



ANNUAL STATEMENT

For the Year Ended December 31, 2017
of the Condition and Affairs of the

SCOTTSDALE INSURANCE COMPANY

NAIC Group Code..... 0140, 0140
(Current Period) (Prior Period)
Organized under the Laws of OH
Incorporated/Organized..... January 4, 1982
Statutory Home Office
Main Administrative Office
Mail Address
Primary Location of Books and Records
Internet Web Site Address
Statutory Statement Contact

NAIC Company Code..... 41297
State of Domicile or Port of Entry OH
Commenced Business..... July 1, 1982
ONE WEST NATIONWIDE BLVD..... COLUMBUS OH US 43215-2220
(Street and Number) (City or Town, State, Country and Zip Code)
8877 N. GAINEY CENTER DRIVE..... SCOTTSDALE AZ US..... 85258-2108 480-365-4000
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS OH US 43215-2220
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)
ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS OH.....US 43215-2220 614-249-1545
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
WWW.SCOTTSDALEINS.COM
CHERYL M. DENNIS
(Name)
FINRPT@NATIONWIDE.COM
(E-Mail Address)
614-249-1545
(Area Code) (Telephone Number) (Extension)
866-315-1430
(Fax Number)

OFFICERS

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

OTHER

PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	THOMAS WAYNE JURGENS	SVP-BRKG-E&S
GALE VERDELL KING	EXEC VP-CHIEF ADMIN OFFC	DAVID NEIL NELSON	SVP-CONTRC & PRG UNDRW

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This 1 day of February 2018
Norma J. Perkins

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



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

SCOTTSDALE INSURANCE COMPANY
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	235,946,638	15.8	235,946,638		235,946,638	15.8
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	632,256	0.0	632,256		632,256	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	11,202,841	0.8	11,202,841		11,202,841	0.8
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	13,028,263	0.9	13,028,263		13,028,263	0.9
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	33,704,229	2.3	33,704,229		33,704,229	2.3
1.43 Revenue and assessment obligations.....	99,624,750	6.7	99,624,750		99,624,750	6.7
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.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	57,521,913	3.9	57,521,913		57,521,913	3.9
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.....	2,839,557	0.2	2,839,557		2,839,557	0.2
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.....	77,240,122	5.2	77,240,122		77,240,122	5.2
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	640,152,555	42.9	640,152,555	64,798	640,217,353	42.9
2.2 Unaffiliated non-U.S. securities (including Canada).....	55,238,178	3.7	55,238,178		55,238,178	3.7
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.....	288,805,260	19.3	288,805,260		288,805,260	19.3
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.....	60	0.0	59		59	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	9,033,805	0.6	9,033,805	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	(31,568,190)	(2.1)	(31,568,190)	8,969,007	(22,599,183)	(1.5)
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	1,493,402,237	100.0	1,493,402,236	9,033,805	1,493,402,236	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		1,513,473,880
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		143,523,314
3.	Accrual of discount.....		1,074,389
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	5,117,656	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	1,718,901	
4.4	Part 4, Column 11.....	303,238	7,139,795
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(326,447)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		143,266,317
7.	Deduct amortization of premium.....		6,120,619
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	438,568	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		438,568
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).....		1,515,936,563
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		1,515,936,563

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	237,294,379	245,744,560	220,102,124	206,515,506
	2. Canada.....	11,202,841	11,189,228	12,517,275	11,443,004
	3. Other Countries.....				
	4. Totals.....	248,497,220	256,933,788	232,619,399	217,958,510
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	13,028,263	13,594,203	14,136,663	12,735,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	33,704,230	38,023,143	33,108,809	34,185,000
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.....	159,270,734	166,152,919	162,843,229	154,238,688
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (Unaffiliated)	8. United States.....	717,392,677	729,023,839	732,097,620	704,164,045
	9. Canada.....	11,185,647	13,771,215	11,298,405	10,500,000
	10. Other Countries.....	44,052,531	44,301,537	43,760,123	44,180,000
	11. Totals.....	772,630,855	787,096,591	787,156,148	758,844,045
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	1,227,131,302	1,261,800,644	1,229,864,248	1,177,961,243
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	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 Industrial and Miscellaneous (Unaffiliated)	20. United States.....				
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals.....	288,805,261	288,805,261	182,675,258	
	25. Total Common Stocks.....	288,805,261	288,805,261	182,675,258	
	26. Total Stocks.....	288,805,261	288,805,261	182,675,258	
	27. Total Bonds and Stocks.....	1,515,936,563	1,550,605,905	1,412,539,506	

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.....	285,436	71,739,199	154,201,087		11,068,656	XXX.	237,294,378	19.3	220,628,536	18.0	237,294,379	
1.2 NAIC 2.....						XXX.	.0	.0		.0		
1.3 NAIC 3.....						XXX.	.0	.0		.0		
1.4 NAIC 4.....						XXX.	.0	.0		.0		
1.5 NAIC 5.....						XXX.	.0	.0		.0		
1.6 NAIC 6.....						XXX.	.0	.0		.0		
1.7 Totals.....	285,436	71,739,199	154,201,087	.0	11,068,656	XXX.	237,294,378	19.3	220,628,536	18.0	237,294,379	.0
2. All Other Governments												
2.1 NAIC 1.....	187,765	5,022,822	5,992,255			XXX.	11,202,842	.9	5,696,558	.5	11,202,841	
2.2 NAIC 2.....						XXX.	.0	.0		.0		
2.3 NAIC 3.....						XXX.	.0	.0		.0		
2.4 NAIC 4.....						XXX.	.0	.0		.0		
2.5 NAIC 5.....						XXX.	.0	.0		.0		
2.6 NAIC 6.....						XXX.	.0	.0		.0		
2.7 Totals.....	187,765	5,022,822	5,992,255	.0	.0	XXX.	11,202,842	.9	5,696,558	.5	11,202,841	.0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	5,523,213	7,505,050				XXX.	13,028,263	1.1	13,153,584	1.1	13,028,263	
3.2 NAIC 2.....						XXX.	.0	.0		.0		
3.3 NAIC 3.....						XXX.	.0	.0		.0		
3.4 NAIC 4.....						XXX.	.0	.0		.0		
3.5 NAIC 5.....						XXX.	.0	.0		.0		
3.6 NAIC 6.....						XXX.	.0	.0		.0		
3.7 Totals.....	5,523,213	7,505,050	.0	.0	.0	XXX.	13,028,263	1.1	13,153,584	1.1	13,028,263	.0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....		15,804,564	3,988,000	13,911,665		XXX.	33,704,229	2.7	35,648,586	2.9	33,704,229	
4.2 NAIC 2.....						XXX.	.0	.0		.0		
4.3 NAIC 3.....						XXX.	.0	.0		.0		
4.4 NAIC 4.....						XXX.	.0	.0		.0		
4.5 NAIC 5.....						XXX.	.0	.0		.0		
4.6 NAIC 6.....						XXX.	.0	.0		.0		
4.7 Totals.....	.0	15,804,564	3,988,000	13,911,665	.0	XXX.	33,704,229	2.7	35,648,586	2.9	33,704,229	.0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	13,998,436	62,511,787	65,470,872	13,003,083	3,163,887	XXX.	158,148,065	12.9	178,151,617	14.5	158,148,066	
5.2 NAIC 2.....						XXX.	.0	.0		.0		
5.3 NAIC 3.....						XXX.	.0	.0		.0		
5.4 NAIC 4.....						XXX.	.0	.0		.0		
5.5 NAIC 5.....						XXX.	.0	.0		.0		
5.6 NAIC 6.....			1,122,669			XXX.	1,122,669	.1	1,133,016	.1	1,122,669	
5.7 Totals.....	13,998,436	62,511,787	66,593,541	13,003,083	3,163,887	XXX.	159,270,734	13.0	179,284,633	14.6	159,270,735	.0

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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.....	30,602,542	175,959,152	178,107,053	12,748,192	9,991,823	XXX	407,408,762	33.2	405,724,994	33.1	255,942,251	151,466,511
6.2 NAIC 2.....	42,773,016	113,872,840	164,399,102	11,054,542	18,552,838	XXX	350,652,338	28.6	347,105,752	28.3	318,656,732	31,995,606
6.3 NAIC 3.....	35,601	8,574,121				XXX	8,609,722	0.7	14,144,874	1.2	8,075,965	533,757
6.4 NAIC 4.....		5,319,497				XXX	5,319,497	0.4	5,000,000	0.4	5,319,497	
6.5 NAIC 5.....	84,051	556,485				XXX	640,536	0.1		0.0		640,536
6.6 NAIC 6.....						XXX	0	0.0		0.0		
6.7 Totals.....	73,495,210	304,282,095	342,506,155	23,802,734	28,544,661	XXX	772,630,855	63.0	771,975,620	62.9	587,994,445	184,636,410
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

SI07

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).....50,597,392	338,542,574	407,759,267	39,662,940	24,224,366	0	860,786,539	70.1	XXX	XXX	709,320,029	151,466,511
10.2 NAIC 2.....	(d).....42,773,016	113,872,840	164,399,102	11,054,542	18,552,838	0	350,652,338	28.6	XXX	XXX	318,656,732	31,995,606
10.3 NAIC 3.....	(d).....35,601	8,574,121	0	0	0	0	8,609,722	0.7	XXX	XXX	8,075,965	533,757
10.4 NAIC 4.....	(d).....0	5,319,497	0	0	0	0	5,319,497	0.4	XXX	XXX	5,319,497	0
10.5 NAIC 5.....	(d).....84,051	556,485	0	0	0	(c).....0	640,536	0.1	XXX	XXX	0	640,536
10.6 NAIC 6.....	(d).....0	0	1,122,669	0	0	(c).....0	1,122,669	0.1	XXX	XXX	1,122,669	0
10.7 Totals.....	93,490,060	466,865,517	573,281,038	50,717,482	42,777,204	0	(b)....1,227,131,301	100.0	XXX	XXX	1,042,494,892	184,636,410
10.8 Line 10.7 as a % of Col. 7.....	7.6	38.0	46.7	4.1	3.5	0.0	100.0	XXX	XXX	XXX	85.0	15.0
11. Total Bonds Prior Year												
11.1 NAIC 1.....	67,056,170	304,642,206	392,089,402	42,344,093	52,872,004	.....	.....XXX	XXX	859,003,875	70.0	703,388,312	155,615,563
11.2 NAIC 2.....	14,923,047	162,694,256	150,234,752	264,550	18,989,147	.....	.....XXX	XXX	347,105,752	28.3	320,273,502	26,832,250
11.3 NAIC 3.....	33,167	6,698,860	7,412,847	.....	.....	.....	.....XXX	XXX	14,144,874	1.2	13,577,950	566,924
11.4 NAIC 4.....	.....	.....5,000,000	.....	.....	.....	.....	.....XXX	XXX	5,000,000	0.4	5,000,000	.....
11.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....0	0.0	.....	.....
11.6 NAIC 6.....	.....	.....	.....	.....1,133,016	.....	.....	.....XXX	XXX	(c).....1,133,016	0.1	1,133,016	.....
11.7 Totals.....	82,012,384	479,035,322	549,737,001	43,741,659	71,861,151	0	XXX	XXX	(b)....1,226,387,517	100.0	1,043,372,780	183,014,737
11.8 Line 11.7 as a % of Col. 9.....	6.7	39.1	44.8	3.6	5.9	0.0	XXX	XXX	100.0	XXX	85.1	14.9
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	42,141,789	264,530,106	347,097,029	34,082,760	21,468,346	.....	.....709,320,030	57.8	703,388,312	57.4	709,320,030	XXX
12.2 NAIC 2.....	42,358,430	105,874,116	153,480,404	6,085,218	10,858,564	.....	.....318,656,732	26.0	320,273,502	26.1	318,656,732	XXX
12.3 NAIC 3.....	.....	.....8,075,965	.....	.....	.....	.....	.....8,075,965	0.7	13,577,950	1.1	8,075,965	XXX
12.4 NAIC 4.....	.....	.....5,319,497	.....	.....	.....	.....	.....5,319,497	0.4	5,000,000	0.4	5,319,497	XXX
12.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
12.6 NAIC 6.....	.....	.....1,122,669	.....	.....	.....	.....	.....1,122,669	0.1	1,133,016	0.1	1,122,669	XXX
12.7 Totals.....	84,500,219	383,799,684	501,700,102	40,167,978	32,326,910	0	1,042,494,893	85.0	1,043,372,780	85.1	1,042,494,893	XXX
12.8 Line 12.7 as a % of Col. 7.....	8.1	36.8	48.1	3.9	3.1	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.....	6.9	31.3	40.9	3.3	2.6	0.0	85.0	XXX	XXX	XXX	85.0	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1.....	8,455,604	74,012,469	60,662,238	5,580,180	2,756,020	.....	.....151,466,511	12.3	155,615,563	12.7	XXX	151,466,511
13.2 NAIC 2.....	414,586	7,998,724	10,918,698	4,969,324	7,694,274	.....	.....31,995,606	2.6	26,832,250	2.2	XXX	31,995,606
13.3 NAIC 3.....	35,601	498,156	.....	.....	.....	.....	.....533,757	0.0	566,924	0.0	XXX	533,757
13.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
13.5 NAIC 5.....	84,051	556,485	.....	.....	.....	.....	.....640,536	0.1	0	0.0	XXX	640,536
13.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
13.7 Totals.....	8,989,842	83,065,834	71,580,936	10,549,504	10,450,294	0	184,636,410	15.0	183,014,737	14.9	XXX	184,636,410
13.8 Line 13.7 as a % of Col. 7.....	4.9	45.0	38.8	5.7	5.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....	0.7	6.8	5.8	0.9	0.9	0.0	15.0	XXX	XXX	XXX	XXX	15.0

(a) Includes \$.....174,830,577 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....533,757 current year, \$.....566,924 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 \$.....640,536 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.....		70,983,427	153,894,555		11,068,656	XXX.	235,946,638	19.2	219,015,133	17.9	235,946,638	
1.2	Residential Mortgage-Backed Securities.....	285,436	755,772	306,533			XXX.	1,347,741	0.1	1,613,404	0.1	1,347,741	
1.3	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
1.4	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
1.5	Totals.....	285,436	71,739,199	154,201,088	0	11,068,656	XXX.	237,294,379	19.3	220,628,537	18.0	237,294,379	0
2.	All Other Governments												
2.1	Issuer Obligations.....	187,765	5,022,822	5,992,255			XXX.	11,202,842	0.9	5,696,558	0.5	11,202,841	
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.....	187,765	5,022,822	5,992,255	0	0	XXX.	11,202,842	0.9	5,696,558	0.5	11,202,841	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations.....	5,523,213	7,505,050				XXX.	13,028,263	1.1	13,153,584	1.1	13,028,263	
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.....	5,523,213	7,505,050	0	0	0	XXX.	13,028,263	1.1	13,153,584	1.1	13,028,263	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations.....		15,804,564	3,988,000	13,911,665		XXX.	33,704,229	2.7	35,648,586	2.9	33,704,229	
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	15,804,564	3,988,000	13,911,665	0	XXX.	33,704,229	2.7	35,648,586	2.9	33,704,229	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations.....	7,031,010	18,085,134	39,668,697			XXX.	64,784,841	5.3	76,026,055	6.2	64,784,842	
5.2	Residential Mortgage-Backed Securities.....	6,966,827	20,691,523	15,187,810	13,003,083	3,163,887	XXX.	59,013,130	4.8	67,092,484	5.5	59,013,130	
5.3	Commercial Mortgage-Backed Securities.....	599					XXX.	599	0.0		0.0	599	
5.4	Other Loan-Backed and Structured Securities.....		23,735,130	11,737,034			XXX.	35,472,164	2.9	36,166,093	2.9	35,472,164	
5.5	Totals.....	13,998,436	62,511,787	66,593,541	13,003,083	3,163,887	XXX.	159,270,734	13.0	179,284,632	14.6	159,270,735	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	Issuer Obligations.....	58,688,966	180,375,408	261,208,041	12,886,670	25,788,641	XXX.	538,947,726	43.9	532,117,166	43.4	480,579,046	58,368,679
6.2	Residential Mortgage-Backed Securities.....	4,164,436	15,328,776	16,867,511	9,983,783	2,756,020	XXX.	49,100,526	4.0	57,672,545	4.7	20,454,467	28,646,059
6.3	Commercial Mortgage-Backed Securities.....	3,863,988	44,618,109	28,758,024			XXX.	77,240,121	6.3	97,684,796	8.0	51,288,069	25,952,052
6.4	Other Loan-Backed and Structured Securities.....	6,777,820	63,959,801	35,672,579	932,282		XXX.	107,342,482	8.7	84,501,115	6.9	35,672,863	71,669,619
6.5	Totals.....	73,495,210	304,282,094	342,506,155	23,802,735	28,544,661	XXX.	772,630,855	63.0	771,975,622	62.9	587,994,445	184,636,409
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

SI08

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.6	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	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.....	71,430,954	297,776,405	464,751,548	26,798,335	36,857,297	XXX.....	897,614,539	73.1	XXX.....	XXX.....	839,245,859	58,368,679
10.2 Residential Mortgage-Backed Securities.....	11,416,699	36,776,071	32,361,854	22,986,866	5,919,907	XXX.....	109,461,397	8.9	XXX.....	XXX.....	80,815,338	28,646,059
10.3 Commercial Mortgage-Backed Securities.....	3,864,587	44,618,109	28,758,024	0	0	XXX.....	77,240,720	6.3	XXX.....	XXX.....	51,288,668	25,952,052
10.4 Other Loan-Backed and Structured Securities.....	6,777,820	87,694,931	47,409,613	932,282	0	XXX.....	142,814,646	11.6	XXX.....	XXX.....	71,145,027	71,669,619
10.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
10.6 Totals.....	93,490,060	466,865,516	573,281,039	50,717,483	42,777,204	0	1,227,131,302	100.0	XXX.....	XXX.....	1,042,494,892	184,636,409
10.7 Line 10.6 as a % of Col. 7.....	7.6	38.0	46.7	4.1	3.5	0.0	100.0	XXX.....	XXX.....	XXX.....	85.0	15.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	31,000,235	346,867,955	449,662,151	15,065,049	39,061,692	XXX.....	XXX.....	XXX.....	881,657,082	71.9	843,022,514	38,634,567
11.2 Residential Mortgage-Backed Securities.....	8,793,768	30,324,414	29,133,885	27,386,766	30,739,600	XXX.....	XXX.....	XXX.....	126,378,433	10.3	91,765,458	34,612,975
11.3 Commercial Mortgage-Backed Securities.....	38,613,587	29,448,571	27,562,778	0	2,059,860	XXX.....	XXX.....	XXX.....	97,684,796	8.0	61,322,331	36,362,466
11.4 Other Loan-Backed and Structured Securities.....	3,604,794	72,394,382	43,378,188	1,289,844	0	XXX.....	XXX.....	XXX.....	120,667,208	9.8	47,262,479	73,404,729
11.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	XXX.....	XXX.....	0	0.0	.....	.....
11.6 Totals.....	82,012,384	479,035,322	549,737,002	43,741,659	71,861,152	0	XXX.....	XXX.....	1,226,387,519	100.0	1,043,372,782	183,014,737
11.7 Line 11.6 as a % of Col. 9.....	6.7	39.1	44.8	3.6	5.9	0.0	XXX.....	XXX.....	100.0	XXX.....	85.1	14.9
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	66,432,530	284,362,893	437,458,403	21,829,010	29,163,023	XXX.....	839,245,859	68.4	843,022,514	68.7	839,245,859	XXX.....
12.2 Residential Mortgage-Backed Securities.....	9,776,079	28,743,697	20,901,712	18,229,963	3,163,887	XXX.....	80,815,338	6.6	91,765,458	7.5	80,815,338	XXX.....
12.3 Commercial Mortgage-Backed Securities.....	3,734,740	18,795,904	28,758,024	0	0	XXX.....	51,288,668	4.2	61,322,331	5.0	51,288,668	XXX.....
12.4 Other Loan-Backed and Structured Securities.....	4,556,869	51,897,190	14,581,963	109,005	0	XXX.....	71,145,027	5.8	47,262,479	3.9	71,145,027	XXX.....
12.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	0	0.0	0	0.0	0	XXX.....
12.6 Totals.....	84,500,218	383,799,684	501,700,102	40,167,978	32,326,910	0	1,042,494,892	85.0	1,043,372,782	85.1	1,042,494,892	XXX.....
12.7 Line 12.6 as a % of Col. 7.....	8.1	36.8	48.1	3.9	3.1	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.....	6.9	31.3	40.9	3.3	2.6	0.0	85.0	XXX.....	XXX.....	XXX.....	85.0	XXX.....
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....	4,998,424	13,413,514	27,293,144	4,969,324	7,694,274	XXX.....	58,368,680	4.8	38,634,567	3.2	XXX.....	58,368,680
13.2 Residential Mortgage-Backed Securities.....	1,640,620	8,032,374	11,460,142	4,756,903	2,756,020	XXX.....	28,646,059	2.3	34,612,975	2.8	XXX.....	28,646,059
13.3 Commercial Mortgage-Backed Securities.....	129,847	25,822,205	0	0	0	XXX.....	25,952,052	2.1	36,362,466	3.0	XXX.....	25,952,052
13.4 Other Loan-Backed and Structured Securities.....	2,220,951	35,797,741	32,827,650	823,277	0	XXX.....	71,669,619	5.8	73,404,729	6.0	XXX.....	71,669,619
13.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	0	0.0	0	0.0	XXX.....	0
13.6 Totals.....	8,989,842	83,065,834	71,580,936	10,549,504	10,450,294	0	184,636,410	15.0	183,014,737	14.9	XXX.....	184,636,410
13.7 Line 13.6 as a % of Col. 7.....	4.9	45.0	38.8	5.7	5.7	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	0.7	6.8	5.8	0.9	0.9	0.0	15.0	XXX.....	XXX.....	XXX.....	XXX.....	15.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	39,595,706			39,595,706	
2. Cost of short-term investments acquired.....	5,249,824,931			5,249,824,931	
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	5,240,240,552			5,240,240,552	
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).....	49,180,085	0	0	49,180,085	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	49,180,085	0	0	49,180,085	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

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

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

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

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

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

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	_____
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	_____
3.	Total (Line 1 plus Line 2).....	_____0
4.	Part D, Section 1, Column 5.....	_____
5.	Part D, Section 1, Column 6.....	_____
6.	Total (Line 3 minus Line 4 minus Line 5).....	_____0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	_____
8.	Part B, Section 1, Column 13.....	_____
9.	Total (Line 7 plus Line 8).....	_____0
10.	Part D, Section 1, Column 8.....	_____
11.	Part D, Section 1, Column 9.....	_____
12.	Total (Line 9 minus Line 10 minus Line 11).....	_____0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	_____
14.	Part B, Section 1, Column 20.....	_____
15.	Part D, Section 1, Column 11.....	_____
16.	Total (Line 13 plus Line 14 minus Line 15).....	_____0

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	0			
2. Cost of cash equivalents acquired.....	0			
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....				
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0	0	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0	0

NONE

\$15

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

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

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

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership

NONE

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	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																							
912810	FR	4	U S Treasury 01/15/2025 TIPS.....	LS..	..	.....	.....1	56,388,529	...149.120	74,560,075	50,000,000	65,352,858	1,308,617	8,484	.....	.....	.....2.375	2.393	JJ.....	717,852	1,531,418	06/17/2009.	01/15/2025.
912810	RR	1	U S Treasury 02/15/2046 TIPS.....	.....	..	.....	.....1	10,845,494	...111.208	10,753,854	9,670,000	11,068,656	221,343	(31,768)	.....	.....	.....1.000	0.614	FA.....	38,024	99,217	08/19/2016.	02/15/2046.
912828	H4	5	U S Treasury 01/15/2025 TIPS.....	LS..	..	.....	.....1	23,073,946	...103.219	23,224,307	22,500,000	23,604,592	472,039	(23,837)	.....	.....	.....0.250	0.145	JJ.....	27,061	57,731	08/19/2016.	01/15/2025.
912828	LA	6	U S Treasury 07/15/2019 TIPS.....	.....	..	.....	.....1	51,723,116	...119.110	59,554,764	50,000,000	58,001,817	1,144,031	(133,792)	.....	.....	.....1.875	1.600	JJ.....	500,312	1,067,339	09/15/2009.	07/15/2019.
912828	N7	1	U S Treasury 01/15/2026 TIPS.....	.....	..	.....	.....1	63,734,777	...105.572	63,343,300	60,000,000	64,937,106	1,297,621	(312,842)	.....	.....	.....0.625	0.105	JJ.....	180,005	383,644	08/18/2016.	01/15/2026.
912828	U6	5	U S Treasury Nt.....	.....	..	.....	.....1	12,980,239	...98.606	12,818,715	13,000,000	12,981,611	.....	.....1,372	.....	.....	.....1.750	1.788	MN.....	20,000	113,750	09/21/2017.	11/30/2021.
0199999.	U.S. Government - Issuer Obligations.....			.....	..	.....	.....	.....218,746,101	XXX	244,255,015	205,170,000	235,946,640	4,443,651	(492,383)	0	0	XXX	XXX	XXX	1,483,254	3,253,099	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
911760	GT	7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z.....	.....	..	.....4	1	539,058	...111.716	585,905	524,457	529,926	.....	.....(525)	.....	.....	.....7.250	6.826	MON...	3,169	38,023	01/30/2002.	09/15/2025.
911760	HH	2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z.....	.....	..	.....4	1	816,967	...110.059	903,640	821,049	817,815	.....	.....74	.....	.....	.....6.750	6.895	MON...	4,618	55,421	01/24/2002.	06/15/2026.
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....			.....	..	.....	.....	.....1,356,025	XXX	1,489,545	1,345,506	1,347,741	0	(451)	0	0	XXX	XXX	XXX	7,787	93,444	XXX	XXX
0599999.	Total - U.S. Government.....			.....	..	.....	.....	.....220,102,126	XXX	245,744,560	206,515,506	237,294,381	4,443,651	(492,834)	0	0	XXX	XXX	XXX	1,491,041	3,346,543	XXX	XXX
All Other Governments - Issuer Obligations																							
135087	E6	7	Canada /Govt/ Bd CDN\$.....	SD..	..	.....	.....1FE	2,274,189	...95.932	2,289,364	2,386,445	2,386,306	.....	.....(779)	.....	.....144,598	1.500	1.496	JD.....	3,040	34,381	03/20/2017.	06/01/2026.
135087	F8	2	Canada /Govt/ Bd CDN\$.....	SD..	..	.....	.....1FE	3,654,515	...91.100	3,623,419	3,977,408	3,605,949	.....	.....9,731	.....	.....(58,297)	1.000	2.097	JD.....	3,378	19,762	09/21/2017.	06/01/2027.
135087	YR	9	Canada /Govt/ Bd CDN\$.....	SD..	..	.....	.....1FE	1,023,735	...102.934	941,644	914,804	919,198	.....	.....(3,273)	.....	.....59,954	3.750	3.396	JD.....	2,914	32,948	06/29/2009.	06/01/2019.
135087	YZ	1	Canada /Govt/ Bd CDN\$.....	SD..	..	.....	.....1FE	5,360,877	...104.168	4,143,187	3,977,408	4,103,624	.....	.....(61,988)	.....	.....280,034	3.500	2.137	JD.....	11,823	133,704	06/25/2012.	06/01/2020.
44889Z	DU	7	Hydro-Quebec MT Nt Govt Gtd CDN.....	SD..	..	.....	.....1FE	203,960	...102.501	191,614	186,938	187,765	.....	.....(1,323)	.....	.....12,279	5.500	4.769	FA.....	3,915	10,006	11/20/2008.	08/15/2018.
0699999.	All Other Governments - Issuer Obligations.....			.....	..	.....	.....	.....12,517,276	XXX	11,189,228	11,443,003	11,202,842	0	(57,632)	0	438,568	XXX	XXX	XXX	25,070	230,801	XXX	XXX
1099999.	Total - All Other Governments.....			.....	..	.....	.....	.....12,517,276	XXX	11,189,228	11,443,003	11,202,842	0	(57,632)	0	438,568	XXX	XXX	XXX	25,070	230,801	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
25476F	HM	3	District Columbia GO Ser E.....	.....	..	.....2	1FE	3,076,680	...101.452	3,043,560	3,000,000	3,003,991	.....	.....(9,330)	.....	.....	.....5.000	4.672	JD.....	12,500	150,000	08/13/2008.	06/01/2025.
57582N	SH	9	Massachusetts St GO Ref Ser D.....	SD..	..	.....	.....1FE	2,787,050	...103.023	2,575,575	2,500,000	2,519,222	.....	.....(24,803)	.....	.....	.....5.500	4.441	AO.....	34,375	137,500	10/07/2003.	10/01/2018.
57582N	SM	8	Massachusetts St GO Ref Ser D.....	SD..	..	.....	.....1FE	8,272,933	...110.229	7,975,068	7,235,000	7,505,050	.....	.....(91,188)	.....	.....	.....5.500	4.050	AO.....	99,481	397,925	12/18/2007.	10/01/2020.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....			.....	..	.....	.....	.....14,136,663	XXX	13,594,203	12,735,000	13,028,263	0	(125,321)	0	0	XXX	XXX	XXX	146,356	685,425	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....			.....	..	.....	.....	.....14,136,663	XXX	13,594,203	12,735,000	13,028,263	0	(125,321)	0	0	XXX	XXX	XXX	146,356	685,425	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
181070	CQ	4	Clark Cnty NV Wtr GO Reclamation Dist Se.....	.....	..	.....2	1FE	4,968,750	...105.475	5,273,750	5,000,000	4,979,241	.....	.....1,283	.....	.....	.....5.250	5.299	JJ.....	131,250	262,500	03/18/2009.	07/01/2029.
230342	BE	6	Culver City Calif Sch Facs GO Uni Sch Di.....	.....	..	.....4	1FE	9,098,550	...134.525	11,320,279	8,415,000	8,932,424	.....	.....(21,651)	.....	.....	.....5.500	4.930	FA.....	192,844	462,825	08/25/2008.	08/01/2033.
265138	CD	7	Duncanville TX ISD GO Cap Apprec Ref.....	@.....	..	.....	.....1FE	1,313,851	...94.451	2,498,229	2,645,000	2,293,468	.....	.....102,397	.....	.....	.....	.....4.620	N/A....	.....	.....	09/27/2005.	02/15/2021.
295173	KT	4	Erie Cnty PA GO Ser A.....	.....	..	.....	.....1FE	2,221,845	...118.584	2,336,105	1,970,000	2,072,405	.....	.....(15,581)	.....	.....	.....5.500	4.451	MS.....	36,117	108,350	11/03/2005.	09/01/2023.
382604	VM	5	Goose Creek TX Cons ISD GO Ref & Schoolh.....	.....	..	.....	.....1FE	6,759,780	...103.860	6,615,882	6,370,000	6,413,665	.....	.....(37,197)	.....	.....	.....5.000	4.367	FA.....	120,322	318,500	04/25/2006.	02/15/2019.
512804	QY	4	Lakota OH Loc Sch Dist GO Ref Ser A.....	.....	..	.....	.....1FE	2,853,857	...109.830	2,822,631	2,570,000	2,639,752	.....	.....(22,033)	.....	.....	.....5.250	4.250	JD.....	11,244	134,925	10/24/2005.	12/01/2020.
575296	FQ	6	Mason OH City Sch Dist GO Ref.....	.....	..	.....	.....1FE	3,572,160	...109.920	3,517,440	3,200,000	3,291,263	.....	.....(28,856)	.....	.....	.....5.250	4.200	JD.....	14,000	168,000	10/26/2005.	12/01/2020.
669096	MX	4	Norwalk La Mirada CA USD GO Cap Apprec B.....	@.....	..	.....	.....1FE	1,060,211	...80.738	2,341,402	2,900,000	1,915,595	.....	.....90,347	.....	.....	.....	.....4.890	N/A....	.....	.....	09/28/2005.	08/01/2026.
840071	AS	3	South San Francisco CA GO Uni Sch Dist S.....	.....	..	.....	.....1FE	1,259,805	...116.361	1,297,425	1,115,000	1,166,417	.....	.....(9,713)	.....	.....	.....5.250	4.160	MS.....	17,236	58,538	01/11/2006.	09/15/2022.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....			.....	..	.....	.....	.....33,108,809	XXX	38,023,143	34,185,000	33,704,230	0	58,996	0	0	XXX	XXX	XXX	523,013	1,513,638	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....			.....	..	.....	.....	.....33,108,809	XXX	38,023,143	34,185,000	33,704,230	0	58,996	0	0	XXX	XXX	XXX	523,013	1,513,638	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																							
13066E	VX	8	California St Dept of Wtr Rev Preref Cen.....	.....	..	.....2	1FE	4,885,784	...101.511	4,867,452	4,795,000	4,806,284	.....	.....(26,424)	.....	.....	.....5.000	4.420	JD.....	19,979	239,750	11/05/2014.	12/01/2026.
13066E	XQ	1	California St Dept of Wtr Rev Unref 2016.....	.....	..	.....2	1FE	207,162	...101.511	208,098	205,000	205,484	.....	.....(1,134)	.....	.....	.....5.000	4.418	JD.....	854	10,250	07/01/2016.	12/01/2026.
13068L	YZ	2	California St Pub Wks Brd Rev Ref-Variou.....	.....	..	.....2	1FE	11,063,200	...109.900	10,990,000	10,000,000	10,949,508	.....	.....(93,468)	.....	.....	.....4.000	2.780	MN.....	66,667	420,000	10/06/2016.	11/01/2032.

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	F o r e i g n	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
19679H	CK	6	Colorado Wtr ResPwrDevAuth Rev Ref Revol.....	.....	..	.....	..	.....	1FE	2,415,316	106.434	2,256,401	2,120,000	2,164,990		(25,624)			5.500	4.165	MS.....	38,867	116,600	10/25/2005.	09/01/2019.
303891	SL	0	Fairfax Cnty VA Wtr Auth Rev Ref Sub Ser.....	.....	..	.....	..	.....	1FE	2,003,731	100.943	1,822,021	1,805,000	1,810,029		(19,935)			5.250	4.100	AO.....	23,691	94,763	12/13/2005.	04/01/2018.
575579	KX	4	Massachusetts Bay Tr Auth Rev SR Ser B.....	.....	..	.....	..	.....	1FE	4,211,598	126.860	4,649,419	3,665,000	3,951,016		(27,225)			5.500	4.390	JJ.....	100,788	201,575	12/07/2005.	07/01/2026.
590545	NQ	8	Mesa AZ Util Sys Rev Ref.....	.....	..	.....	..	.....	1FE	6,458,160	108.154	6,489,240	6,000,000	6,102,920		(38,219)			5.000	4.269	JJ.....	150,000	300,000	06/15/2006.	07/01/2020.
59333A	GN	5	Miami-Dade Cnty FL Ed Fac Rev Ref-Univ M.....	.....	..	.....	..	1	1FE	10,102,888	118.771	10,926,932	9,200,000	9,663,219		(53,143)			5.250	4.430	AO.....	120,750	483,000	12/19/2007.	04/01/2025.
59447T	CK	7	Michigan St Fin Auth Rev Ref.....	.....	..	.....	..	2	1FE	1,139,920	115.920	1,159,200	1,000,000	1,106,963		(12,600)			5.000	3.350	MN.....	6,389	50,000	04/15/2015.	11/15/2030.
59447T	CL	5	Michigan St Fin Auth Rev Ref.....	.....	..	.....	..	2	1FE	4,233,697	115.558	4,316,091	3,735,000	4,116,557		(44,812)			5.000	3.420	MN.....	23,863	186,750	04/15/2015.	11/15/2031.
59447T	CM	3	Michigan St Fin Auth Rev Ref.....	.....	..	.....	..	2	1FE	1,128,070	115.196	1,151,960	1,000,000	1,098,059		(11,487)			5.000	3.480	MN.....	6,389	50,000	04/15/2015.	11/15/2032.
60636U	AC	3	Missouri St Env Impt Engy Rev Preref St.....	.....	..	.....	..	.....	1	181,700	108.532	189,931	175,000	178,834		(1,423)			5.250	4.316	JJ.....	4,594	9,188	12/08/2015.	07/01/2020.
60636U	AF	6	Missouri St Env Impt Engy Rev Unref St R.....	.....	..	.....	..	.....	1FE	2,146,102	108.865	2,242,619	2,060,000	2,109,232		(18,294)			5.250	4.233	JJ.....	54,075	108,150	12/08/2015.	07/01/2020.
646136	YU	9	New Jersey St Trans Fd Rev Trans Sys Ser.....	.....	..	.....	..	.....	1FE	5,238,296	110.440	5,477,824	4,960,000	5,075,413		(26,055)			5.250	4.599	JD.....	11,573	260,400	10/29/2010.	12/15/2021.
649085	AA	5	New Valley Generation II Ser 2001.....	.....	..	.....	..	1	1FE	656,417	104.125	653,880	627,976	632,256		(1,623)			5.572	5.020	MN.....	5,832	34,991	12/18/2002.	05/01/2020.
64971W	TV	2	NY City NY Trans Fin Auth Rev Fut Tax Se.....	.....	..	.....	..	2	1FE	4,654,640	117.970	4,718,800	4,000,000	4,493,257		(61,496)			5.000	3.051	FA.....	83,333	200,000	04/17/2015.	02/01/2033.
71884W	AN	1	Phoenix AZ Civic Impt Corp Rev Conv Cap.....	.....	..	.....	..	.....	1FE	2,309,100	118.672	3,560,160	3,000,000	3,167,449		(21,728)			5.500	4.500	JJ.....	82,500	165,000	09/22/2005.	07/01/2024.
745291	SZ	8	Puerto Rico Pub Fin Corp Rev Unref Comwl.....	.....	..	.....	..	.....	6FE	1,162,180	123.490	1,234,900	1,000,000	1,122,669		(10,347)			5.500	3.950	FA.....	22,917	55,000	12/06/2013.	08/01/2027.
915137	TC	7	University TX Rev Fin Sys Ser B.....	.....	..	.....	..	.....	1FE	2,204,240	105.701	2,114,020	2,000,000	2,030,702		(17,917)			5.250	4.260	FA.....	39,667	105,000	11/14/2005.	08/15/2019.
2599999.	U.S.		Special Revenue & Assessment Obligations - Issuer Obligations.....	.....	..	.....	..	.....		66,402,201	XXX	69,028,948	61,347,976	64,784,841	0	(512,954)	0	0	XXX	XXX	XXX	862,728	3,090,417	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

312905	YJ	5	FHLMC REMIC Ser 1077-E.....	.....	..	.....	..	4	.....	35,661	106.706	37,553	35,193	35,181		(23)			9.000	8.878	MON...	264	3,167	04/02/1991.	05/15/2021.
3133T3	Q2	7	FHLMC REMIC Ser 1674-Z.....	.....	..	.....	..	4	.....	55,653	107.719	57,943	53,791	54,502		(78)			6.750	6.015	MON...	303	3,631	11/02/2001.	02/15/2024.
3133TC	6P	8	FHLMC Structured Ser 2008 M.....	.....	..	.....	..	4	.....	94,812	112.757	103,012	91,358	93,145		(94)			7.000	6.079	MON...	533	6,395	10/24/2001.	11/20/2027.
31340Y	DB	2	FHLMC REMIC Ser 12-A.....	.....	..	.....	..	4	.....	94	101.146	91	90	90		(1)			9.250	7.938	MON...		8	11/17/1992.	11/15/2019.
31340Y	GR	4	FHLMC REMIC Ser 22-C.....	.....	..	.....	..	4	.....	508	100.143	491	490	487		(2)			9.500	8.825	MON...	2	47	04/15/1991.	04/15/2020.
31358E	XG	2	FNMA REMIC Ser 1990-83A.....	.....	..	.....	..	4	.....	4,743	106.308	5,058	4,758	4,731					9.250	9.378	MON...	37	440	07/03/1990.	07/25/2020.
31358G	X4	4	FNMA REMIC Ser 1991-56G.....	.....	..	.....	..	4	.....	26,617	106.564	28,321	26,576	26,480		(19)			8.600	8.559	MON...	190	2,285	03/29/1993.	06/25/2021.
31358L	VM	5	FNMA REMIC Ser G92-14Z.....	.....	..	.....	..	4	.....	24,414	104.157	25,035	24,036	24,082		(32)			7.000	6.591	MON...	140	1,682	03/09/1998.	02/25/2022.
31358N	5B	4	FNMA REMIC Ser 1992-124 PZ.....	.....	..	.....	..	4	.....	69,399	105.941	71,461	67,454	67,970		(115)			7.000	6.310	MON...	393	4,722	08/30/2001.	07/25/2022.
31358N	RT	1	FNMA REMIC Ser G 1992-30Z.....	.....	..	.....	..	4	.....	14,047	104.364	14,427	13,824	13,891		(17)			7.000	6.462	MON...	81	968	03/12/1998.	06/25/2022.
31359V	BH	5	FNMA REMIC Ser 1998-73 CI MZ.....	.....	..	.....	..	4	.....	118,586	101.050	116,809	115,595	117,242		(31)			6.300	5.919	MON...	607	7,282	09/25/2002.	10/17/2038.
313603	GW	6	FNMA REMIC Ser 1989-86E.....	.....	..	.....	..	4	.....	4,492	103.860	4,764	4,587	4,552		4			8.750	9.173	MON...	33	401	07/31/1990.	11/25/2019.
313603	YL	0	FNMA REMIC Ser 1990-16E.....	.....	..	.....	..	4	.....	21,446	105.449	20,778	19,705	19,897		(102)			9.000	7.439	MON...	148	1,773	03/29/1993.	03/25/2020.
3138WE	GB	9	FNMA Pool # AS5370.....	.....	..	.....	..	4	.....	15,707,732	102.727	15,515,448	15,103,589	15,685,506		(6,435)			3.500	2.893	MON...	44,052	528,626	09/04/2015.	07/25/2045.
3138WE	VB	2	FNMA Pool #AS5109.....	.....	..	.....	..	4	.....	6,945,790	102.727	6,897,032	6,713,949	6,937,890		(2,280)			3.500	2.832	MON...	19,582	234,988	06/04/2015.	06/25/2045.
3138YH	U2	4	FNMA Pool #AY4200.....	.....	..	.....	..	4	.....	7,811,942	100.174	7,781,755	7,768,246	7,809,465		(730)			3.000	2.912	MON...	19,421	233,047	05/20/2015.	05/25/2045.
31392T	WT	0	FHLMC REMIC Ser 2478 JF.....	.....	..	.....	..	4	.....	47,092	105.996	47,924	45,213	45,639		(66)			6.000	5.235	MON...	226	2,713	09/24/2002.	08/15/2022.
31396N	EM	4	FHLMC REMIC Ser 3140 CI UP.....	.....	..	.....	..	4	.....	982,245	111.105	1,098,018	988,267	983,327		(3)			6.000	6.178	MON...	4,941	59,296	06/19/2006.	03/15/2036.
3140E8	FP	8	FNMA Pool #BA3773.....	.....	..	.....	..	4	.....	15,896,011	100.122	15,630,920	15,611,827	15,886,069		(4,124)			3.000	2.702	MON...	39,030	468,355	10/27/2015.	11/25/2045.
31418B	SY	3	FNMA Pool # MA2334.....	.....	..	.....	..	4	.....	11,215,412	102.727	11,157,746	10,861,562	11,202,983		(3,996)			3.500	2.948	MON...	31,680	380,155	07/22/2015.	07/25/2045.
2699999.	U.S.		Special Revenue - Residential Mortgage-Backed Securities.....	.....	..	.....	..	.....		59,076,696	XXX	58,614,586	57,550,110	59,013,129	0	(18,144)	0	0	XXX	XXX	XXX	161,663	1,939,981	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

3133TC	AU	2	FHLMC Structured Ser FSPC T-9 A6.....	.....	..	.....	..	4	.....	580	100.037	603	602	599					6.564	7.118	MON...	3	40	01/28/2000.	03/25/2029.
2799999.	U.S.		Special Revenue - Commercial Mortgage-Backed Securities.....	.....	..	.....	..	.....		580	XXX	603	602	599	0	0	0	0	XXX	XXX	XXX	3	40	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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
083778	DV	9	Bergen County NJ Impt Auth Rev LBASS Cnt.....	.....	..	.....	..	.....	1FE	3,444,015	114.996	3,610,874	3,140,000	3,249,504	.....	(19,874)	.....	.....	5.000	4.201	MN.....	20,061	157,000	10/06/2005.	11/15/2022.
083778	DY	3	Bergen County NJ Impt Auth Rev LBASS Cnt.....	.....	..	.....	..	.....	1FE	4,454,869	122.223	5,145,588	4,210,000	4,393,962	.....	(19,236)	.....	.....	5.000	4.339	MN.....	26,897	210,500	08/29/2014.	11/15/2025.
14329N	BY	9	Carmel IN Redev Auth Rev LBASS Cap App P.....	@.....	..	.....	..	.....	1FE	999,152	81.361	2,278,108	2,800,000	1,850,470	.....	92,428	.....	.....	.....	5.190	N/A.....	.....	.....	12/07/2005.	02/01/2026.
490303	GD	0	Kent Cnty MI Bldg Auth Rev LBASS Ref.....	.....	..	.....	..	.....	1FE	2,874,025	118.032	2,950,800	2,500,000	2,646,014	.....	(23,495)	.....	.....	5.500	4.280	JD.....	11,458	137,500	10/13/2005.	06/01/2023.
490303	GF	5	Kent Cnty MI Bldg Auth Rev LBASS Ref.....	.....	..	.....	..	.....	1FE	3,060,247	123.684	3,277,626	2,650,000	2,846,589	.....	(22,061)	.....	.....	5.500	4.320	JD.....	12,146	145,750	10/13/2005.	06/01/2025.
49151E	UZ	4	Kentucky St Ppty & Bldgs Rev LBASS Commn.....	.....	..	.....	..	.....	1FE	22,489,200	106.002	21,200,400	20,000,000	20,444,695	.....	(241,437)	.....	.....	5.250	3.920	AO.....	262,500	1,050,000	12/07/2007.	10/01/2019.
646136	YR	6	New Jersey St Trans Fd Rev LBASS Trans S.....	.....	..	.....	..	.....	1FE	42,244	113.465	45,386	40,000	40,931	.....	(210)	.....	.....	5.250	4.599	JD.....	93	2,100	10/29/2010.	12/15/2021.
2899999.	U.S.		Special Revenue - Other Loan-Backed and Structured Securities.....	.....	..	.....	..	.....		37,363,752	XXX	38,508,782	35,340,000	35,472,165	0	(233,885)	0	0	XXX	XXX	XXX	333,155	1,702,850	XXX	XXX
3199999.	Total - U.S.		Special Revenue & Special Assessment Obligations.....	.....	..	.....	..	.....		162,843,229	XXX	166,152,919	154,238,688	159,270,734	0	(764,983)	0	0	XXX	XXX	XXX	1,357,549	6,733,288	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																									
E10.2	001192	AL	7	AGL Capital Corp Sr Nt.....	.....	..	.....	1	2FE	2,615,688	103.189	2,631,322	2,550,000	2,604,625	.....	(5,917)	.....	.....	3.875	3.560	MN.....	12,626	98,813	01/28/2016.	11/15/2025.
	00287Y	AQ	2	ABBVIE Inc Sr Nt.....	.....	..	.....	1	2FE	5,086,950	102.808	5,140,380	5,000,000	5,071,876	.....	(8,460)	.....	.....	3.600	3.378	MN.....	23,500	180,000	03/01/2016.	05/14/2025.
	023608	AG	7	Ameren Corp Sr Nt.....	.....	..	.....	1	2FE	2,477,146	102.479	2,357,017	2,300,000	2,453,461	.....	(16,665)	.....	.....	3.650	2.729	FA.....	31,714	83,950	07/21/2016.	02/15/2026.
	02666Q	G7	2	American Honda Fin Corp MT Nt.....	.....	..	.....	1	1FE	1,336,125	103.784	1,271,354	1,225,000	1,268,740	.....	(15,366)	.....	.....	3.875	2.508	MS.....	13,186	47,469	05/29/2013.	09/21/2020.
	031162	BM	1	Amgen Inc Sr Nt.....	.....	..	.....	1	2FE	4,678,400	104.519	4,494,304	4,300,000	4,479,133	.....	(43,314)	.....	.....	3.875	2.733	MN.....	21,291	166,625	02/22/2013.	11/15/2021.
	031162	CH	1	Amgen Inc Sr Nt.....	.....	..	.....	1	2FE	2,992,470	96.987	2,909,616	3,000,000	2,993,848	.....	1,012	.....	.....	2.250	2.289	FA.....	24,750	67,500	08/10/2016.	08/19/2023.
	031162	CJ	7	Amgen Inc Sr Nt.....	.....	..	.....	1	2FE	2,998,170	95.753	2,872,590	3,000,000	2,998,393	.....	164	.....	.....	2.600	2.607	FA.....	28,600	78,000	08/10/2016.	08/19/2026.
	035240	AD	2	Anheuser-Busch Inbev Worldwide Sr Nt.....	.....	..	.....	1	1FE	10,066,316	104.518	10,451,810	10,000,000	10,053,852	.....	(12,071)	.....	.....	3.750	3.605	JJ.....	172,917	375,000	12/16/2016.	01/15/2022.
	054937	AF	4	Branch Bk & Tr Co Sub Nt.....	.....	..	.....	1	1FE	3,918,523	105.153	3,633,043	3,455,000	3,605,037	.....	(78,787)	.....	.....	5.250	2.800	MN.....	30,231	181,388	11/01/2013.	11/01/2019.
	06051G	EX	3	Bank of America Corp Nt.....	.....	..	.....	1	1FE	1,447,026	100.342	1,447,939	1,443,000	1,443,882	.....	(828)	.....	.....	2.600	2.540	JJ.....	17,300	37,518	01/15/2014.	01/15/2019.
	06051G	GV	5	Bank of America Corp Sr Nt.....	.....	..	.....	1	1FE	8,593,915	100.257	8,645,135	8,623,000	8,594,062	.....	147	.....	.....	3.004	3.066	JD.....	7,915	.....	12/20/2017.	12/20/2023.
	06406F	AE	3	Bank NY Co Inc Sr Nt.....	.....	..	.....	1	1FE	996,130	94.974	949,736	1,000,000	996,607	.....	349	.....	.....	2.450	2.494	FA.....	9,119	24,568	08/09/2016.	08/17/2026.
	07274E	AG	8	Bayer US Finance LLC Sr Nt.....	.....	..	.....	1	1FE	2,970,330	101.745	3,052,350	3,000,000	2,978,828	.....	2,730	.....	.....	3.375	3.493	AO.....	23,344	101,250	10/01/2014.	10/08/2024.
	092113	AH	2	Black Hills Corp Sr Nt.....	.....	..	.....	1	2FE	5,269,200	104.659	5,232,925	5,000,000	5,178,777	.....	(26,713)	.....	.....	4.250	3.574	MN.....	18,299	212,500	06/12/2014.	11/30/2023.
	096630	AB	4	Boardwalk Pipelines LLC Nt.....	.....	..	.....	1	2FE	5,478,300	104.819	5,240,930	5,000,000	5,162,275	.....	(90,732)	.....	.....	5.750	3.762	MS.....	84,653	287,500	04/30/2014.	09/15/2019.
	096630	AC	2	Boardwalk Pipelines LLC Sr Nt.....	.....	..	.....	1	2FE	4,509,800	99.556	4,977,810	5,000,000	4,691,420	.....	52,496	.....	.....	3.375	4.756	FA.....	70,313	168,750	04/23/2014.	02/01/2023.
	099724	AJ	5	Borg Warner Automotive Sr Nt.....	.....	..	.....	1	2FE	4,939,400	100.392	5,019,605	5,000,000	4,950,730	.....	5,800	.....	.....	3.375	3.529	MS.....	49,688	168,750	02/16/2016.	03/15/2025.
	12189L	AR	2	Burlington Northern Santa Fe Nt.....	.....	..	.....	1	1FE	3,349,612	105.850	3,435,891	3,246,000	3,316,581	.....	(9,997)	.....	.....	3.750	3.361	AO.....	30,431	121,725	07/14/2014.	04/01/2024.
	12189L	AV	3	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....	1	1FE	6,967,380	100.770	7,053,879	7,000,000	6,975,609	.....	2,965	.....	.....	3.000	3.054	AO.....	52,500	210,000	03/04/2015.	04/01/2025.
	12527G	AB	9	CF Industries Inc Nt.....	.....	..	.....	1	3FE	3,524,830	109.030	3,069,195	2,815,000	3,069,195	104,971	(104,126)	.....	.....	7.125	3.063	MN.....	33,428	359,819	05/20/2013.	05/01/2020.
	125896	BS	8	CMS Energy Corp Sr Nt.....	.....	..	.....	2	2FE	4,033,520	100.884	4,035,360	4,000,000	4,031,729	.....	(1,791)	.....	.....	3.450	3.351	FA.....	52,133	69,767	04/21/2017.	08/15/2027.
	14040H	BK	0	Capital One Financial Corp Sr Nt.....	.....	..	.....	2	2FE	3,562,309	99.580	3,559,978	3,575,000	3,563,842	.....	1,083	.....	.....	3.750	3.793	JJ.....	56,977	134,063	07/25/2016.	07/28/2026.
	14149Y	AT	5	Cardinal Health Inc Sr Nt.....	.....	..	.....	1	2FE	5,091,750	105.434	4,744,512	4,500,000	4,738,918	.....	(76,650)	.....	.....	4.625	2.741	JD.....	9,250	208,125	02/21/2013.	12/15/2020.
	151020	AE	4	Celgene Corp Sr Nt.....	.....	..	.....	1	2FE	4,925,410	103.552	4,659,818	4,500,000	4,666,107	.....	(56,833)	.....	.....	3.950	2.568	AO.....	37,525	177,750	04/25/2013.	10/15/2020.
	172967	EV	9	Citigroup Inc Sr Nt.....	.....	..	.....	2	2FE	14,170,760	108.332	12,458,203	11,500,000	12,029,863	.....	(359,640)	.....	.....	8.500	5.023	MN.....	105,896	977,500	02/18/2011.	05/22/2019.
	20030N	BS	9	Comcast Corp Sr Nt.....	.....	..	.....	1	1FE	6,986,840	100.743	7,051,975	7,000,000	6,989,013	.....	1,162	.....	.....	3.150	3.172	MS.....	73,500	220,500	02/16/2016.	03/01/2026.
	200339	AJ	8	Comerica Bk Sub Nt.....	.....	..	.....	2	2FE	5,087,920	127.792	5,111,688	4,000,000	4,795,475	.....	(71,324)	.....	.....	7.875	5.025	MS.....	92,750	315,000	07/10/2013.	09/15/2026.
	205887	BR	2	ConAgra Foods Inc Sr Nt.....	.....	..	.....	1	2FE	4,804,800	101.033	5,051,670	5,000,000	4,855,986	.....	25,307	.....	.....	3.200	3.831	JJ.....	69,333	160,000	12/08/2015.	01/25/2023.
	232820	AJ	9	Cytect Inds Inc Sr Nt.....	.....	..	.....	1	2FE	8,825,490	101.723	9,155,097	9,000,000	8,893,136	.....	17,857	.....	.....	3.500	3.749	AO.....	78,750	315,000	10/23/2014.	04/01/2023.
	23317H	AA	0	DDR Corp Sr Nt.....	.....	..	.....	1	2FE	5,063,800	105.434	5,271,675	5,000,000	5,032,595	.....	(6,347)	.....	.....	4.625	4.465	JJ.....	106,632	231,250	07/10/2012.	07/15/2022.
	233331	AS	6	DTE Energy Co Sr Nt.....	.....	..	.....	1	2FE	1,748,495	102.278	1,789,860	1,750,000	1,748,999	.....	137	.....	.....	3.500	3.510	JD.....	5,104	61,250	05/06/2014.	06/01/2024.
	233331	AV	9	DTE Energy Co Sr Nt.....	.....	..	.....	1	2FE	3,081,586	101.475	3,044,256	3,000,000	3,061,787	.....	(12,853)	.....	.....	3.300	2.805	JD.....	4,400	99,000	06/13/2016.	06/15/2022.
	23338V	AB	2	DTE Electric Co Sr Nt.....	.....	..	.....	1	1FE	4,979,550	104.957	5,247,865	5,000,000	4,987,094	.....	1,820	.....	.....	3.650	3.697	MS.....	53,736	182,500	08/20/2013.	03/15/2024.

SCHEDULE D - PART 1

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

E10.3

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4 F o r e i g n			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	Bond CHAR	NAIC Design- ation	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
233851	BE	3	Daimler Fin NA LLC Sr Nt.....	.....	..	.....1	1FE	1,596,976	...100.814	1,613,022	1,600,000	1,598,547	.....	.....429	.....	.....	.....2.875	2.905	MS.....	14,183	46,000	03/03/2014.	03/10/2021.
26441C	AK	1	Duke Energy Corp Sr Nt.....	.....	..	.....1	2FE	2,996,730	...100.028	3,000,831	3,000,000	2,999,690	.....	.....674	.....	.....	.....2.100	2.123	JD.....	2,800	63,000	06/10/2013.	06/15/2018.
26441Y	AZ	0	Duke-Weeks Realty LP Sr Nt.....	.....	..	.....1	2FE	4,212,285	...99.111	4,088,312	4,125,000	4,201,164	.....	.....(7,763)	.....	.....	.....3.250	3.002	JD.....	372	134,063	07/14/2016.	06/30/2026.
26884T	AA	0	ERAC USA Finance Company Sr Nt.....	.....	..	.....	2FE	5,655,994	...106.725	5,336,265	5,000,000	5,257,669	.....	.....(88,397)	.....	.....	.....5.250	3.271	AO.....	65,625	262,500	08/26/2013.	10/01/2020.
26884T	AD	4	ERAC USA Finance Company Sr Nt.....	.....	..	.....1	2FE	1,076,530	...105.470	1,054,698	1,000,000	1,040,538	.....	.....(10,363)	.....	.....	.....4.500	3.304	FA.....	16,875	45,000	05/12/2014.	08/16/2021.
29250R	AS	5	Enbridge Energy Partners LP Sr Nt.....	.....	..	.....1	2FE	2,842,725	...105.244	2,631,088	2,500,000	2,616,835	.....	.....(50,619)	.....	.....	.....5.200	2.990	MS.....	38,278	130,000	04/11/2013.	03/15/2020.
29250R	AU	0	Enbridge Energy Partners LP Sr Nt.....	.....	..	.....1	2FE	1,176,065	...103.949	1,143,440	1,100,000	1,136,379	.....	.....(9,109)	.....	.....	.....4.200	3.244	MS.....	13,603	46,200	05/15/2013.	09/15/2021.
302508	AM	8	FMR Corp Nt.....	.....	..	.....1	1FE	4,966,360	...106.959	4,278,360	4,000,000	4,248,019	.....	.....(164,385)	.....	.....	.....7.490	3.093	JD.....	13,316	299,600	05/15/2013.	06/15/2019.
345397	WY	5	Ford Motor Cr Co Sr Nt.....	.....	..	.....	2FE	5,000,000	...100.065	5,003,270	5,000,000	5,000,000	.....	.....	.....	.....	.....2.597	2.597	MN.....	20,560	129,850	10/28/2014.	11/04/2019.
34540U	AA	7	Ford Motor Cr Co Nt.....	.....	..	.....	2FE	14,940,900	...100.012	15,001,845	15,000,000	14,999,493	.....	.....12,354	.....	.....	.....2.375	2.459	JJ.....	163,281	356,250	01/08/2013.	01/16/2018.
361448	AP	8	GATX Corp Sr Nt.....	.....	..	.....1	2FE	3,989,440	...100.090	4,003,604	4,000,000	3,998,835	.....	.....1,976	.....	.....	.....2.375	2.426	JJ.....	39,847	95,000	03/14/2013.	07/30/2018.
361448	AQ	6	GATX Corp Sr Nt.....	.....	..	.....1	2FE	10,781,943	...102.880	11,149,084	10,837,000	10,805,612	.....	.....5,276	.....	.....	.....3.900	3.962	MS.....	106,835	422,643	03/06/2014.	03/30/2023.
361448	AR	4	GATX Corp Sr Nt.....	.....	..	.....1	2FE	1,030,124	...99.965	1,029,643	1,030,000	1,030,037	.....	.....(30)	.....	.....	.....2.500	2.497	MS.....	7,582	25,750	10/03/2014.	03/15/2019.
369622	SM	8	General Elec Cap Corp Sub Nt.....	.....	..	.....	1FE	13,739,040	...107.979	14,577,179	13,500,000	13,587,975	.....	.....(25,497)	.....	.....	.....5.300	5.071	FA.....	278,250	715,500	02/23/2011.	02/11/2021.
375558	AU	7	Gilead Sciences Inc Sr Nt.....	.....	..	.....1	1FE	1,488,165	...106.655	1,432,370	1,343,000	1,414,536	.....	.....(16,998)	.....	.....	.....4.400	2.949	JD.....	4,924	59,092	06/05/2013.	12/01/2021.
391164	AF	7	Great Plains Energy Sr Nt.....	.....	..	.....1	2FE	5,664,400	...108.711	5,435,540	5,000,000	5,388,231	.....	.....(79,461)	.....	.....	.....5.292	3.398	JD.....	11,760	264,600	05/09/2014.	06/15/2022.
437076	BM	3	Home Depot Inc Sr Nt.....	.....	..	.....1	1FE	3,974,240	...100.131	4,005,224	4,000,000	3,978,589	.....	.....2,249	.....	.....	.....3.000	3.074	AO.....	30,000	120,000	02/03/2016.	04/01/2026.
438516	BL	9	Honeywell International Inc Sr Nt.....	.....	..	.....2	1FE	4,850,000	...96.721	4,836,025	5,000,000	4,865,008	.....	.....13,295	.....	.....	.....2.500	2.848	MN.....	20,833	125,347	11/09/2016.	11/01/2026.
446413	AK	2	Huntington Ingalls Industries Sr Nt.....	.....	..	.....1	2FE	8,794,098	...99.750	8,728,125	8,750,000	8,793,772	.....	.....(326)	.....	.....	.....3.483	3.422	JD.....	25,397	.....	11/29/2017.	12/01/2027.
465685	AN	5	ITC Holdings Corp Sr Nt.....	.....	..	.....1	2FE	1,498,065	...100.073	1,501,089	1,500,000	1,498,072	.....	.....7	.....	.....	.....3.350	3.365	MN.....	6,560	.....	12/20/2017.	11/15/2027.
49446R	AP	4	Kimco Realty Corp Sr Nt.....	.....	..	.....1	2FE	991,690	...94.394	943,935	1,000,000	992,707	.....	.....747	.....	.....	.....2.800	2.895	AO.....	7,000	31,344	08/09/2016.	10/01/2026.
494550	AW	6	Kinder Morgan Energy - LP Sr Nt.....	.....	..	.....1	2FE	10,982,600	...124.335	12,433,460	10,000,000	10,858,564	.....	.....(21,209)	.....	.....	.....6.950	6.196	JJ.....	320,472	695,000	01/10/2011.	01/15/2038.
546676	AW	7	Louisville Gas & Elec Co 1st Mtg Bd.....	.....	..	.....1	1FE	1,036,610	...102.529	1,025,291	1,000,000	1,030,196	.....	.....(3,436)	.....	.....	.....3.300	2.863	AO.....	8,250	33,000	02/04/2016.	10/01/2025.
55336V	AJ	9	MPLX LP Sr Nt.....	.....	..	.....1	2FE	3,625,020	...107.172	3,751,020	3,500,000	3,614,554	.....	.....(10,466)	.....	.....	.....4.875	4.339	JD.....	14,219	170,625	03/10/2017.	06/01/2025.
55336V	AK	6	MPLX LP Sr Nt.....	.....	..	.....1	2FE	1,959,360	...102.424	2,048,476	2,000,000	1,962,109	.....	.....2,749	.....	.....	.....4.125	4.378	MS.....	27,500	46,063	03/17/2017.	03/01/2027.
559080	AK	2	Magellan Midstream Partn Sr Nt.....	.....	..	.....2	2FE	3,307,350	...111.080	3,332,406	3,000,000	3,282,327	.....	.....(25,023)	.....	.....	.....5.000	3.622	MS.....	50,000	75,000	03/01/2017.	03/01/2026.
58405U	AD	4	Medco Health Solutions Inc Sr Nt.....	.....	..	.....1	2FE	13,966,565	...101.011	11,363,704	11,250,000	11,351,423	.....	.....(497,141)	.....	.....	.....7.125	2.596	MS.....	236,016	801,563	06/01/2012.	03/15/2018.
585055	AZ	9	Medtronic Inc Sr Nt.....	.....	..	.....1	1FE	11,971,800	...100.249	12,029,832	12,000,000	11,984,276	.....	.....2,747	.....	.....	.....2.750	2.777	AO.....	82,500	330,000	03/19/2013.	04/01/2023.
626717	AF	9	Murphy Oil Corp Sr Nt.....	LS...	..	1	3FE	5,011,800	...100.375	5,018,750	5,000,000	5,006,771	.....	.....172,021	.....	.....	.....4.700	3.670	JD.....	19,583	235,000	05/16/2013.	12/01/2022.
628530	AX	5	Mylan Inc Sr Nt.....	.....	..	.....1	2FE	2,994,547	...100.166	3,004,986	3,000,000	2,999,371	.....	.....1,291	.....	.....	.....2.600	2.644	JD.....	1,517	78,000	03/04/2014.	06/24/2018.
64952W	CH	4	New York Life Global Fdg Sec Nt.....	.....	..	.....	1FE	3,989,080	...95.444	3,817,756	4,000,000	3,990,478	.....	.....999	.....	.....	.....2.350	2.381	JJ.....	43,606	94,000	08/16/2016.	07/14/2026.
65339K	AK	6	Nextera Energy Capital Sr Nt.....	.....	..	.....1	2FE	5,000,000	...100.612	5,030,595	5,000,000	5,000,000	.....	.....	.....	.....	.....2.700	2.700	MS.....	39,750	135,000	03/06/2014.	09/15/2019.
655044	AH	8	Noble Energy Inc Sr Nt.....	LS...	..	1	2FE	6,759,222	...102.818	6,940,242	6,750,000	6,756,754	.....	.....(844)	.....	.....	.....3.900	3.883	MN.....	33,638	263,250	11/14/2014.	11/15/2024.
666807	BG	6	Northrop Grumman Corp Sr Nt.....	.....	..	.....1	2FE	1,465,086	...102.044	1,428,616	1,400,000	1,454,924	.....	.....(9,045)	.....	.....	.....3.250	2.493	FA.....	18,958	45,500	11/09/2016.	08/01/2023.
682134	AC	5	Omnicom Group Inc Nt.....	.....	..	.....1	2FE	1,033,926	...104.905	1,049,046	1,000,000	1,013,844	.....	.....(4,924)	.....	.....	.....4.450	3.889	FA.....	16,811	44,500	08/26/2013.	08/15/2020.
693304	AT	4	Peco Energy Co 1st Mtg Bd.....	.....	..	.....1	1FE	4,107,640	...100.714	4,028,576	4,000,000	4,088,879	.....	.....(10,071)	.....	.....	.....3.150	2.830	AO.....	26,600	126,000	02/04/2016.	10/15/2025.
71270Q	EB	8	Peoples United Bank Sr Nt.....	.....	..	.....	2FE	5,135,226	...100.998	5,227,636	5,176,000	5,145,635	.....	.....3,970	.....	.....	.....4.000	4.103	JJ.....	95,468	207,040	02/24/2016.	07/15/2024.
713448	CG	1	Pepsico Inc Sr Nt.....	.....	..	.....1	1FE	9,626,969	...100.910	9,712,559	9,625,000	9,626,081	.....	.....(194)	.....	.....	.....2.750	2.748	MS.....	88,229	264,688	02/25/2013.	03/01/2023.
713448	DN	5	Pepsico Inc Sr Nt.....	.....	..	.....2	1FE	2,436,108	...95.100	2,377,493	2,500,000	2,442,626	.....	.....5,772	.....	.....	.....2.375	2.671	AO.....	14,019	59,375	11/09/2016.	10/06/2026.
718172	AA	7	Philip Morris Intl Inc Sr Nt.....	.....	..	.....	1FE	1,075,720	...101.425	1,014,253	1,000,000	1,003,934	.....	.....(10,257)	.....	.....	.....5.650	4.571	MN.....	7,063	56,500	10/20/2009.	05/16/2018.
718172	AT	6	Philip Morris Intl Inc Sr Nt.....	.....	..	.....	1FE	2,320,525	...99.082	2,477,048	2,500,000	2,398,437	.....	.....19,851	.....	.....	.....2.500	3.455	FA.....	22,396	62,500	11/07/2013.	08/22/2022.
720198	AD	2	Piedmont Operating Partnership Sr Nt.....	.....	..	.....1	2FE	2,093,116	...104.082	2,159,704	2,075,000	2,087,353	.....	.....(1,712)	.....	.....	.....4.450	4.339	MS.....	27,188	92,338	05/12/2014.	03/15/2024.

SCHEDULE D - PART 1

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

E10.4

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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
74005P	BN	3	Praxair Inc Sr Nt.....	.....	..	.....	1	1FE	.....	3,735,638	98.940	3,710,231	3,750,000	3,739,422	.....	1,336	.....	.....	2.650	2.694	FA.....	40,302	99,375	01/29/2015.	02/05/2025.
771196	BK	7	Roche Hldgs Inc Sr Nt.....	.....	..	.....	1	1FE	.....	1,435,558	97.482	1,413,490	1,450,000	1,437,932	.....	1,267	.....	.....	2.625	2.737	MN.....	4,864	38,063	02/22/2016.	05/15/2026.
774341	AH	4	Rockwell Collins Sr Nt.....	.....	..	.....	1	2FE	.....	999,330	100.141	1,001,409	1,000,000	999,413	.....	83	.....	.....	2.800	2.815	MS.....	8,244	12,056	03/28/2017.	03/15/2022.
774341	AJ	0	Rockwell Collins Sr Nt.....	.....	..	.....	1	2FE	.....	997,120	100.767	1,007,667	1,000,000	997,380	.....	260	.....	.....	3.200	3.247	MS.....	9,422	13,778	03/28/2017.	03/15/2024.
774341	AK	7	Rockwell Collins Sr Nt.....	.....	..	.....	1	2FE	.....	5,084,650	101.818	5,090,885	5,000,000	5,079,410	.....	(5,240)	.....	.....	3.500	3.294	MS.....	51,528	75,347	04/19/2017.	03/15/2027.
780153	AW	2	Royal Caribbean Cruises Ltd Sr Nt.....	.....	..	.....	1	2FE	.....	5,976,120	99.092	5,945,538	6,000,000	5,976,213	.....	93	.....	.....	3.700	3.747	MS.....	20,350	.....	11/30/2017.	03/15/2028.
842400	GF	4	Southern CA Edison Co 1st Mtg Bd.....	.....	..	.....	1	1FE	.....	6,428,571	99.029	6,366,176	6,428,571	6,428,571	.....	.....	.....	.....	1.845	1.845	FA.....	49,420	118,607	01/13/2015.	02/01/2022.
842587	CJ	4	Southern Co Sr Nt.....	.....	..	.....	1	2FE	.....	4,989,900	100.291	5,014,535	5,000,000	4,998,593	.....	2,081	.....	.....	2.450	2.493	MS.....	40,833	122,500	08/21/2013.	09/01/2018.
84756N	AD	1	Spectra Energy Partners Nt.....	.....	..	.....	1	2FE	.....	9,976,500	108.718	10,871,770	10,000,000	9,984,617	.....	2,086	.....	.....	4.750	4.779	MS.....	139,861	475,000	09/16/2013.	03/15/2024.
883556	BE	1	Thermo Fisher Scientific Inc Sr Nt.....	.....	..	.....	1	2FE	.....	9,979,600	100.244	10,024,380	10,000,000	9,995,540	.....	4,012	.....	.....	2.400	2.442	FA.....	100,000	240,000	12/04/2013.	02/01/2019.
89054X	AB	1	Topaz Solar Farms LLC Nt.....	.....	..	.....	1	2FE	.....	7,698,550	104.986	8,037,537	7,655,848	7,694,274	.....	(994)	.....	.....	4.875	4.837	MS.....	94,342	373,223	04/24/2013.	09/30/2039.
893830	BB	4	Transocean Sedco Co Gtd Nt.....	.....	LS...	.....	1	4FE	.....	5,682,000	108.000	5,400,000	5,000,000	5,319,497	397,013	(77,517)	.....	.....	6.375	4.589	JD.....	14,167	412,500	06/06/2012.	12/15/2021.
902494	AW	3	Tyson Foods Inc Sr Nt.....	.....	..	.....	1	2FE	.....	999,340	100.482	1,004,817	1,000,000	999,778	.....	132	.....	.....	2.650	2.664	FA.....	10,011	26,500	08/05/2014.	08/15/2019.
902494	AX	1	Tyson Foods Inc Sr Nt.....	.....	..	.....	1	2FE	.....	9,010,680	105.167	9,465,039	9,000,000	9,007,785	.....	(1,020)	.....	.....	3.950	3.935	FA.....	134,300	355,500	09/11/2014.	08/15/2024.
907818	DY	1	Union Pacific Corp Nt.....	.....	..	.....	1	1FE	.....	1,495,035	102.383	1,535,744	1,500,000	1,496,449	.....	442	.....	.....	3.250	3.288	JJ.....	22,479	48,750	08/07/2014.	01/15/2025.
90783R	AA	2	Union Pacific RR PTC Ser 2002-1.....	.....	..	.....	1	1FE	.....	1,259,010	107.641	1,176,325	1,092,824	1,185,343	.....	(5,832)	.....	.....	6.061	2.010	JJ.....	30,174	66,236	05/30/2013.	01/17/2023.
911312	AK	2	United Parcel Service Sr Nt.....	.....	..	.....	1	1FE	.....	15,803,640	103.718	14,001,944	13,500,000	14,016,524	.....	(405,164)	.....	.....	5.125	2.002	AO.....	172,969	691,875	06/04/2013.	04/01/2019.
913017	BV	0	United Technologies Corp Sr Nt.....	.....	..	.....	1	1FE	.....	1,784,065	101.857	1,731,562	1,700,000	1,767,740	.....	(14,477)	.....	.....	3.100	2.149	JD.....	4,392	52,700	11/09/2016.	06/01/2022.
913017	CH	0	United Technologies Corp Sr Nt.....	.....	..	.....	2	1FE	.....	4,339,192	96.311	4,237,666	4,400,000	4,345,300	.....	5,408	.....	.....	2.650	2.810	MN.....	19,433	116,600	11/09/2016.	11/01/2026.
92343V	BR	4	Verizon Communications Inc Sr Nt.....	.....	..	.....	1	2FE	.....	10,795,050	111.264	11,126,440	10,000,000	10,507,948	.....	(77,505)	.....	.....	5.150	4.140	MS.....	151,639	515,000	01/24/2014.	09/15/2023.
941063	AQ	2	Waste Management Inc Co Gtd Nt.....	.....	..	.....	1	2FE	.....	7,681,522	106.192	7,353,768	6,925,000	7,255,550	.....	(98,206)	.....	.....	4.600	3.006	MS.....	106,183	318,550	06/03/2013.	03/01/2021.
963320	AR	7	Whirlpool Corp Sr Nt.....	.....	..	.....	1	2FE	.....	4,206,250	105.070	4,202,792	4,000,000	4,162,905	.....	(23,504)	.....	.....	4.000	3.265	MS.....	53,333	160,000	02/16/2016.	03/01/2024.
982526	AU	9	Wrigley Wm Jr Co Sr Nt.....	.....	..	.....	1	1FE	.....	4,990,650	100.284	5,014,200	5,000,000	4,998,424	.....	1,924	.....	.....	2.400	2.440	AO.....	23,333	120,000	10/16/2013.	10/21/2018.
98385X	AT	3	XTO Energy Inc Nt.....	.....	..	.....	1	1FE	.....	9,472,735	104.141	9,893,414	9,500,000	9,496,545	.....	3,406	.....	.....	6.500	6.540	JD.....	27,444	617,500	08/04/2008.	12/15/2018.
98978V	AL	7	Zoetis Inc Sr Nt.....	.....	..	.....	2	2FE	.....	2,986,310	97.684	2,930,508	3,000,000	2,986,672	.....	362	.....	.....	3.000	3.053	MS.....	27,250	.....	09/06/2017.	09/12/2027.
292505	AJ	3	EnCana Corp Sr Nt.....	.....	LS...	.....	1	2FE	.....	2,018,960	102.775	2,055,496	2,000,000	2,008,712	.....	(2,054)	.....	.....	3.900	3.778	MN.....	9,967	78,000	07/12/2012.	11/15/2021.
65334H	AG	7	Nexen Inc Sr Nt.....	.....	..	.....	1	1FE	.....	1,932,480	130.428	2,608,550	2,000,000	1,941,132	.....	1,458	.....	.....	6.400	6.673	MN.....	16,356	128,000	01/11/2011.	05/15/2037.
65334H	AJ	1	Nexen Inc Sr Nt.....	.....	..	.....	1	1FE	.....	1,635,465	147.734	2,216,004	1,500,000	1,621,501	.....	(2,437)	.....	.....	7.500	6.780	JJ.....	47,188	112,500	01/12/2011.	07/30/2039.
71644E	AJ	1	Petro-Canada Sr Nt.....	.....	..	.....	1	1FE	.....	5,711,500	137.823	6,891,165	5,000,000	5,614,302	.....	(15,547)	.....	.....	6.800	5.767	MN.....	43,444	340,000	06/29/2010.	05/15/2038.
00507U	AS	0	Actavis Funding SCS Sr Nt.....	.....	D	.....	1	2FE	.....	4,028,623	101.805	4,072,188	4,000,000	4,021,682	.....	(2,582)	.....	.....	3.800	3.714	MS.....	44,756	152,000	03/13/2015.	03/15/2025.
05565Q	DF	2	BP Capital Markets PLC Sr Nt.....	.....	D	.....	2	1FE	.....	967,170	99.106	991,058	1,000,000	969,263	.....	2,093	.....	.....	3.017	3.415	JJ.....	13,828	15,085	04/10/2017.	01/16/2027.
05565Q	DN	5	BP Capital Markets PLC Nt.....	.....	D	.....	1	1FE	.....	6,000,000	101.229	6,073,746	6,000,000	6,000,000	.....	.....	.....	.....	3.279	3.279	MS.....	55,743	.....	09/14/2017.	09/19/2027.
06849U	AC	9	Barrick Australia Finance Gtd Nt.....	.....	C	.....	1	2FE	.....	11,590,920	104.914	12,589,668	12,000,000	11,898,442	.....	45,955	.....	.....	4.950	5.394	JJ.....	273,900	594,000	12/30/2009.	01/15/2020.
21684A	AA	4	Rabobank Nederland Sub Nt.....	.....	D	.....	1	1FE	.....	5,231,420	107.195	5,552,717	5,180,000	5,213,585	.....	(4,857)	.....	.....	4.625	4.499	JD.....	19,965	239,575	01/08/2014.	12/01/2023.
423012	AF	0	Heineken NV Sr Nt.....	.....	C	.....	1	2FE	.....	4,967,600	102.021	5,101,030	5,000,000	4,969,324	.....	1,724	.....	.....	3.500	3.573	JJ.....	73,889	58,350	03/20/2017.	01/29/2028.
456873	AA	6	Ingersoll-Rand Lux Finance Nt.....	.....	C	.....	1	2FE	.....	999,340	99.973	999,730	1,000,000	999,710	.....	119	.....	.....	2.625	2.638	MN.....	4,375	26,250	10/23/2014.	05/01/2020.
88167A	AC	5	Teva Pharmaceuticals NE Sr Nt.....	.....	C	.....	1	2FE	.....	4,991,750	91.347	4,567,350	5,000,000	4,994,042	.....	1,593	.....	.....	2.200	2.235	JJ.....	48,889	110,000	07/18/2016.	07/21/2021.
88167A	AD	3	Teva Pharmaceuticals NE Sr Nt.....	.....	LS...	C	1	2FE	.....	4,983,300	87.081	4,354,050	5,000,000	4,986,484	.....	2,216	.....	.....	2.800	2.853	JJ.....	62,222	140,000	07/18/2016.	07/21/2023.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....										.....	550													

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	Rate Used to Obtain Fair Value	Fair 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	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation				Actual Cost	Par Value											Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22
64352V	KU	4	New Century Home Equity Ln Tr RMBS Ser 2			.....	..	.....4	1FM	5,837,516	100.045	6,233,629	6,230,838	6,078,372		147,882			2.002	3.596	MON	2,040	109,733	01/14/2015	06/25/2035
64828A	AA	1	New Residential Mtg Ln Tr RMBS Ser 2014			.....	..	.....4	1FE	3,933,775	101.975	3,884,416	3,809,185	3,911,732		(6,002)			3.750	3.338	MON	11,904	142,844	05/22/2014	01/25/2054
64829D	AG	1	New Residential Mtg Ln Tr RMBS Ser 2014			.....	..	.....4	1FE	2,600,943	102.159	2,586,824	2,532,145	2,595,171		(1,632)			3.750	3.549	MON	7,913	94,955	12/10/2014	11/25/2054
86359U	AE	9	Structured Asset Sec Corp RMBS Ser 2006			.....	..	.....4	1FM	3,570,459	98.592	3,889,713	3,945,258	3,674,288		25,487			1.812	3.081	MON	1,192	52,929	09/16/2014	04/25/2036
94980G	BF	7	Wells Fargo Home Equity Tr RMBS Ser 2004			.....	..	.....4	1FM	10,638,515	100.396	11,075,241	11,031,512	10,701,807		20,146			2.052	2.442	MON	3,705	230,514	01/15/2015	10/25/2034
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities									48,773,964	XXX	49,737,851	49,242,124	49,100,527	0	132,598	0	0	XXX	XXX	XXX	70,958	1,466,877	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities

06427D	AS	2		Bank of America Comm Mtg CMBS Ser 2017-B	.....	..	.....	4	1FM	.....	11,174,641	...103.651	11,246,079	10,850,000	11,148,535	.....	.....(26,106)	.....	.....	.....3.574	3.224	MON...	32,315	323,149	02/02/2017.	02/01/2050.
12532C	BA	2		CFCRE Comm Mort Trust CMBS Ser 2017-C8 C	.....	..	.....	4	1FM	.....	1,029,997	...102.152	1,021,518	1,000,000	1,028,452	.....	.....(1,544)	.....	.....	.....3.572	3.222	MON...	2,977	17,859	05/18/2017.	06/15/2050.
12593Q	BE	9		Comm Mortgage Trust CMBS Ser 2015-CR26 C	.....	..	.....	4	1FM	.....	826,625	...104.119	832,949	800,000	824,724	.....	.....(1,901)	.....	.....	.....3.630	3.178	MON...	2,420	16,940	05/04/2017.	10/10/2048.
12650Y	AJ	2		Credit Suisse Mortgage Trust CMBS Ser 20	.....	..	.....	4	1FM	.....	15,170,880	...102.398	15,359,715	15,000,000	15,119,050	.....	.....(26,064)	.....	.....	.....3.811	3.627	MON...	47,635	579,561	12/04/2015.	11/15/2034.
20048E	AW	1		Comm Mortgage Trust CMBS Ser 2013-LC6 Cl	.....	..	.....	4	1FM	.....	9,951,172	...100.110	10,010,970	10,000,000	9,978,165	.....	.....6,197	.....	.....	.....2.478	2.558	MON...	20,650	247,800	06/06/2013.	01/10/2046.
36161R	AE	9		GE Cap Assurance Co CMBS Ser 2003-1 Cl A	.....	..	.....	4	1FM	.....	355,514	...101.831	360,226	353,748	353,431	.....	.....(124)	.....	.....	.....5.743	5.741	MON...	1,693	21,722	09/23/2003.	05/12/2035.
36251X	AS	6		GS Mortgage Securities Trust CMBS Ser 20	.....	..	.....	4	1FM	.....	2,265,918	...101.986	2,243,683	2,200,000	2,256,488	.....	.....(8,693)	.....	.....	.....3.278	2.819	MON...	6,010	72,116	11/16/2016.	11/10/2049.
61691E	AY	1		Morgan Stanley Capital I Tr CMBS Ser 201	.....	..	.....	4	1FM	.....	2,265,917	...101.393	2,230,637	2,200,000	2,256,907	.....	.....(8,451)	.....	.....	.....3.436	2.983	MON...	6,299	75,592	11/22/2016.	12/15/2049.
61764R	AA	6		Morgan Stanley BAML Tr CMBS 2015-C20 Cl	.....	..	.....	4,6	1FE	.....	2,155,191	...2.108	1,539,683	.....	.....1,590,260	.....	.....(129,814)	.....	.....	.....0.302	4.084	MON...	18,371	265,808	01/26/2015.	02/15/2048.
61764R	BF	4		Morgan Stanley BAML Tr CMBS Ser 2015-C20	.....	..	.....	4	1FM	.....	4,800,367	...101.379	4,796,236	4,731,000	4,794,319	.....	.....(6,048)	.....	.....	.....3.249	3.033	MON...	12,809	102,473	04/25/2017.	02/15/2048.
61764R	BG	2		Morgan Stanley BAML Tr CMBS 2015-C20 Cl	.....	..	.....	4,6	1FE	.....	4,741,543	...6.777	3,220,729	.....	.....3,237,230	.....	.....(255,321)	.....	.....	.....1.383	3.630	MON...	54,753	691,321	01/26/2015.	02/15/2048.
67087M	AA	4		OBP Depositor LLC Tr CMBS Ser 2010-OBP C	.....	..	.....	4	1FM	.....	11,293,750	...104.559	10,455,850	10,000,000	10,479,572	.....	.....(187,118)	.....	.....	.....4.646	2.632	MON...	38,718	464,620	06/06/2013.	07/15/2045.
87246A	AE	8		TIAA Real Estate CDO Ltd CMBS Ser 2007-C	.....	..	.....	4	1FM	.....	209,330	...100.307	226,997	226,303	226,003	.....	.....9	.....	.....	.....5.476	7.031	MON...	12,390	12,390	05/21/2010.	08/15/2039.
90270R	BF	0		UBS-Barclays Comm Mort Tr CMBS Ser 2012-	.....	..	.....	4	1FM	.....	6,941,716	...100.131	7,272,378	7,262,871	7,142,783	.....	.....47,102	.....	.....	.....2.459	3.218	MON...	14,882	178,587	08/16/2013.	12/10/2045.
92939K	AE	8		WFRBS Commercial Mtg Tr CMBS Ser 2014-C2	.....	..	.....	4	1FM	.....	248,484	...103.614	248,674	240,000	247,780	.....	.....(704)	.....	.....	.....3.607	3.071	MON...	721	5,050	05/04/2017.	11/15/2047.
92939K	AF	5		WFRBS Commercial Mtg Tr CMBS Ser 2014-C2	.....	..	.....	4	1FM	.....	4,377,436	...102.237	4,345,077	4,250,000	4,324,645	.....	.....(17,436)	.....	.....	.....3.324	2.871	MON...	11,773	141,270	10/24/2014.	11/15/2047.
94989J	BA	3		Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2	.....	..	.....	4	1FM	.....	180,870	...102.407	180,493	176,250	180,321	.....	.....(549)	.....	.....	.....3.306	2.775	MON...	486	3,399	05/02/2017.	05/15/2048.
95000J	AW	8		Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC	.....	..	.....	4	1FM	.....	2,059,906	...102.881	2,057,614	2,000,000	2,051,458	.....	.....(8,402)	.....	.....	.....3.486	3.020	MON...	5,810	69,720	11/22/2016.	12/15/2059.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities										80,049,257	XXX	77,649,508	71,290,172	77,240,123	0	(624,967)	0	0	XXX	XXX	XXX	279,045	3,289,377	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities

00164M	DG	5		ALM Loan Funding CLO Ser 2015-12A A1R	.....	..	.....	4	1FE	.....	10,000,000	...100.225	10,022,492	10,000,000	10,000,000	.....	.....	.....	.....	.....2.409	2.416	JAJO...	51,529	124,207	06/08/2017.	04/16/2027.
01082#	AA	3		Alameda Cnty CA CTL Ser 2002-A	.....	..	.....	4	1	.....	1,195,734	...111.399	1,256,643	1,128,051	1,147,126	.....	.....(4,174)	.....	.....	.....7.500	6.921	MON...	3,760	84,604	08/15/2002.	06/15/2021.
02377D	AA	0		American Airlines Inc LBASS EETC Ser 201	.....	..	.....	4	2FE	.....	1,000,000	...99.259	992,586	1,000,000	1,000,000	.....	.....	.....	.....	.....3.700	3.700	AO.....	8,839	.....	09/26/2017.	04/15/2027.
02377U	AB	0		American Airlines Inc LBASS PTC Ser 2013	.....	..	.....	1	2FE	.....	7,396,735	...106.423	7,530,414	7,075,954	7,262,551	.....	.....(40,007)	.....	.....	.....4.950	3.973	JJ.....	161,509	350,260	07/30/2014.	01/15/2023.
04964K	AN	1		Atrium CDO Corp CLO Ser 9A CI BR	.....	..	.....	4	1FE	.....	10,000,000	...100.541	10,054,146	10,000,000	10,000,000	.....	.....	.....	.....	.....3.218	3.230	FMAN...	30,389	182,754	03/30/2017.	05/28/2030.
05164#	AA	5		Aurora Health Care (Badger RE) CTL	.....	..	.....	1	1	.....	388,283	...109.542	438,303	400,121	396,530	.....	.....661	.....	.....	.....6.990	7.489	MON...	1,243	27,968	12/27/2002.	12/15/2022.
05549@	AA	3		BJs Wholesale Club Inc CTL (HG Bowie Rea	.....	..	.....	1	5*	.....	644,687	...102.988	657,604	638,527	640,536	.....	.....(350)	.....	.....	.....6.950	6.930	MON...	1,972	44,378	10/17/2002.	05/15/2022.
117017	AC	7		Brunswick & Glynn Co Dev Auth CTL Rev Le	.....	..	.....	4	1	.....	886,200	...104.905	929,668	886,200	886,200	.....	.....	.....	.....	.....5.980	5.981	JJ.....	24,436	52,995	11/19/2002.	01/15/2024.
126650	BP	4		CVS Health Corp LBASS PTC NT	.....	..	.....	1	2FE	.....	953,424	...111.169	912,503	820,827	916,254	.....	.....(8,284)	.....	.....	.....6.036	3.850	MON...	2,890	49,545	05/29/2013.	12/10/2028.
14041N	FN	6		Capital One Multi Asset ExecTr LBASS Ser	.....	..	.....	4	1FE	.....	9,599,258	...99.368	9,539,318	9,600,000	9,599,326	.....	.....68	.....	.....	.....1.990	2.003	MON...	8,491	34,493	10/04/2017.	07/17/2023.
17305E	GB	5		Citibank Cr Card Issuance Tr LBASS Ser 2	.....	..	.....	4	1FE	.....	5,004,102	...99.376	4,968,810	5,000,000	5,003,647	.....	.....(455)	.....	.....	.....1.920	1.886	AO.....	22,400	46,933	09/27/2017.	04/07/2022.
17305E	GG	4		Citibank Cr Card Issuance Tr LBASS Ser 2	.....	..	.....	4	1FE	.....	10,085,402	...99.064	10,005,424	10,100,000	10,086,652	.....	.....1,249	.....	.....	.....1.860	1.912	FA.....	74,622	.....	09/28/2017.	08/08/2022.
31331F	AX	9		Fedex Corp ABS PTC Ser 1998-1A	.....	..	.....	4	2FE	.....	847,387	...108.000	868,666	804,320	812,167	.....	.....(2,877)	.....	.....	.....6.720	6.034	JJ.....	24,923	54,050	09/22/2003.	07/15/2023.
31331F	AY	7		Fedex Corp ABS PTC Ser 1998-1 CI B	.....	..	.....	4	2FE	.....	109,582	...102.000	107,996	105,879	106,067	.....	.....(197)	.....	.....	.....6.845	6.362	JJ.....	3,342	7,247	07/11/2002.	01/15/2019.
34530W	AA	5		Ford Credit Auto Owner Tr LBASS Ser 2015	.....	..	.....	4	1FE	.....	11,024,096	...100.382	10,898,463	10,857,000	10,955,865	.....	.....(37,538)	.....	.....	.....2.440	2.080	MON...	11,774	264,911	02/25/2016.	01/15/2027.

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 F o r e i g n			5 Bond CHAR	NAIC Designation			8 Rate Used to Obtain Fair Value	9 Fair Value	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.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
CUSIP Identification	Description	Code		Actual Cost	Fair Value	Par Value	Book/Adjusted Carrying Value															
50026*	AA	3	Kohls Corp CTL Shelby MI.....	.....	.....1	2	849,417	109.952	884,033	804,015	817,479					7.600	6.990	MON.....	2,716	61,105	09/11/2002.	12/15/2022.
52465#	BP	9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C.....	.....	.....1	1	649,690	104.281	677,507	649,690	649,690					4.820	4.869	MON.....	2,610	31,315	09/05/2003.	03/01/2023.
64508Q	AA	3	New Haven Fed Office Bldg Ls CTL GSA Gtd.....	.....	.....4	1	434,373	104.704	454,806	434,373	434,373					5.900	5.901	JJ.....	11,817	25,628	10/22/2002.	01/15/2020.
653240	AA	9	Newtown CTL Ser 2002.....	.....	.....1	1	1,404,347	107.489	1,509,567	1,404,397	1,404,378			3		6.082	6.160	MON.....	3,796	85,415	08/08/2002.	05/15/2023.
67020B	AA	8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls.....	.....	.....4	1	877,006	109.722	962,270	877,006	877,006					6.500	6.589	MON.....	3,800	57,053	09/19/2002.	11/07/2023.
67109B	CC	6	OHA Loan Funding Ltd CLO Ser 2015-1A Cl.....	.....	.....4	1FE	10,000,000	101.704	10,170,372	10,000,000	10,000,000					2.826	2.836	FMAN.....	36,893	234,178	11/29/2016.	08/15/2029.
67109F	AC	9	Oak Hill Credit Partners CLO Ser 2015-11.....	.....	.....4	1FE	9,000,000	100.952	9,085,678	9,000,000	9,000,000					3.563	3.577	JAJO.....	65,018	300,559	10/23/2015.	10/20/2028.
76126C	GB	2	RACERS Tr ABS Ser 1999-24-S-CCE Cl A1.....	.....	.....4	2	42,492	101.616	46,509	45,769	45,589			215		6.625	7.649	MN.....	387	3,369	12/14/1999.	05/15/2018.
78442G	GG	5	SLM Student Loan Tr LBASS Ser 2003-4 Cl.....	.....	.....4	1FE	510,233	99.454	494,978	497,696	503,544			(444)		2.338	2.180	MJSD.....	550	9,667	03/25/2004.	03/15/2033.
915328	AA	6	Upland Ltd CLO Ser 2016-1A Cl A1A.....	.....	.....4	1FE	5,000,000	100.679	5,033,932	5,000,000	5,000,000					2.963	2.972	JAJO.....	30,038	136,561	03/23/2016.	04/20/2028.
915328	AC	2	Upland Ltd CLO Ser 2016-1A Cl A2A.....	.....	.....4	1FE	5,000,000	100.558	5,027,910	5,000,000	5,000,000					3.763	3.778	JAJO.....	38,149	177,116	03/23/2016.	04/20/2028.
91737#	AA	3	United States Govt SS Ls FinTr CTL GSA G.....	.....	.....1	1	869,731	101.342	884,313	872,602	872,325			240		4.704	4.797	MON.....	1,824	41,047	06/24/2003.	11/15/2018.
92851@	AA	3	Vivendi SPC Tr CTL.....	.....	.....1	2	345,289	107.114	369,851	345,289	345,289					6.630	6.722	MON.....	1,017	22,893	11/25/2002.	04/15/2022.
94978#	AT	4	Wells Fargo Bank Northwest NA CTL Ser 20.....	.....	.....4	2	584,588	111.587	652,324	584,588	584,588					6.650	6.743	MON.....	3,240	38,875	07/28/2002.	08/01/2027.
94978#	AU	1	Wells Fargo Bank Northwest NA CTL MWRA L.....	.....	.....4	1	1,540,577	128.018	1,883,690	1,471,431	1,512,531			(2,291)		7.380	7.019	MON.....	4,826	108,592	07/30/2002.	05/15/2032.
94978#	AX	5	Wells Fargo Bank Northwest NA CTL CVS Co.....	.....	.....1	2	949,013	108.357	1,028,326	949,013	949,013					6.640	6.733	MON.....	3,676	63,014	10/09/2002.	10/10/2024.
98881@	AA	4	ZC Specialty Ins Co CTL Ser 2002-31.....	.....	.....1	3Z	533,757	111.728	596,358	533,757	533,757					7.338	7.339	JJ.....	16,972	40,384	12/20/2002.	12/23/2022.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....						107,725,403	XXX	108,945,460	106,886,505	107,342,483	0	(96,697)	0	0	XXX	XXX	XXX	659,448	2,761,116	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....						787,156,149	XXX	787,096,594	758,844,044	772,630,856	674,005	(3,107,421)	0	0	XXX	XXX	XXX	6,663,701	27,990,301	XXX	XXX
Totals																						
7799999.	Total - Issuer Obligations.....						895,518,575	XXX	926,854,312	856,306,222	897,614,539	5,117,656	(3,647,649)	0	438,568	XXX	XXX	XXX	8,694,671	29,246,311	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities.....						109,206,685	XXX	109,841,982	108,137,740	109,461,397	0	114,003	0	0	XXX	XXX	XXX	240,408	3,500,302	XXX	XXX
7999999.	Total - Commercial Mortgage-Backed Securities.....						80,049,837	XXX	77,650,111	71,290,774	77,240,722	0	(624,967)	0	0	XXX	XXX	XXX	279,048	3,289,417	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities.....						145,089,155	XXX	147,454,242	142,226,505	142,814,648	0	(330,582)	0	0	XXX	XXX	XXX	992,603	4,463,966	XXX	XXX
8399999.	Grand Total - Bonds.....						1,229,864,252	XXX	1,261,800,647	1,177,961,241	1,227,131,306	5,117,656	(4,489,195)	0	438,568	XXX	XXX	XXX	10,206,730	40,499,996	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
3	4	7			8	10			11	12		13	14	15	16					
CUSIP Identification			Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Parent, Subsidiaries and Affiliates																				
35644@	10	6	Freedom Specialty Ins Co Com.....	.....	...	.....292,000.000	22,833,345	78.196	22,833,345	25,488,157	.....	.....	.....	.....	.....164,515	.....	.....164,515	.....	.....K	01/14/2011.
81052@	10	5	Scottsdale Surplus Lines Ins Co.....	.....	...	.....10,000.000	48,660,199	4,866.020	48,660,199	42,000,000	.....	.....	.....	.....	.....830,212	.....	.....830,212	.....	.....K	03/17/1997.
92555@	10	4	Veterinary Pet Ins Com.....	.....	...	....6,935,387.000	101,810,154	14.680	101,810,154	58,187,101	.....	.....	.....	.....	.....(2,565,021)	.....	.....(2,565,021)	.....	.....K	12/31/2009.
95831#	10	1	Western Heritage Insurance Co Com.....	.....	...	...4,776,076.000	115,501,563	24.183	115,501,563	57,000,000	.....	.....	.....	.....	.....3,289,195	.....	.....3,289,195	.....	.....K	12/07/1999.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....							288,805,261	XXX	288,805,261	182,675,258	0	0	0	0	1,718,901	0	1,718,901	0	XXX	XXX
9799999. Total - Common Stock.....							288,805,261	XXX	288,805,261	182,675,258	0	0	0	0	1,718,901	0	1,718,901	0	XXX	XXX
9899999. Total Common and Preferred Stock.....							288,805,261	XXX	288,805,261	182,675,258	0	0	0	0	1,718,901	0	1,718,901	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1			2			3	4	5			6	7	8	9
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government														
912828	U6	5	U S Treasury Nt	1.750%	11/30/21		09/21/2017	Citigroup			12,980,239	13,000,000	70,861	
0599999. Total - Bonds - U.S. Government											12,980,239	13,000,000	70,861	
Bonds - All Other Government														
135087	E6	7	Canada /Govt/ Bd CDN\$	1.500%	06/01/26		03/20/2017	RW Pressprich & Co			1,470,831	1,498,127	6,895	
135087	F8	2	Canada /Govt/ Bd CDN\$	1.000%	06/01/27		09/21/2017	RW Pressprich & Co			3,654,515	4,041,710	12,845	
1099999. Total - Bonds - All Other Government											5,125,346	5,539,837	19,740	
Bonds - Industrial and Miscellaneous														
00164M	DG	5	ALM Loan Funding CLO Ser 2015-12A A1R				06/08/2017	Goldman Sachs & Company			10,000,000	10,000,000	48,150	
02377D	AA	0	American Airlines Inc LBASS EETC Ser 201				09/26/2017	Deutsche Bank Capital			1,000,000	1,000,000		
04964K	AN	1	Atrium CDO Corp CLO Ser 9A CI BR				03/30/2017	Credit Suisse Securities LLC			10,000,000	10,000,000		
06051G	GV	5	Bank of America Corp Sr Nt				12/20/2017	Taxable Exchange			8,593,915	8,623,000		
06427D	AS	2	Bank of America Comm Mtg CMBS Ser 2017-B				02/02/2017	Bank of America BISD Dealer			11,174,641	10,850,000	16,157	
07332B	AA	7	Bayview Opport Mast Fund Trust RMBS Ser				04/28/2017	Wells Fargo Securities LLC			1,417,793	1,408,251		
12532C	BA	2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C				05/18/2017	Cantor Fitzgerald & Co			1,029,997	1,000,000	695	
125896	BS	8	CMS Energy Corp Sr Nt	3.450%	08/15/27		04/21/2017	Bank of America BISD Dealer			4,033,520	4,000,000	27,983	
12593Q	BE	9	Comm Mortgage Trust CMBS Ser 2015-CR26 C				05/04/2017	Bank of America BISD Dealer			826,625	800,000	645	
14041N	FN	6	Capital One Multi Asset ExecTr LBASS Ser				10/04/2017	JP Morgan Securities LLC			9,599,258	9,600,000		
17305E	GB	5	Citibank Cr Card Issuance Tr LBASS Ser 2				09/27/2017	Citigroup			5,004,102	5,000,000	44,800	
17305E	GG	4	Citibank Cr Card Issuance Tr LBASS Ser 2				09/28/2017	Citigroup			10,085,402	10,100,000	28,179	
446413	AK	2	Huntington Ingalls Industries Sr Nt				11/29/2017	Various			8,794,098	8,750,000		
465685	AN	5	ITC Holdings Corp Sr Nt				12/20/2017	Morgan Stanley & Co LLC			1,498,065	1,500,000	5,304	
55336V	AJ	9	MPLX LP Sr Nt	4.875%	06/01/25		03/10/2017	Various			3,625,020	3,500,000	49,156	
55336V	AK	6	MPLX LP Sr Nt	4.125%	03/01/27		03/17/2017	Various			1,959,360	2,000,000	8,938	
559080	AK	2	Magellan Midstream Partn Sr Nt				03/01/2017	UBS Financial Services Inc			3,307,350	3,000,000	2,083	
61764R	BF	4	Morgan Stanley BAML Tr CMBS Ser 2015-C20				04/25/2017	Various			4,800,367	4,731,000	11,137	
774341	AH	4	Rockwell Collins Sr Nt				03/28/2017	Wells Fargo Securities LLC			999,330	1,000,000		
774341	AJ	0	Rockwell Collins Sr Nt				03/28/2017	Wells Fargo Securities LLC			997,120	1,000,000		
774341	AK	7	Rockwell Collins Sr Nt				04/19/2017	Nomura Securities Intl LLC			5,084,650	5,000,000	6,806	
780153	AW	2	Royal Caribbean Cruises Ltd Sr Nt				11/30/2017	Various			5,976,120	6,000,000	2,467	
92939K	AE	8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2				05/04/2017	Goldman Sachs & Company			248,484	240,000	96	
94989J	BA	3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2				05/02/2017	Bank of America BISD Dealer			180,870	176,250	65	
98978V	AL	7	Zoetis Inc Sr Nt	3.000%	09/12/27		09/06/2017	Various			2,986,310	3,000,000		
05565Q	DF	2	BP Capital Markets PLC Sr Nt			D	04/10/2017	Wells Fargo Securities LLC			967,170	1,000,000	7,291	
05565Q	DN	5	BP Capital Markets PLC Nt			D	09/14/2017	Credit Suisse Securities LLC			6,000,000	6,000,000		
423012	AF	0	Heineken NV Sr Nt	3.500%	01/29/28	C	03/20/2017	Credit Suisse Securities LLC			4,967,600	5,000,000		
3899999. Total - Bonds - Industrial and Miscellaneous											125,157,167	124,278,501	259,952	
8399997. Total - Bonds - Part 3											143,262,752	142,818,338	350,553	
8399998. Total - Bonds - Summary Item from Part 5											260,562	258,809		
8399999. Total - Bonds											143,523,314	143,077,147	350,553	
9999999. Total - Bonds, Preferred and Common Stocks											143,523,314	XXX	350,553	

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	
								F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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
CUSIP Identification		Description														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.						
Bonds - U.S. Government																										
911760	GT	7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z.....	..	12/01/2017.	Paydown.....					100,406	100,401	103,196	101,548			(1,147)		(1,147)		100,401			0	3,803	09/15/2025.
911760	HH	2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z.....	..	12/01/2017.	Paydown.....					164,326	164,326	163,509	163,664			662		662		164,326			0	6,223	06/15/2026.
0599999. Total - Bonds - U.S. Government.....											264,732	264,727	266,705	265,212	0	(485)	0	(485)	0	264,727	0	0	0	10,026	XXX	
Bonds - U.S. Political Subdivisions of States																										
89438V	YM	2	Travis Cnty TX GO Ref 5.250% 03/01/18.....	..	03/01/2017.	Call 100.0000.....					2,000,000	2,000,000	2,186,200	2,003,352			(3,352)		(3,352)		2,000,000			0	52,500	03/01/2018.
2499999. Total - Bonds - U.S. Political Subdivisions of States.....											2,000,000	2,000,000	2,186,200	2,003,352	0	(3,352)	0	(3,352)	0	2,000,000	0	0	0	52,500	XXX	
Bonds - U.S. Special Revenue and Special Assessment																										
312905	YJ	5	FHLMC REMIC Ser 1077-E.....	..	12/01/2017.	Paydown.....					19,820	19,820	20,083	19,826			(6)		(6)		19,820			0	782	05/15/2021.
31339D	KD	9	FHLMC REMIC Ser 2415 CE.....	..	02/01/2017.	Paydown.....					1,235	1,235	1,278	1,233			2		2		1,235			0	6	02/15/2017.
3133T3	Q2	7	FHLMC REMIC Ser 1674-Z.....	..	12/01/2017.	Paydown.....					15,460	15,460	15,995	15,687			(227)		(227)		15,460			0	473	02/15/2024.
3133TC	6P	8	FHLMC Structured Ser 2008 M.....	..	12/01/2017.	Paydown.....					19,469	19,469	20,205	19,870			(401)		(401)		19,469			0	682	11/20/2027.
3133TC	AU	2	FHLMC Structured Ser FSPC T-9 A6.....	..	12/01/2017.	Paydown.....					303	303	292	302			1		1		303			0	7	03/25/2029.
31340Y	DB	2	FHLMC REMIC Ser 12-A 9.250% 11/15/19.....	..	12/15/2017.	Paydown.....					1,300	1,300	1,365	1,303			(2)		(2)		1,300			0	56	11/15/2019.
31340Y	GR	4	FHLMC REMIC Ser 22-C 9.500% 04/15/20.....	..	12/15/2017.	Paydown.....					5,878	5,878	6,091	5,860			18		18		5,878			0	296	04/15/2020.
31358E	XG	2	FNMA REMIC Ser 1990-83A.....	..	12/01/2017.	Paydown.....					2,626	2,626	2,618	2,611			15		15		2,626			0	124	07/25/2020.
31358G	X4	4	FNMA REMIC Ser 1991-56G.....	..	12/01/2017.	Paydown.....					17,027	17,027	17,053	16,978			49		49		17,027			0	852	06/25/2021.
31358L	VM	5	FNMA REMIC Ser G92-14Z.....	..	12/01/2017.	Paydown.....					12,548	12,548	12,746	12,589			(41)		(41)		12,548			0	460	02/25/2022.
31358N	5B	4	FNMA REMIC Ser 1992-124 PZ.....	..	12/01/2017.	Paydown.....					23,139	23,139	23,806	23,355			(217)		(217)		23,139			0	879	07/25/2022.
31358N	RT	1	FNMA REMIC Ser G 1992-30Z.....	..	12/01/2017.	Paydown.....					8,705	8,705	8,845	8,758			(53)		(53)		8,705			0	321	06/25/2022.
31359V	BH	5	FNMA REMIC Ser 1998-73 CI MZ.....	..	12/01/2017.	Paydown.....					4,079	4,079	4,184	4,138			(59)		(59)		4,079			0	141	10/17/2038.
313603	GW	6	FNMA REMIC Ser 1989-86E.....	..	12/01/2017.	Paydown.....					5,872	5,872	5,750	5,822			50		50		5,872			0	229	11/25/2019.
313603	YL	0	FNMA REMIC Ser 1990-16E.....	..	12/01/2017.	Paydown.....					12,918	12,918	14,060	13,111			(193)		(193)		12,918			0	662	03/25/2020.
3138WE	6G	9	FNMA Pool # AS5370 3.500% 07/25/45.....	..	12/01/2017.	Paydown.....					2,263,163	2,263,163	2,353,689	2,351,323			(88,160)		(88,160)		2,263,163			0	49,237	07/25/2045.
3138WE	VB	2	FNMA Pool #AS5109 3.500% 06/25/45.....	..	12/01/2017.	Paydown.....					1,142,722	1,142,722	1,182,181	1,181,225			(38,503)		(38,503)		1,142,722			0	22,191	06/25/2045.
3138YH	U2	4	FNMA Pool #AY4200 3.000% 05/25/45.....	..	12/01/2017.	Paydown.....					925,390	925,390	930,595	930,387			(4,997)		(4,997)		925,390			0	15,066	05/25/2045.
31392E	SX	9	FNMA REMIC Ser 2002-59 CI B.....	..	08/01/2017.	Paydown.....					452	452	469	452					0		452			0	4	09/25/2017.
31392T	WT	0	FHLMC REMIC Ser 2478 JF.....	..	12/01/2017.	Paydown.....					18,038	18,038	18,788	18,235			(196)		(196)		18,038			0	577	08/15/2022.
31392U	KL	7	FHLMC REMIC Ser 2504 N.....	..	09/01/2017.	Paydown.....					14,464	14,464	15,088	14,490			(26)		(26)		14,464			0	292	09/15/2017.
31392U	MQ	4	FHLMC REMIC Ser 2503 BH.....	..	09/01/2017.	Paydown.....					6,572	6,572	6,781	6,571			2		2		6,572			0	126	09/15/2017.
31392U	RH	9	FHLMC REMIC Ser 2501 AN.....	..	09/01/2017.	Paydown.....					2,689	2,689	2,788	2,690			(1)		(1)		2,689			0	18	09/15/2017.
31392V	2F	8	FHLMC REMIC Ser 2494 J.....	..	09/01/2017.	Paydown.....					17,204	17,204	17,534	17,184			19		19		17,204			0	342	09/15/2017.
31392V	7G	1	FHLMC REMIC Ser 2498 BM.....	..	09/01/2017.	Paydown.....					15,336	15,336	15,765	15,332			4		4		15,336			0	284	09/15/2017.
31392V	SN	3	FHLMC REMIC Ser 2496 BK.....	..	09/01/2017.	Paydown.....					4,942	4,942	5,096	4,941			1		1		4,942			0	94	09/15/2017.
31393H	6S	6	FHLMC REMIC Ser 2543 CI AN.....	..	12/01/2017.	Paydown.....					30,044	30,044	29,781	29,973			71		71		30,044			0	695	12/15/2017.
31396N	EM	4	FHLMC REMIC Ser 3140 CI UP.....	..	12/01/2017.	Paydown.....					145,768	145,768	144,880	145,040			728		728		145,768			0	4,413	03/15/2036.
3140E8	FP	8	FNMA Pool #BA3773 3.000% 11/25/45.....	..	12/01/2017.	Paydown.....					1,476,160	1,476,160	1,503,031	1,502,481			(26,321)		(26,321)		1,476,160			0	19,766	11/25/2045.
31418B	SY	3	FNMA Pool # MA2334 3.500% 07/25/45.....	..	12/01/2017.	Paydown.....					1,636,793	1,636,793	1,690,116	1,688,846			(52,053)		(52,053)		1,636,793			0	34,108	07/25/2045.
649085	AA	5	New Valley Generation II Ser 2001.....	..	05/01/2017.	Redemption 100.0000.....					196,532	196,532	205,433	198,380			(1,847)		(1,847)		196,532			0	5,475	05/01/2020.
64983R	HC	4	New York St Dorm Auth Rev St Univ Edl Fa.....	..	05/15/2017.	Maturity.....					2,500,000	2,500,000	2,927,775	2,515,977			(15,977)		(15,977)		2,500,000			0	68,750	05/15/2017.
650013	5L	5	New York St Hwy&Bldg Tr Fd Rev Second Ge.....	..	10/01/2017.	Redemption 100.0000.....					8,000,000	8,000,000	8,145,040	8,013,905			(13,905)		(13,905)		8,000,000			0	400,000	04/01/2027.
88275F	MS	5	Texas St Dept Hsg & Cmnty Rev LBASS AMT.....	..	06/23/2017.	Call 100.0000.....					460,000	460,000	461,964	460,044			(37)		(37)		460,007		(7)	(7)	15,603	09/01/2027.

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
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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
CUSIP Identification	Description										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.						
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....						19,006,648	19,006,648	19,811,165	19,248,919	0	(242,262)	0	(242,262)	0	19,006,655	0	(7)	(7)	643,011	XXX
Bonds - Industrial and Miscellaneous																					
01082#	AA	3		12/15/2017	Alameda Cnty CA CTL Ser 2002-A.....		111,902	111,902	118,616	114,208		(2,306)		(2,306)		111,902			0	4,598	06/15/2021
02377U	AB	0		07/15/2017	American Airlines Inc LBASS PTC Ser 2013.....		675,452	675,452	706,072	697,083		(21,631)		(21,631)		675,452			0	24,327	01/15/2023
05164#	AA	5		12/15/2017	Aurora Health Care (Badger RE) CTL.....		64,611	64,611	62,700	63,925		687		687		64,611			0	2,472	12/15/2022
05549@	AA	3		12/15/2017	BJs Wholesale Club Inc CTL (HG Bowie Rea.....		78,178	78,178	78,932	78,467		(289)		(289)		78,178			0	2,974	05/15/2022
06050T	KN	1		03/15/2017	Bank of America NA Sub Nt.....		3,000,000	3,000,000	3,332,850	3,021,095		(21,095)		(21,095)		3,000,000			0	79,500	03/15/2017
06051G	EX	3		12/20/2017	Bank of America Corp Nt.....		8,593,975	8,557,000	8,566,074	8,560,827		(1,792)		(1,792)		8,559,034		34,941	34,941	318,273	01/15/2019
07332H	AA	4		12/28/2017	Bayview Opport Mast Fund Trust RMBS Ser.....		4,459,822	4,459,822	4,596,943	4,596,855		(137,033)		(137,033)		4,459,822			0	93,990	04/28/2055
073945	AE	7		08/01/2017	Bear Stearns Comm Mtg Sec CMBS Ser 2007-.....		3,781,220	3,781,220	3,798,723	3,776,382		4,838		4,838		3,781,220			0	97,746	09/11/2042
07401D	BC	4		10/01/2017	Bear Stearns Mtg Tr CMBS Ser 2007-PW18 C.....		2,924,073	2,924,073	2,940,098	2,920,597		3,476		3,476		2,924,073			0	109,775	06/13/2050
09062X	AB	9		11/21/2017	Biogen Inc Sr Nt 6.875% 03/01/18.....		1,500,000	1,500,000	1,837,740	1,582,719		(62,929)		(62,929)		1,519,791		(19,791)	(19,791)	146,973	03/01/2018
117017	AC	7		07/15/2017	Brunswick & Glynn Co Dev Auth CTL Rev Le.....		109,307	109,307	109,307	109,307				0		109,307			0	4,925	01/15/2024
12508F	AC	2		07/15/2017	CDGJ Commercial Mortgage Trust CMBS Ser.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	161,937	12/15/2027
12527G	AB	9		12/26/2017	CF Industries Inc Nt 7.125% 05/01/20.....		3,185,000	3,185,000	3,988,130	3,471,650	120,048	(115,825)		4,223		3,475,873		(290,873)	(290,873)	432,922	05/01/2020
126650	BP	4		12/10/2017	CVS Health Corp LBASS PTC Nt.....		51,860	51,860	60,238	58,413		(6,552)		(6,552)		51,860			0	1,711	12/10/2028
20173V	AE	0		07/01/2017	Greenwich Cap Comm Funding CMBS Ser 2007-.....		981,048	981,048	985,918	979,925		1,123		1,123		981,048			0	20,506	12/10/2049
31331F	AX	9		01/15/2017	Fedex Corp ABS PTC Ser 1998-1A.....		115,454	115,454	121,636	116,993		(1,539)		(1,539)		115,454			0	3,879	07/15/2023
31331F	AY	7		01/15/2017	Fedex Corp ABS PTC Ser 1998-1 CI B.....		79,697	79,697	82,485	79,987		(291)		(291)		79,697			0	2,728	01/15/2019
35671D	AZ	8		12/18/2017	Freeport-McMoran Copper & Gold Sr Nt.....		2,330,375	2,400,000	2,380,581	2,202,000	183,190	1,321		184,511		2,386,511		(56,136)	(56,136)	86,725	03/15/2023
36161R	AE	9		12/01/2017	GE Cap Assurance Co CMBS Ser 2003-1 CI A.....		197,214	197,214	198,199	197,107		108		108		197,214			0	6,706	05/12/2035
38082J	AA	7		09/20/2017	Golden Bear LBASS Ser 2016-2A CI A.....		652,993	652,993	652,993	652,993				0		652,993			0	14,038	09/20/2047
431282	AM	4		07/12/2017	Highwoods Realty Ltd Sr Nt.....		4,061,080	4,000,000	4,082,840	4,065,564		(5,380)		(5,380)		4,060,185		895	895	145,806	01/15/2023
50026*	AA	3		12/15/2017	Kohls Corp CTL Shelby MI.....		127,379	127,379	134,572	129,911		(2,532)		(2,532)		127,379			0	5,304	12/15/2022
50076Q	AY	2		06/05/2017	Kraft Foods Inc Sr Nt 2.250% 06/05/17.....		10,000,000	10,000,000	9,983,874	9,998,374		1,626		1,626		10,000,000			0	112,500	06/05/2017
52465#	BP	9		12/01/2017	Legg Mason Mtg Cap Corp LBASS Ser 2003-C.....		107,361	107,361	107,361	107,361				0		107,361			0	2,822	03/01/2023
61756U	AE	1		08/01/2017	Morgan Stanley Cap I CMBS Ser 2007-IQ16.....		2,439,491	2,439,491	2,452,872	2,436,235		3,255		3,255		2,439,491			0	62,791	12/12/2049
61764R	BG	2		12/01/2017	Morgan Stanley BAML Tr CMBS 2015-C20 Cl.....				61,881	45,580		(45,580)		(45,580)					0	5,029	02/15/2048
64352V	KU	4		12/26/2017	New Century Home Equity Ln Tr RMBS Ser 2.....		1,269,162	1,269,162	1,189,046	1,207,984		61,178		61,178		1,269,162			0	16,737	06/25/2035
64508Q	AA	3		07/15/2017	New Haven Fed Office Bldg Ls CTL GSA Gtd.....		55,734	55,734	55,734	55,734				0		55,734			0	2,478	01/15/2020
64828A	AA	1		12/01/2017	New Residential Mtg Ln Tr RMBS Ser 2014.....		1,166,013	1,166,013	1,204,151	1,199,241		(33,227)		(33,227)		1,166,013			0	21,340	01/25/2054
64829D	AG	1		12/01/2017	New Residential Mtg Ln Tr RMBS Ser 2014.....		852,924	852,924	876,098	874,703		(21,779)		(21,779)		852,924			0	16,356	11/25/2054
653240	AA	9		12/15/2017	Newtown CTL Ser 2002 6.082% 05/15/23.....		213,436	213,436	213,428	213,432		3		3		213,436			0	7,180	05/15/2023
67020B	AA	8		12/07/2017	NRRC-D Facilities Corp CTL GSA Rev Bd Ls.....		117,755	117,755	117,755	117,755				0		117,755			0	4,140	11/07/2023
74340X	AY	7		12/11/2017	Prologis LP Sr Nt 3.350% 02/01/21.....		5,000,000	5,000,000	4,999,200	4,999,424		126		126		4,999,550		450	450	413,706	02/01/2021
76126C	GB	2		11/15/2017	RACERS Tr ABS Ser 1999-24-S-CCE CI A1.....		87,183	87,183	80,941	86,429		753		753		87,183			0	4,355	05/15/2018
78442G	GG	5		12/15/2017	SLM Student Loan Tr LBASS Ser 2003-4 Cl.....		64,300	64,300	65,920	65,113		(813)		(813)		64,300			0	718	03/15/2033
842400	GF	4		08/01/2017	Southern CA Edison Co 1st Mtg Bd.....		1,428,571	1,428,571	1,428,571	1,428,571				0		1,428,571			0	19,768	02/01/2022
86359U	AE	9		12/26/2017	Structured Asset Sec Corp RMBS Ser 2006-.....		767,184	767,184	694,302	709,536		57,648		57,648		767,184			0	5,422	04/25/2036
87246A	AE	8		12/10/2017	TIAA Real Estate CDO Ltd CMBS Ser 2007-C.....		44,546	44,546	41,205	44,485		61		61		44,546			0	1,263	08/15/2039
89054X	AB	1		09/30/2017	Topaz Solar Farms LLC Nt.....		411,985	411,985	414,283	414,106		(2,121)		(2,121)		411,985			0	16,670	09/30/2039
90270R	BF	0		12/01/2017	UBS-Barclays Comm Mort Tr CMBS Ser 2012-.....		101,129	101,129	96,657	98,801		2,328		2,328		101,129			0	2,487	12/10/2045

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		F o r e i g n	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
90783R	AA	2		01/17/2017.	Redemption 100.0000.....	.....	.....407,445	407,445	469,405	444,114	.....	.....(36,669)	.....	.....(36,669)	.....	.....407,445	.....	.....	.....0	12,348	01/17/2023.
91737#	AA	3		12/15/2017.	Redemption 100.0000.....	.....	.....380,656	380,656	379,404	380,431	.....	.....226	.....	.....226	.....	.....380,656	.....	.....	.....0	9,769	11/15/2018.
92851@	AA	3		12/15/2017.	Redemption 100.0000.....	.....	.....66,586	66,586	66,586	66,586	.....	.....	.....	.....0	.....	.....66,586	.....	.....	.....0	2,415	04/15/2022.
92978Y	AD	2		04/01/2017.	Paydown.....	.....	.....14,634,201	14,634,201	14,426,425	14,594,008	.....	.....40,193	.....	.....40,193	.....	.....14,634,201	.....	.....	.....0	189,807	06/15/2049.
92979F	AD	2		08/01/2017.	Paydown.....	.....	.....2,993,414	2,993,414	3,008,324	2,987,568	.....	.....5,846	.....	.....5,846	.....	.....2,993,414	.....	.....	.....0	46,144	05/15/2046.
94978#	AT	4		12/01/2017.	Redemption 100.0000.....	.....	.....41,754	41,754	41,754	41,754	.....	.....	.....	.....0	.....	.....41,754	.....	.....	.....0	1,519	08/01/2027.
94978#	AU	1		12/15/2017.	Redemption 100.0000.....	.....	.....55,271	55,271	57,869	56,901	.....	.....(1,630)	.....	.....(1,630)	.....	.....55,271	.....	.....	.....0	2,234	05/15/2032.
94978#	AX	5		12/10/2017.	Redemption 100.0000.....	.....	.....106,264	106,264	106,264	106,264	.....	.....	.....	.....0	.....	.....106,264	.....	.....	.....0	3,861	10/10/2024.
94980G	BF	7		12/26/2017.	Paydown.....	.....	.....909,956	909,956	877,539	881,098	.....	.....28,858	.....	.....28,858	.....	.....909,956	.....	.....	.....0	11,146	10/25/2034.
98881@	AA	4		07/15/2017.	Redemption 100.0000.....	.....	.....33,167	33,167	33,167	33,167	.....	.....	.....	.....0	.....	.....33,167	.....	.....	.....0	1,217	12/23/2022.
00164M	AC	7		06/20/2017.	Paydown.....	.....	.....15,000,000	15,000,000	14,959,500	14,971,479	.....	.....28,521	.....	.....28,521	.....	.....15,000,000	.....	.....	.....0	261,869	04/16/2027.
00176J	AA	4		04/17/2017.	Paydown.....	.....	.....5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	.....0	.....	.....5,000,000	.....	.....	.....0	62,957	04/14/2027.
44920U	AD	0		09/13/2017.	Maturity.....	.....	.....3,400,000	3,400,000	3,617,296	3,434,856	.....	.....(34,856)	.....	.....(34,856)	.....	.....3,400,000	.....	.....	.....0	119,000	09/13/2017.
801060	AB	0		09/03/2017.	Call 100.0000.....	.....	.....7,500,000	7,500,000	7,467,075	7,491,417	.....	.....4,509	.....	.....4,509	.....	.....7,495,926	.....	.....4,074	4,074	84,115	04/10/2018.
3899999.	Total - Bonds - Industrial and Miscellaneous.....						121,736,128	121,707,698	123,429,534	122,068,515	303,238	(309,185)	0	(5,947)	0	122,062,568	0	(326,440)	(326,440)	..3,291,978	XXX
8399997.	Total - Bonds - Part 4.....						143,007,508	142,979,073	145,693,604	143,585,998	303,238	(555,284)	0	(252,046)	0	143,333,950	0	(326,447)	(326,447)	..3,997,515	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....						258,809	258,809	260,562	.....	.....	.....(1,753)	.....	.....(1,753)	.....	.....258,809	.....	.....	.....	.....2,875	XXX
8399999.	Total - Bonds.....						143,266,317	143,237,882	145,954,166	143,585,998	303,238	(557,037)	0	(253,799)	0	143,592,759	0	(326,447)	(326,447)	..4,000,390	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....						143,266,317	XXX	145,954,166	143,585,998	303,238	(557,037)	0	(253,799)	0	143,592,759	0	(326,447)	(326,447)	..4,000,390	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		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																					
06051G	GV	5	..	12/20/2017	Bank of America Corp Sr Nt.....	12/20/2017	Direct.....	60	60	60	60	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
07332B	AA	7		04/28/2017	Bayview Opport Mast Fund Trust RMBS Ser	12/28/2017	Paydown.....	258,749	260,502	258,749	258,749	.....	.....(1,753)	.....	.....(1,753)	.....	.....	.....	.....0	2,875	.....
3899999.		Total - Bonds - Industrial and Miscellaneous.....				258,809			260,562	258,809	258,809	0	(1,753)	0	(1,753)	0	0	0	0	2,875	0
8399998.		Total - Bonds.....				258,809			260,562	258,809	258,809	0	(1,753)	0	(1,753)	0	0	0	0	2,875	0
9999999.		Total - Bonds, Preferred and Common Stocks.....				260,562			.....	.....258,809	258,809	0	(1,753)	0	(1,753)	0	0	0	0	2,875	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2					3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
														11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company					Foreign	NAIC Company Code	ID Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Property and Casualty Insurer															
35644@	10	6	Freedom Specialty Insurance Co.....				22209.....	75-6013587.....	2ciB1	YES	725,192	22,833,345		292,000.000	100.0
81052@	10	5	Scottsdale Surplus Lines Ins. Co.....				10672.....	86-0835870.....	2ciB1	NO		48,660,199		10,000.000	100.0
92555@	10	4	Veterinary Pet Insurance Co.....				42285.....	95-3750113.....	2ciB1	YES	1,074,574	101,810,154		6,935,387.000	100.0
95831#	10	1	Western Heritage Ins. Company.....				37150.....	86-0561941.....	2ciB1	NO		115,501,563		4,776,076.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer.....											1,799,766	288,805,261	0	XXX	XXX
1899999. Total - Common Stocks.....											1,799,766	288,805,261	0	XXX	XXX
1999999. Total - Preferred and Common Stock.....											1,799,766	288,805,261	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.706,276,655.

2. Total amount of intangible assets nonadmitted \$.0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
Common Stocks					
	DVM Insurance Agency, Inc.....	Veterinary Pet Insurance Co.....	-	1.000	100.0
	VPI Services, Inc.....	Veterinary Pet Insurance Co.....	-	1.000	100.0
0299999. Total - Common Stock			0	XXX	XXX
0399999. Total - Preferred and Common Stock			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
		F o r e i g n	Date				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.			Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Description	Code	n	Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value					Par Value	Actual Cost							
Other Short-Term Invested Assets																			
Nationwide Cash Mgmt Partn.....		..	12/29/2017.	Various.....	12/29/2018.	49,180,085	.....	.....	.....	.....	.....49,180,085	49,180,085	.....	.....	.....1.193	0.426	MON..	6,349	.....
9099999. Total - Other Short-Term Invested Assets.....						49,180,085	0	0	0	0	XXX.....	49,180,085	0	0	XXX	XXX	XXX	6,349	0
9199999. Total - Short-Term Investments.....						49,180,085	0	0	0	0	XXX.....	49,180,085	0	0	XXX	XXX	XXX	6,349	0

SCHEDULE DB - PART A - SECTION 1

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

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

NONE

SCHEDULE DB - PART A - SECTION 2

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

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

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

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

NONE

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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

NONE

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2			3	4	5	6	7
CUSIP Identification	Description			Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
362334	BQ	6	GSAA Home Equity Tr RMBS Ser 2006-3 Cl A.....		1FM.....	7,553	7,553	03/25/2036.....
81376G	AC	4	Securitized AB Receivables LLC RMBS Ser.....		1FM.....	57,244	57,244	09/25/2036.....
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....					64,797	64,797	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					64,797	64,797	XXX
6299999	Total - Residential Mortgage-Backed Securities.....					64,797	64,797	XXX
6699999	Subtotal - Bonds.....					64,797	64,797	XXX
Cash Equivalents (Schedule E Part 2 Type)								
000000	00	0	Overnight Repos SEC LENDING ONLY.....			8,969,007	8,969,007	01/02/2018.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....					8,969,007	8,969,007	XXX
9999999	Totals.....					9,033,804	9,033,804	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....(323,060) Book/Adjusted Carrying Value \$.....(323,060)
2. Average balance for the year: Fair Value \$.....7,631,683 Book/Adjusted Carrying Value \$.....7,631,683
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....64,798 NAIC 2: \$.....0 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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
JP Morgan Chase..... Columbus, OH.....					(80,783,579)	XXX
The Bank of New York Mellon..... New York, NY.....					35,303	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(80,748,276)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(80,748,276)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(80,748,276)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	(55,032,780)	4. April.....	(56,591,484)	7. July.....	(62,253,183)	10. October.....	(77,204,309)
2. February.....	(59,765,597)	5. May.....	(56,818,341)	8. August.....	(56,934,497)	11. November.....	(76,525,764)
3. March.....	(58,232,093)	6. June.....	(44,487,641)	9. September.....	(60,084,033)	12. December.....	(80,748,276)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2		Deposits for the		All Other Special Deposits	
		Benefit of All Policyholders						
		3			4	5	6	
		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							
16.	Iowa.....IA							
17.	Kansas.....KS							
18.	Kentucky.....KY							
19.	Louisiana.....LA							
20.	Maine.....ME							
21.	Maryland.....MD							
22.	Massachusetts.....MA	B...	Workers compensation.....			100,769	103,023	
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	B...	For protection of state's ph's.....			100,769	103,023	
32.	New Mexico.....NM	B...	For protection of state's ph's.....			155,599	165,344	
33.	New York.....NY							
34.	North Carolina.....NC							
35.	North Dakota.....ND							
36.	Ohio.....OH	B...	For protection of all ph's.....	2,593,314	2,755,725			
37.	Oklahoma.....OK	B...	For protection of state's ph's.....			100,769	103,023	
38.	Oregon.....OR							
39.	Pennsylvania.....PA							
40.	Rhode Island.....RI							
41.	South Carolina.....SC	B...	For protection of state's ph's.....			331,944	352,733	
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	11,163,813	11,299,857	
59.	Total.....	XXX	XXX	2,593,314	2,755,725	11,953,663	12,127,003	

DETAILS OF WRITE-INS						
5801. Canada.....	B...	Reinsurance.....			8,570,499	8,544,132
5802. New York.....	B...	Reinsurance.....			2,593,314	2,755,725
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	11,163,813	11,299,857

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