		3,395		3,395			124,628	124,628	124,601	68,393

E16 Schedule D - Part 6 Sn 1 . . . . NONE

E16 Schedule D - Part 6 Sn 2 . . . . NONE

E17 Schedule DA - Part 1 Short-Term Investments Owned . . . . NONE

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floor/Collars/Swaps/Forwards Open . . . . . NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floor/Collars/Swaps/Forwards Term. . . . . NONE

E20 Schedule DB - Part B Sn 1 Future Contracts Open . . . . NONE

E21 Schedule DB - Part B Sn 2 Future Contracts Terminated . . . . NONE

E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity . . . . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity . . . . 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 Dates
6699999 Subtotal - Bonds						XXX
7099999 Subtotal - Preferred Stocks						XXX
7599999 Subtotal - Common Stocks						XXX
7699999 Total Preferred and Common Stocks						XXX
Cash Equivalents (Schedule E Part 2 type)						
608919718	FEDERATED GOVT OBLIG PREMIER			6,342	6,342	
61747C707	MORGAN STANLEY LIQ GOVT - INSTL			92,024	92,024	
	MERRILL PIERCE FENNER SM OBFR+36			262,925	262,925	02/09/2018
	MERRILL PIERCE FENNER SM OBFR+30			328,656	328,656	02/09/2018
	NOMURA SECURITIES INTL OBFR+45			65,731	65,731	03/30/2018
	SOCIETE GENERALE PARIS OBFR+29.5			328,656	328,656	03/02/2018
	PERSHING LLC OBFR+31			65,731	65,731	02/12/2018
	CANTOR FITZGERALD & CO FIXED			148,202	148,202	01/02/2018
	CITIGROUP GLOBAL MARKETS OBFR+35			525,850	525,850	02/12/2018
	JEFFERIES LLC OBFR+75			328,656	328,656	01/31/2018
	JPMORGAN CLEARING CORP FIXED			394,387	394,387	03/29/2018
	MORGAN STANLEY & CO LLC OBFR+45			262,925	262,925	03/30/2018
	SOCIETE GENERALE PARIS OBFR+23			328,656	328,656	01/31/2018
	PERSHING LLC OBFR+20			197,194	197,194	
	MERRILL PIERCE FENNER SM OBFR+40			631,020	631,020	03/16/2018
9199999 Subtotal - Cash Equivalents (Schedule E Part 2 type)				3,966,955	3,966,955	XXX
9999999 Grand Totals				3,966,955	3,966,955	XXX

General Interrogatories:
1. Total activity for the year Fair Value $.......1,932,112 Book/Adjusted Carrying Value $.......1,932,112
2. Average balance for the year Fair Value $.......5,136,752 Book/Adjusted Carrying Value $.......5,136,752
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation: NAIC 1 $.......2,543,567; NAIC 2 $.......1,117,431; NAIC 3 $...............0; NAIC 4 $...............0; NAIC 5 $...............0; NAIC 6 $...............0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(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 Dates
		NONE				
9999999 Grand Totals						XXX

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

SCHEDULE E - PART 1 - CASH

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories								
Wells Fargo Bank, N.A.	San Francisco, CA				15,586		2,290,102	X X X
BNY Mellon	New York, NY				6,225		1	X X X
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X				X X X
0199999 Totals - Open Depositories				X X X	21,811		2,290,103	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X				X X X
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X	21,811		2,290,103	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X		X X X
0599999 Total Cash				X X X	21,811		2,290,103	X X X

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

1. January	5,423,951	4. April	4,163,476	7. July	5,561,319	10. October	2,485,568
2. February	1,660,209	5. May	2,947,388	8. August	4,137,642	11. November	2,527,412
3. March	7,840,611	6. June	8,755,037	9. September	2,541,903	12. December	2,290,103

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 & Accrued	9 Amount Received During Year
6099999 Subtotal - Bonds - SVO Identified Funds								
8399999 Subtotals - Bonds								
Exempt Money Market Mutual Funds - as Identified by SVO								
665279873	MFB NORTHN INSTL FDS TREAS PORTFOL		12/29/2017	0.000	X X X	551,811		752
94975H296	WELLS FARGO ADV TREAS PLUS INSTI	SD	12/31/2017	0.000	X X X	25,001		
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						576,812		752
8899999 Total Cash Equivalents						576,812		752

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama (AL)						
2. Alaska (AK)						
3. Arizona (AZ)						
4. Arkansas (AR)	B	Property & Casuallty	150,159	149,150		
5. California (CA)						
6. Colorado (CO)						
7. Connecticut (CT)						
8. Delaware (DE)						
9. District of Columbia (DC)						
10. Florida (FL)						
11. Georgia (GA)	ST	Property & Casualty	25,001	25,001		
12. Hawaii (HI)						
13. Idaho (ID)						
14. Illinois (IL)						
15. Indiana (IN)						
16. Iowa (IA)						
17. Kansas (KS)						
18. Kentucky (KY)						
19. Louisiana (LA)						
20. Maine (ME)						
21. Maryland (MD)						
22. Massachusetts (MA)						
23. Michigan (MI)						
24. Minnesota (MN)						
25. Mississippi (MS)						
26. Missouri (MO)						
27. Montana (MT)						
28. Nebraska (NE)						
29. Nevada (NV)						
30. New Hampshire (NH)						
31. New Jersey (NJ)						
32. New Mexico (NM)	B	Property & Casualty	500,974	497,383		
33. New York (NY)						
34. North Carolina (NC)						
35. North Dakota (ND)						
36. Ohio (OH)	B	Property & Casualty	2,520,362	2,472,734		
37. Oklahoma (OK)	B	Property & Casualty	292,564	398,613		
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. U.S. Virgin Islands (VI)						
56. Northern Mariana Islands (MP)						
57. Canada (CAN)						
58. Aggregate Alien and Other (OT)	XXX	XXX				
59. TOTAL	XXX	XXX	3,489,060	3,542,881		
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 through 5803 plus 5898) (Line 58 above)	XXX	XXX				

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT