



ANNUAL STATEMENT

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

The Order Of United Commercial Travelers Of America

NAIC Group Code..... 0, 0 (Current Period) (Prior Period)
Organized under the Laws of OH
Incorporated/Organized..... October 4, 1890
Statutory Home Office
Main Administrative Office
Mail Address
Primary Location of Books and Records
Internet Web Site Address
Statutory Statement Contact

NAIC Company Code..... 56383
State of Domicile or Port of Entry OH
Commenced Business..... January 16, 1888
1801 Watermark Drive Suite 100..... Columbus OH US 43215
(Street and Number) (City or Town, State, Country and Zip Code)
1801 Watermark Drive Suite 100..... Columbus OH US..... 43215
(Street and Number) (City or Town, State, Country and Zip Code)
1801 Watermark Drive Suite 100..... Columbus OH US 43215
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)
1801 Watermark Drive Suite 100..... Columbus OH US 43215
(Street and Number) (City or Town, State, Country and Zip Code)
www.uct.org
Kevin C Hecker
(Name)
khecker@uct.org
(E-Mail Address)

Employer's ID Number..... 31-4273120
Country of Domicile US
800-848-0123
(Area Code) (Telephone Number)
800-848-0123
(Area Code) (Telephone Number)
800-848-0123-1142
(Area Code) (Telephone Number) (Extension)
614-487-9675
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Numan Dwight Loafman #	President	2. Stephen Randal Desselles	Secretary/Treasurer
3. Kevin Clare Hecker	Interim Chief Executive Officer; Sr. VP & CFO, CRO	4.	

OTHER

Ronald Allen Ives	Senior Vice-President, Chief Information Officer	Sandra Elizabeth Shafer	Vice-President, Fraternal
Jeffrey Lee Smith MAAA, FCA	Consulting Actuary		

DIRECTORS OR TRUSTEES

Gordon Paul Woodworth	Glenn Edward Suever	Stephen Randal Desselles	Mary Frances Applegate
Numan Dwight Loafman	Christopher Barry Phelan	David James Syrota	Dianna Jean Wolfe
Kenneth Eugene Milliser, Jr. #			

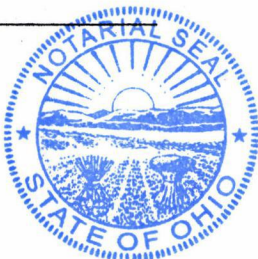
State of..... Ohio
County of..... Franklin

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)
Numan Dwight Loafman #	Stephen Randal Desselles	Kevin Clare Hecker
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary/Treasurer	Interim Chief Executive Officer, Sr. VP & CFO, CRO
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 20th day of February 2018

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



DENISE SHARIF
Notary Public, State of Ohio
My Commission Expires 8-25-2020

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.....	2,064,437	12.9	2,064,437	0	2,064,437	12.9
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	0	0.0	0	0	0	0.0
1.22 Issued by U.S. government sponsored agencies.....	607,384	3.8	607,384	0	607,384	3.8
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	1,604,534	10.1	1,604,534	0	1,604,534	10.1
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	0	0.0	0	0	0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	0	0.0	0	0	0	0.0
1.43 Revenue and assessment obligations.....	1,188,327	7.4	1,188,327	0	1,188,327	7.4
1.44 Industrial development and similar obligations.....	0	0.0	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	0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	1,059,841	6.6	1,059,841	0	1,059,841	6.6
1.513 All other.....	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	280,834	1.8	280,834	0	280,834	1.8
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	0	0.0
1.523 All other.....	0	0.0	0	0	0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	6,888,858	43.2	6,888,858	0	6,888,858	43.2
2.2 Unaffiliated non-U.S. securities (including Canada).....	1,762,819	11.0	1,762,819	0	1,762,819	11.0
2.3 Affiliated securities.....	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	0	0.0	0	0	0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	0	0.0	0	0	0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	0	0.0	0	0	0	0.0
3.42 Unaffiliated.....	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....	0	0.0	0	0	0	0.0
3.52 Unaffiliated.....	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....	0	0.0	0	0	0	0.0
4.2 Agricultural.....	0	0.0	0	0	0	0.0
4.3 Single family residential properties.....	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties.....	0	0.0	0	0	0	0.0
4.5 Commercial loans.....	0	0.0	0	0	0	0.0
4.6 Mezzanine real estate loans.....	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	0	0.0	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	0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
6. Contract loans.....	788,821	4.9	788,821	0	788,821	4.9
7. Derivatives.....	0	0.0	0	0	0	0.0
8. Receivables for securities.....	0	0.0	0	0	0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	0	0.0	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	(290,007)	(1.8)	(290,007)	0	(290,007)	(1.8)
11. Other invested assets.....	0	0.0	0	0	0	0.0
12. Total invested assets.....	15,955,848	100.0	15,955,848	0	15,955,848	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	0	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	0	
5.2	Totals, Part 3, Column 9.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		0
7.	Deduct amounts received on disposals, Part 3, Column 16.....		0
8.	Deduct amortization of premium and depreciation.....		0
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	0	
9.2	Totals, Part 3, Column 14.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	0	
10.2	Totals, Part 3, Column 11.....	0	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.....		0
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.....		15,352,491
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		2,358,684
3.	Accrual of discount.....		6,581
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	0	
4.2	Part 2, Section 1, Column 15.....	0	
4.3	Part 2, Section 2, Column 13.....	0	
4.4	Part 4, Column 11.....	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(24,768)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		2,394,665
7.	Deduct amortization of premium.....		65,847
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	200,785	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	23,772	224,557
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	0	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		15,457,033
11.	Deduct total nonadmitted amounts.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		15,457,033

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.....	2,160,047	2,145,447	2,163,412	2,159,980
	2. Canada.....	1,604,534	1,945,360	2,092,242	1,529,468
	3. Other Countries.....	0	0	0	0
	4. Totals.....	3,764,581	4,090,807	4,255,654	3,689,448
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	0	0	0	0
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.....	3,040,775	3,036,871	3,078,428	2,984,381
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (Unaffiliated)	8. United States.....	6,888,858	6,921,899	6,966,642	6,827,721
	9. Canada.....	1,562,488	1,783,813	1,861,154	1,561,258
	10. Other Countries.....	200,331	210,184	200,618	200,000
	11. Totals.....	8,651,677	8,915,896	9,028,414	8,588,979
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	15,457,033	16,043,574	16,362,496	15,262,808
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	0	0	0	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	0	0	0	
	21. Canada.....	0	0	0	
	22. Other Countries.....	0	0	0	
	23. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals.....	0	0	0	
	25. Total Common Stocks.....	0	0	0	
	26. Total Stocks.....	0	0	0	
	27. Total Bonds and Stocks.....	15,457,033	16,043,574	16,362,496	

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

SOIS

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.....	364,600	1,307,742	487,706	0	0	XXX.....	2,160,048	14.0	2,202,615	14.2	2,160,047	0
1.2 NAIC 2.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
1.3 NAIC 3.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
1.4 NAIC 4.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
1.5 NAIC 5.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
1.6 NAIC 6.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
1.7 Totals.....	364,600	1,307,742	487,706	0	0	XXX.....	2,160,048	14.0	2,202,615	14.2	2,160,047	0
2. All Other Governments												
2.1 NAIC 1.....	47,917	186,812	171,621	958,773	239,410	XXX.....	1,604,533	10.4	1,509,620	9.7	1,604,534	0
2.2 NAIC 2.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
2.3 NAIC 3.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
2.4 NAIC 4.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
2.5 NAIC 5.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
2.6 NAIC 6.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
2.7 Totals.....	47,917	186,812	171,621	958,773	239,410	XXX.....	1,604,533	10.4	1,509,620	9.7	1,604,534	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
3.2 NAIC 2.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
3.3 NAIC 3.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
3.4 NAIC 4.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
3.5 NAIC 5.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
3.6 NAIC 6.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
3.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
4.2 NAIC 2.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
4.3 NAIC 3.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
4.4 NAIC 4.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
4.5 NAIC 5.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
4.6 NAIC 6.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
4.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	294,869	1,517,376	977,590	212,980	37,960	XXX.....	3,040,775	19.7	2,991,990	19.3	3,040,775	0
5.2 NAIC 2.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
5.3 NAIC 3.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
5.4 NAIC 4.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
5.5 NAIC 5.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
5.6 NAIC 6.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
5.7 Totals.....	294,869	1,517,376	977,590	212,980	37,960	XXX.....	3,040,775	19.7	2,991,990	19.3	3,040,775	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

901S

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.....	281,730	3,055,218	2,243,588	143,001	300,492	XXX	6,024,029	39.0	6,403,553	41.2	5,780,506	243,523
6.2 NAIC 2.....	99,946	1,089,850	1,239,107	119,210	79,536	XXX	2,627,649	17.0	2,423,478	15.6	2,508,471	119,177
6.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals.....	381,676	4,145,068	3,482,695	262,211	380,028	XXX	8,651,678	56.0	8,827,031	56.8	8,288,977	362,700
7. Hybrid Securities												
7.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	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.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	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	0.0	0	0
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1	2	3	4	5	6	7	8	9	10	11	12
	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 10.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....989,116	6,067,148	3,880,505	1,314,754	577,862	0	12,829,385	83.0	XXX	XXX	12,585,862	243,523
10.2 NAIC 2.....	(d).....99,946	1,089,850	1,239,107	119,210	79,536	0	2,627,649	17.0	XXX	XXX	2,508,471	119,177
10.3 NAIC 3.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.4 NAIC 4.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.5 NAIC 5.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
10.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
10.7 Totals.....	1,089,062	7,156,998	5,119,612	1,433,964	657,398	0	(b).....15,457,034	100.0	XXX	XXX	15,094,333	362,700
10.8 Line 10.7 as a % of Col. 7.....	7.0	46.3	33.1	9.3	4.3	0.0	100.0	XXX	XXX	XXX	97.7	2.3
11. Total Bonds Prior Year												
11.1 NAIC 1.....	804,007	6,886,052	3,618,143	1,036,070	763,506	0	XXX	XXX	13,107,778	84.4	12,923,054	184,724
11.2 NAIC 2.....	99,981	629,133	1,435,984	183,986	74,394	0	XXX	XXX	2,423,478	15.6	2,349,085	74,394
11.3 NAIC 3.....	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.4 NAIC 4.....	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.5 NAIC 5.....	0	0	0	0	0	0	XXX	XXX	(c).....0	0.0	0	0
11.6 NAIC 6.....	0	0	0	0	0	0	XXX	XXX	(c).....0	0.0	0	0
11.7 Totals.....	903,988	7,515,185	5,054,127	1,220,056	837,900	0	XXX	XXX	(b).....15,531,256	100.0	15,272,139	259,118
11.8 Line 11.7 as a % of Col. 9.....	5.8	48.4	32.5	7.9	5.4	0.0	XXX	XXX	100.0	XXX	98.3	1.7
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	987,906	6,062,848	3,826,579	1,291,971	416,558	0	12,585,862	81.4	12,923,054	83.2	12,585,862	XXX
12.2 NAIC 2.....	99,946	1,050,209	1,159,571	119,210	79,536	0	2,508,472	16.2	2,349,085	15.1	2,508,472	XXX
12.3 NAIC 3.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.4 NAIC 4.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.5 NAIC 5.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.6 NAIC 6.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.7 Totals.....	1,087,852	7,113,057	4,986,150	1,411,181	496,094	0	15,094,334	97.7	15,272,139	98.3	15,094,334	XXX
12.8 Line 12.7 as a % of Col. 7.....	7.2	47.1	33.0	9.3	3.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	7.0	46.0	32.3	9.1	3.2	0.0	97.7	XXX	XXX	XXX	97.7	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1.....	1,211	4,300	53,925	22,783	161,304	0	243,523	1.6	184,724	1.2	XXX	243,523
13.2 NAIC 2.....	0	39,642	79,535	0	0	0	119,177	0.8	74,394	0.5	XXX	119,177
13.3 NAIC 3.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.4 NAIC 4.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.5 NAIC 5.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.6 NAIC 6.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals.....	1,211	43,942	133,460	22,783	161,304	0	362,700	2.3	259,118	1.7	XXX	362,700
13.8 Line 13.7 as a % of Col. 7.....	0.3	12.1	36.8	6.3	44.5	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.....	0.0	0.3	0.9	0.1	1.0	0.0	2.3	XXX	XXX	XXX	XXX	2.3

SI07

- (a) Includes \$.....362,700 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations.....	325,247	1,251,485	487,706	0	0	XXX	2,064,438	13.4	2,077,618	13.4	2,064,437	0
1.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3	Commercial Mortgage-Backed Securities.....	39,353	56,257	0	0	0	XXX	95,610	0.6	124,998	0.8	95,611	0
1.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5	Totals.....	364,600	1,307,742	487,706	0	0	XXX	2,160,048	14.0	2,202,616	14.2	2,160,048	0
2.	All Other Governments												
2.1	Issuer Obligations.....	47,917	186,812	171,621	958,773	239,410	XXX	1,604,533	10.4	1,509,620	9.7	1,604,534	0
2.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5	Totals.....	47,917	186,812	171,621	958,773	239,410	XXX	1,604,533	10.4	1,509,620	9.7	1,604,534	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations.....	177,489	1,108,521	509,702	0	0	XXX	1,795,712	11.6	1,796,187	11.6	1,795,711	0
5.2	Residential Mortgage-Backed Securities.....	117,381	408,855	467,889	212,980	37,960	XXX	1,245,065	8.1	1,195,803	7.7	1,245,064	0
5.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5	Totals.....	294,870	1,517,376	977,591	212,980	37,960	XXX	3,040,777	19.7	2,991,990	19.3	3,040,775	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	Issuer Obligations.....	381,676	3,408,607	3,482,695	262,211	380,027	XXX	7,915,216	51.2	7,837,761	50.5	7,552,516	362,701
6.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	249,724	1.6	0	0
6.4	Other Loan-Backed and Structured Securities.....	0	736,462	0	0	0	XXX	736,462	4.8	739,548	4.8	736,462	0
6.5	Totals.....	381,676	4,145,069	3,482,695	262,211	380,027	XXX	8,651,678	56.0	8,827,033	56.8	8,288,978	362,701
7.	Hybrid Securities												
7.1	Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	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.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

801S

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.0.....	0.....	0.0.....	0.....	0.....
9.2 Bond Mutual Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.0.....	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.....	932,329.....	5,955,425.....	4,651,724.....	1,220,984.....	619,437.....	XXX.....	13,379,899.....	86.6.....	XXX.....	XXX.....	13,017,198.....	362,701.....
10.2 Residential Mortgage-Backed Securities.....	117,381.....	408,855.....	467,889.....	212,980.....	37,960.....	XXX.....	1,245,065.....	8.1.....	XXX.....	XXX.....	1,245,064.....	0.....
10.3 Commercial Mortgage-Backed Securities.....	39,353.....	56,257.....	0.....	0.....	0.....	XXX.....	95,610.....	0.6.....	XXX.....	XXX.....	95,611.....	0.....
10.4 Other Loan-Backed and Structured Securities.....	0.....	736,462.....	0.....	0.....	0.....	XXX.....	736,462.....	4.8.....	XXX.....	XXX.....	736,462.....	0.....
10.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.0.....	XXX.....	XXX.....	0.....	0.....
10.6 Totals.....	1,089,063.....	7,156,999.....	5,119,613.....	1,433,964.....	657,397.....	0.....	15,457,036.....	100.0.....	XXX.....	XXX.....	15,094,335.....	362,701.....
10.7 Line 10.6 as a % of Col. 7.....	7.0.....	46.3.....	33.1.....	9.3.....	4.3.....	0.0.....	100.0.....	XXX.....	XXX.....	XXX.....	97.7.....	2.3.....
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	654,264.....	6,229,542.....	4,539,214.....	1,001,957.....	796,208.....	XXX.....	XXX.....	XXX.....	13,221,185.....	85.1.....	12,962,067.....	259,118.....
11.2 Residential Mortgage-Backed Securities.....	0.....	421,098.....	514,913.....	218,100.....	41,693.....	XXX.....	XXX.....	XXX.....	1,195,804.....	7.7.....	1,195,803.....	0.....
11.3 Commercial Mortgage-Backed Securities.....	249,724.....	124,998.....	0.....	0.....	0.....	XXX.....	XXX.....	XXX.....	374,722.....	2.4.....	374,722.....	0.....
11.4 Other Loan-Backed and Structured Securities.....	0.....	739,548.....	0.....	0.....	0.....	XXX.....	XXX.....	XXX.....	739,548.....	4.8.....	739,548.....	0.....
11.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	XXX.....	XXX.....	0.....	0.0.....	0.....	0.....
11.6 Totals.....	903,988.....	7,515,186.....	5,054,127.....	1,220,057.....	837,901.....	0.....	XXX.....	XXX.....	15,531,259.....	100.0.....	15,272,140.....	259,118.....
11.7 Line 11.6 as a % of Col. 9.....	5.8.....	48.4.....	32.5.....	7.9.....	5.4.....	0.0.....	XXX.....	XXX.....	100.0.....	XXX.....	98.3.....	1.7.....
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	931,118.....	5,911,483.....	4,518,262.....	1,198,202.....	458,133.....	XXX.....	13,017,198.....	84.2.....	12,962,067.....	83.5.....	13,017,198.....	XXX.....
12.2 Residential Mortgage-Backed Securities.....	117,381.....	408,855.....	467,889.....	212,980.....	37,960.....	XXX.....	1,245,065.....	8.1.....	1,195,803.....	7.7.....	1,245,065.....	XXX.....
12.3 Commercial Mortgage-Backed Securities.....	39,353.....	56,257.....	0.....	0.....	0.....	XXX.....	95,610.....	0.6.....	374,722.....	2.4.....	95,610.....	XXX.....
12.4 Other Loan-Backed and Structured Securities.....	0.....	736,462.....	0.....	0.....	0.....	XXX.....	736,462.....	4.8.....	739,548.....	4.8.....	736,462.....	XXX.....
12.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.0.....	0.....	0.0.....	0.....	XXX.....
12.6 Totals.....	1,087,852.....	7,113,057.....	4,986,151.....	1,411,182.....	496,093.....	0.....	15,094,335.....	97.7.....	15,272,140.....	98.3.....	15,094,335.....	XXX.....
12.7 Line 12.6 as a % of Col. 7.....	7.2.....	47.1.....	33.0.....	9.3.....	3.3.....	0.0.....	100.0.....	XXX.....	XXX.....	XXX.....	100.0.....	XXX.....
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	7.0.....	46.0.....	32.3.....	9.1.....	3.2.....	0.0.....	97.7.....	XXX.....	XXX.....	XXX.....	97.7.....	XXX.....
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....	1,211.....	43,941.....	133,461.....	22,783.....	161,305.....	XXX.....	362,701.....	2.3.....	259,118.....	1.7.....	XXX.....	362,701.....
13.2 Residential Mortgage-Backed Securities.....	0.....	0.....	0.....	0.....	0.....	XXX.....	0.....	0.0.....	0.....	0.0.....	XXX.....	0.....
13.3 Commercial Mortgage-Backed Securities.....	0.....	0.....	0.....	0.....	0.....	XXX.....	0.....	0.0.....	0.....	0.0.....	XXX.....	0.....
13.4 Other Loan-Backed and Structured Securities.....	0.....	0.....	0.....	0.....	0.....	XXX.....	0.....	0.0.....	0.....	0.0.....	XXX.....	0.....
13.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.0.....	0.....	0.0.....	XXX.....	0.....
13.6 Totals.....	1,211.....	43,941.....	133,461.....	22,783.....	161,305.....	0.....	362,701.....	2.3.....	259,118.....	1.7.....	XXX.....	362,701.....
13.7 Line 13.6 as a % of Col. 7.....	0.3.....	12.1.....	36.8.....	6.3.....	44.5.....	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.....	0.0.....	0.3.....	0.9.....	0.1.....	1.0.....	0.0.....	2.3.....	XXX.....	XXX.....	XXX.....	XXX.....	2.3.....

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 Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	178,767	0	0	178,767	0
2. Cost of short-term investments acquired.....	1,381,985	0	0	1,381,985	0
3. Accrual of discount.....	0	0	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0	0
5. Total gain (loss) on disposals.....	0	0	0	0	0
6. Deduct consideration received on disposals.....	1,560,752	0	0	1,560,752	0
7. Deduct amortization of premium.....	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0	0	0

\$10

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

\$15

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	0	0	0	0
2. Cost of cash equivalents acquired.....	905,272	0	905,272	0
3. Accrual of discount.....	0	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0
5. Total gain (loss) on disposals.....	0	0	0	0
6. Deduct consideration received on disposals.....	669,433	0	669,433	0
7. Deduct amortization of premium.....	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	235,839	0	235,839	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	235,839	0	235,839	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1			2			Codes			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
U.S. Government - Issuer Obligations																									
912828	2R	0	US TREASURY N/B.....	.....	..	.....	.....1	.....	39,558	98.608	39,443	40,000	39,566	0	8	0	0	0	2.250	2.370	FA.....	340	0	10/20/2017	08/15/2027
912828	G3	8	US TREASURY N/B.....	.....	..	.....	.....1	.....	100,221	99.488	99,488	100,000	100,235	0	15	0	0	0	2.250	2.210	MN.....	292	1,688	08/18/2017	11/15/2024
912828	M5	6	US TREASURY N/B.....	.....	..	.....	.....1	.....	101,225	99.125	99,125	100,000	101,021	0	(119)	0	0	0	2.250	2.100	MN.....	292	2,250	05/20/2016	11/15/2025
912828	M9	8	US TREASURY N/B.....	.....	..	.....	.....1	.....	100,363	99.003	99,003	100,000	100,323	0	(41)	0	0	0	1.625	1.510	MN.....	143	813	08/11/2017	11/30/2020
912828	RE	2	US TREASURY N/B.....	SD..	..	.....	.....1	.....	124,700	99.873	124,841	125,000	124,959	0	61	0	0	0	1.500	1.550	FA.....	637	1,875	08/28/2013	08/31/2018
912828	RP	7	US TREASURY N/B.....	.....	..	.....	.....1	.....	202,184	100.001	200,002	200,000	200,287	0	(342)	0	0	0	1.750	1.570	AO.....	599	3,500	09/18/2013	10/31/2018
912828	RR	3	US TREASURY N/B.....	.....	..	.....	.....1	.....	148,773	99.706	149,559	150,000	149,336	0	162	0	0	0	2.000	2.110	MN.....	390	3,000	09/19/2014	11/15/2021
912828	TY	6	US TREASURY N/B.....	.....	..	.....	.....1	.....	99,148	97.450	97,450	100,000	99,209	0	60	0	0	0	1.625	1.790	MN.....	211	813	08/11/2017	11/15/2022
912828	U2	4	US TREASURY N/B.....	.....	..	.....	.....1	.....	47,668	96.785	48,393	50,000	47,882	0	211	0	0	0	2.000	2.530	MN.....	130	1,000	12/23/2016	11/15/2026
912828	U5	7	US TREASURY N/B.....	.....	..	.....	.....1	.....	99,984	99.194	99,194	100,000	99,986	0	2	0	0	0	2.125	2.120	MN.....	187	2,125	05/04/2017	11/30/2023
912828	VA	5	US TREASURY N/B.....	.....	..	.....	.....1	.....	97,582	98.222	98,222	100,000	98,877	0	470	0	0	0	1.125	1.610	AO.....	193	1,125	03/13/2015	04/30/2020
912828	WS	5	US TREASURY N/B.....	.....	..	.....	.....1	.....	99,707	99.652	99,652	100,000	99,909	0	60	0	0	0	1.625	1.680	JD.....	817	1,625	05/21/2015	06/30/2019
912828	WS	5	US TREASURY N/B.....	SD..	..	.....	.....1	.....	403,035	99.652	398,608	400,000	401,148	0	(754)	0	0	0	1.625	1.420	JD.....	3,268	6,500	05/21/2015	06/30/2019
912828	WY	2	US TREASURY N/B.....	.....	..	.....	.....1	.....	204,465	100.593	201,186	200,000	203,010	0	(687)	0	0	0	2.250	1.810	JJ.....	1,883	3,938	06/27/2017	07/31/2021
912828	XB	1	US TREASURY N/B.....	.....	..	.....	.....1	.....	98,707	98.477	98,477	100,000	99,015	0	121	0	0	0	2.125	2.270	MN.....	276	2,125	06/02/2015	05/15/2025
912828	XQ	8	US TREASURY N/B.....	.....	..	.....	.....1	.....	99,531	99.249	99,249	100,000	99,674	0	67	0	0	0	2.000	2.070	JJ.....	837	2,000	11/06/2015	07/31/2022
0199999	U.S. Government - Issuer Obligations.....								2,066,851	XXX	2,051,892	2,065,000	2,064,437	0	(706)	0	0	0	XXX	XXX	XXX	10,495	34,377	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																									
38378K	DB	2	GNMA 2013-43 B.....	.....	..	.....4	1	.....	96,560	98.500	93,555	94,980	95,611	0	(355)	0	0	0	1.964	1.420	MON..	156	1,866	03/26/2013	04/16/2039
0399999	U.S. Government - Commercial Mortgage-Backed Securities.....								96,560	XXX	93,555	94,980	95,611	0	(355)	0	0	0	XXX	XXX	XXX	156	1,866	XXX	XXX
0599999	Total - U.S. Government.....								2,163,411	XXX	2,145,447	2,159,980	2,160,048	0	(1,061)	0	0	0	XXX	XXX	XXX	10,651	36,243	XXX	XXX
All Other Governments - Issuer Obligations																									
135087	UE	2	CANADA.....	.....	..	.....	.....1FE	.....	300,133	100.423	210,890	167,025	186,812	0	(6,271)	0	0	13,583	9.750	5.860	JD.....	1,387	15,521	06/12/2001	06/01/2021
56344Z	BB	4	MANITOBA PROVINCE.....	.....	..	.....	.....1FE	.....	61,708	82.217	49,330	47,721	47,917	0	(265)	0	0	3,161	5.500	5.010	MN.....	341	2,499	02/27/2004	11/15/2018
563469	DS	1	MANITOBA PROVINCE.....	.....	..	.....	.....1FE	.....	225,980	108.347	216,695	159,071	171,621	0	(1,441)	0	0	11,441	7.750	6.460	JD.....	339	11,913	05/17/2002	12/22/2025
642869	AE	1	NEW BRUNSWICK.....	.....	..	.....	.....1FE	.....	24,963	85.634	21,409	19,884	19,857	0	1	0	0	1,284	3.550	3.550	JD.....	56	678	05/03/2013	06/03/2043
651329	BA	1	NEWFOUNDLAND & LAB HYDRO.....	.....	..	.....	.....1FE	.....	104,511	110.452	110,453	79,536	83,183	0	(205)	0	0	5,427	6.650	6.140	FA.....	1,825	5,198	09/05/2002	08/27/2031
651329	BC	7	NEWFOUNDLAND & LAB HYDRO.....	.....	..	.....	.....1FE	.....	70,386	103.804	77,853	59,652	57,861	0	84	0	0	3,720	5.700	5.990	JJ.....	1,580	3,241	08/13/2003	07/14/2033
669827	BZ	3	NOVA SCOTIA.....	.....	..	.....	.....1FE	.....	27,860	98.453	24,613	19,884	21,748	0	(58)	0	0	1,421	4.400	3.800	JD.....	75	834	03/21/2012	06/01/2042
66989Z	EG	9	NOVA SCOTIA PROVINCE.....	.....	..	.....	.....1FE	.....	127,910	88.918	111,148	99,419	99,934	0	(6)	0	0	6,462	3.500	3.470	JD.....	287	3,340	10/11/2012	06/02/2062
683234	LN	6	ONTARIO PROVINCE.....	.....	..	.....	.....1FE	.....	252,085	104.150	187,470	143,164	181,578	0	(3,823)	0	0	12,778	6.250	3.240	FA.....	3,137	8,782	09/24/2012	08/25/2028
683234	SL	3	ONTARIO PROVINCE.....	.....	..	.....	.....1FE	.....	66,653	108.911	70,792	51,698	53,430	0	(88)	0	0	3,475	5.850	5.520	MS.....	961	2,984	01/15/2004	03/08/2033
683234	YD	4	ONTARIO PROVINCE.....	.....	..	.....	.....1FE	.....	224,949	100.765	226,722	178,955	181,904	0	(114)	0	0	11,787	4.700	4.570	JD.....	693	8,074	09/22/2006	06/02/2037
689551	ED	7	OTTAWA CITY OF.....	.....	..	.....	.....1FE	.....	47,934	94.823	47,412	39,768	39,673	0	1	0	0	2,564	4.200	4.210	JJ.....	704	1,645	07/17/2013	07/30/2053
705464	DQ	5	PEEL REG ONTARIO.....	.....	..	.....	.....1FE	.....	24,965	104.105	26,026	19,884	20,232	0	(10)	0	0	1,310	5.100	4.960	JD.....	8	990	03/08/2011	06/29/2040
741666	CR	0	PRINCE EDWARD ISLAND.....	.....	..	.....	.....1FE	.....	121,606	101.918	127,398	99,419	98,924	0	19	0	0	6,391	5.300	5.340	MN.....	626	5,027	01/28/2005	05/19/2036
741666	CS	8	PRINCE EDWARD ISLAND.....	.....	..	.....	.....1FE	.....	57,278	95.312	57,187	47,721	46,726	0	36	0	0	3,012	4.650	4.810	MN.....	264	2,117	03/17/2010	11/19/2037
748148	QJ	5	QUEBEC PROVINCE.....	.....	..	.....	.....1FE	.....	182,548	105.428	215,074	162,252	153,516	0	586	0	0	9,784	6.000	6.660	AO.....	2,461	9,504	10/14/1999	10/01/2029
803854	JA	7	SASKATCHEWAN PROVINCE.....	.....	..	.....	.....1FE	.....	50,116	108.678	54,339	39,768	40,449	0	(33)	0	0	2,623	5.800	5.630	MS.....	752	2,251	01/09/2004	09/05/2033
891288	DD	1	TORONTO CITY OF.....	.....	..	.....	.....1FE	.....	47,238	99.459	43,762	34,996	37,967	0	(91)	0	0	2,476	4.700	4.130	JD.....	99	1,572	12/06/2011	06/10/2041
98704C	QT	6	YORK REGIONAL MUN.....	.....	..	.....	.....1FE	.....	26,223	88.390	22,098	19,884	20,307	0	(28)	0	0	1,320	4.000	3.800	MN.....	70	761	10/11/2012	05/31/2032
98704C	QW	9	YORK REGIONAL MUN.....	.....	..	.....	.....1FE	.....	47,197	89.377	44,689	39,768	40,896	0	(56)	0	0	2,654	4.050	3.810	MN.....	271	1,527	09/18/2014	05/01/2034

SCHEDULE D - PART 1

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

1			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				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
0699999.	All Other Governments - Issuer Obligations.....						2,092,243	XXX	1,945,360	1,529,469	1,604,535	0	(11,762)	0	106,673	XXX	XXX	XXX	15,936	88,458	XXX	XXX
1099999.	Total - All Other Governments.....						2,092,243	XXX	1,945,360	1,529,469	1,604,535	0	(11,762)	0	106,673	XXX	XXX	XXX	15,936	88,458	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																						
196558	RW	2			COLORADO RVR TX MUN WTR.....	1FE	200,000	101.285	202,570	200,000	200,000	0	0	0	0	3.250	3.240	JJ	3,250	6,500	11/30/2011.	01/01/2019.
3130A3	DU	5			FHLB.....	1	104,019	102.128	102,129	100,000	103,914	0	(105)	0	0	3.000	2.520	MS	908	0	09/20/2017.	03/12/2027.
313378	CR	0			FHLB.....	1	104,120	100.152	100,152	100,000	103,239	0	(744)	0	0	2.250	1.450	MS	688	2,250	10/21/2016.	03/11/2022.
313383	HU	8			FHLB.....	1	201,001	99.353	198,706	200,000	200,527	0	(209)	0	0	1.750	1.630	JD	185	3,500	09/14/2015.	06/12/2020.
3135G0	K3	6			FNMA.....	1	99,813	96.781	96,781	100,000	99,841	0	17	0	0	2.125	2.140	AO	395	2,125	05/18/2016.	04/24/2026.
3135G0	Q8	9			FNMA.....	1	99,820	97.241	97,241	100,000	99,862	0	36	0	0	1.375	1.410	AO	321	1,375	10/21/2016.	10/07/2021.
438701	WS	9			HONOLULU HI CITY & CNTY WSTWTR SYS.....	1FE	200,000	100.089	200,178	200,000	200,000	0	0	0	0	2.554	2.550	JJ	2,554	5,108	07/23/2015.	07/01/2021.
53945C	HD	5			LOS ANGELES CA WSTWTR SYS.....	1FE	200,000	101.145	202,290	200,000	200,000	0	0	0	0	3.244	3.240	JD	541	3,370	05/10/2017.	06/01/2027.
59259Y	DF	3			METROPOLITAN TRANSN AUTH NY.....	1FE	192,834	102.530	179,428	175,000	177,489	0	(2,770)	0	0	4.969	3.300	MN	1,111	8,696	12/28/2011.	11/15/2018.
73358W	UF	9			PORT AUTH NY & NJ.....	2FE	107,075	104.032	104,032	100,000	105,946	0	(789)	0	0	3.621	2.650	AO	764	3,621	07/19/2016.	10/15/2026.
73474T	AG	5			PORT OF MORROW OR TRANSM FACS.....	1FE	101,700	101.253	101,253	100,000	101,464	0	(236)	0	0	2.737	2.310	MS	912	1,369	05/11/2017.	09/01/2021.
783186	NE	5			RUTGERS UNIV NJ.....	1FE	211,280	102.778	205,556	200,000	203,428	0	(1,395)	0	0	3.896	3.120	MN	1,299	7,792	11/28/2011.	05/01/2020.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....						1,821,662	XXX	1,790,316	1,775,000	1,795,710	0	(6,195)	0	0	XXX	XXX	XXX	12,928	45,706	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																						
3128M4	WK	5			FHLMC G03050.....	4	18,278	108.847	18,628	17,114	18,197	0	(315)	0	0	5.000	3.460	MON	71	856	12/02/2011.	07/01/2037.
3128M7	L4	6			FHLMC G05447.....	4	24,553	106.565	24,888	23,354	24,474	0	(291)	0	0	4.500	3.430	MON	88	1,051	11/21/2011.	05/01/2039.
3128M8	AV	6			FHLMC G06020.....	4	11,221	110.511	11,388	10,305	11,150	0	(238)	0	0	5.500	3.480	MON	47	567	03/27/2012.	12/01/2039.
3128MJ	S3	5			FHLMC G08537.....	4	139,631	100.463	142,346	141,690	139,787	0	246	0	0	3.000	3.200	MON	354	4,251	07/28/2014.	07/01/2043.
3128MJ	UA	6			FHLMC G08576.....	4	60,322	103.192	62,102	60,181	60,302	0	(24)	0	0	3.500	3.460	MON	176	2,106	03/19/2014.	03/01/2044.
3128MJ	VV	9			FHLMC G08627.....	4	198,496	102.847	195,556	190,142	197,811	0	(1,550)	0	0	3.500	2.780	MON	555	6,655	04/21/2016.	02/01/2045.
31292S	B3	3			FHLMC C09058.....	4	50,448	104.643	50,577	48,333	50,120	0	(460)	0	0	4.000	3.230	MON	161	1,933	03/19/2014.	03/01/2044.
3132GK	F4	3			FHLMC Q04087.....	4	23,128	103.180	23,467	22,744	23,068	0	(61)	0	0	3.500	3.250	MON	66	796	12/02/2011.	10/01/2041.
3132GV	L6	7			FHLMC Q09949.....	4	89,933	100.525	86,139	85,689	89,335	0	(590)	0	0	3.000	2.340	MON	214	2,571	12/04/2012.	08/01/2042.
3138AW	4W	0			FNMA #AJ5336.....	4	41,022	102.132	40,535	39,689	40,595	0	(293)	0	0	3.000	2.290	MON	99	1,191	03/26/2012.	11/01/2026.
3138M2	A3	0			FNMA #AO9925.....	4	68,837	103.247	66,500	64,409	68,245	0	(740)	0	0	3.500	2.530	MON	188	2,254	12/04/2012.	07/01/2042.
31398Q	ZS	9			FHLMC 3745 AV.....	4	193,066	104.381	185,260	177,483	185,223	0	(2,536)	0	0	4.000	2.460	MON	592	7,099	12/20/2011.	09/15/2023.
3140F9	WA	9			FNMA #BD2440.....	4	239,279	102.726	240,092	233,719	238,846	0	(791)	0	0	3.500	3.120	MON	682	7,498	01/24/2017.	01/01/2047.
31417Y	TT	4			FNMA #MA0561.....	4	55,173	105.067	55,707	53,020	54,948	0	(385)	0	0	4.000	3.280	MON	177	2,121	11/21/2011.	11/01/2040.
31418R	GS	4			FNMA #AD3808.....	4	14,405	107.003	14,595	13,639	14,346	0	(191)	0	0	4.500	3.340	MON	51	614	12/02/2011.	04/01/2040.
31419G	CZ	5			FNMA #AE5487.....	4	28,976	103.246	28,774	27,870	28,619	0	(279)	0	0	3.500	2.550	MON	81	975	12/01/2011.	10/01/2025.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....						1,256,768	XXX	1,246,554	1,209,381	1,245,066	0	(8,498)	0	0	XXX	XXX	XXX	3,602	42,538	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....						3,078,430	XXX	3,036,870	2,984,381	3,040,776	0	(14,693)	0	0	XXX	XXX	XXX	16,530	88,244	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
00206R	BN	1			AT&T INC.....	2FE	194,171	98.420	196,840	200,000	195,939	0	751	0	0	2.625	3.070	JD	438	5,250	11/06/2015.	12/01/2022.
025816	BM	0			AMERICAN EXPRESS CO.....	1FE	199,842	98.789	197,578	200,000	199,854	0	12	0	0	2.500	2.510	FA	2,083	0	07/27/2017.	08/01/2022.
037833	AK	6			APPLE INC.....	1FE	88,211	98.894	98,894	100,000	92,921	0	1,172	0	0	2.400	3.880	MN	387	2,400	09/18/2013.	05/03/2023.
039483	BB	7			ARCHER DANIELS.....	1FE	225,276	106.262	212,524	200,000	210,951	0	(3,273)	0	0	4.479	2.660	MS	2,986	8,958	05/23/2013.	03/01/2021.
05531F	AS	2			BB&T CORP.....	2FE	199,758	100.386	200,772	200,000	199,901	0	47	0	0	2.450	2.470	JJ	2,259	4,900	12/03/2014.	01/15/2020.
06406H	BM	0			BANK OF NY MELLON.....	1FE	230,372	104.458	208,916	200,000	208,429	0	(5,979)	0	0	5.450	2.310	MN	1,393	10,900	03/12/2014.	05/15/2019.
07177M	AL	7			BAXALTA INC.....	2FE	105,161	102.327	102,327	100,000	104,105	0	(888)	0	0	3.600	2.580	JD	80	3,600	10/18/2016.	06/23/2022.

SCHEDULE D - PART 1

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

E10.2

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	NAIC	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
071813	BQ	1	BAXTER INTL INC.....	.....	..	.....	2		2FE	99,904	95.460	95,460	100,000	99,916	0	9	0	0	2.600	2.610	FA.....	982	2,600	08/10/2016	08/15/2026
09247X	AL	5	BLACKROCK INC.....	.....	..	.....			1FE	150,470	104.135	156,203	150,000	150,324	0	(46)	0	0	3.500	3.460	MS.....	1,502	5,250	09/12/2014	03/18/2024
12189L	AB	7	BURLINGTON NORTH SANTA FE.....	.....	..	.....	2		1FE	102,890	103.093	103,094	100,000	100,907	0	(354)	0	0	3.600	3.200	MS.....	1,200	3,600	12/02/2011	09/01/2020
124857	AP	8	CBS CORP.....	.....	..	.....	2		2FE	100,409	100.269	100,269	100,000	100,381	0	(28)	0	0	3.500	3.430	JJ.....	1,614	1,750	05/05/2017	01/15/2025
172967	HC	8	CITIGROUP INC.....	.....	..	.....			2FE	99,649	100.264	100,264	100,000	99,946	0	72	0	0	2.500	2.570	MS.....	660	2,500	09/19/2013	09/26/2018
25179M	AP	8	DEVON ENERGY CORP.....	.....	..	.....	2		2FE	104,074	101.761	101,761	100,000	101,951	0	(440)	0	0	3.250	2.740	MN.....	415	3,250	11/21/2012	05/15/2022
260543	CH	4	DOW CHEMICAL CO.....	.....	..	.....	2		2FE	98,266	100.581	100,581	100,000	99,087	0	171	0	0	3.000	3.200	MN.....	383	3,000	11/06/2012	11/15/2022
277432	AH	3	EASTMAN CHEM CO.....	.....	..	.....	1		2FE	114,164	105.559	105,560	100,000	103,898	0	(1,986)	0	0	5.500	3.330	MN.....	703	5,500	06/04/2012	11/15/2019
30231G	AF	9	EXXON MOBIL CORP.....	.....	..	.....	2		1FE	100,990	99.691	99,691	100,000	100,733	0	(95)	0	0	2.709	2.590	MS.....	865	2,709	03/18/2015	03/06/2025
31428X	BF	2	FEDEX CORP.....	.....	..	.....	2		2FE	99,796	100.834	100,834	100,000	99,828	0	18	0	0	3.250	3.270	AO.....	813	3,250	03/21/2016	04/01/2026
354613	AK	7	FRANKLIN RESOURCES INC.....	.....	..	.....			1FE	192,084	99.342	198,684	200,000	193,626	0	765	0	0	2.850	3.340	MS.....	1,441	5,700	12/11/2015	03/30/2025
361448	AQ	6	GATX CORP.....	.....	..	.....			2FE	99,331	102.879	102,880	100,000	99,618	0	66	0	0	3.900	3.980	MS.....	986	3,900	03/14/2013	03/30/2023
38141G	RC	0	GOLDMAN SACHS GRP INC.....	.....	..	.....			1FE	99,958	100.018	100,018	100,000	99,999	0	9	0	0	2.375	2.380	JJ.....	1,049	2,375	01/16/2013	01/22/2018
45866F	AA	2	INTERCONTINENTAL EXCH.....	.....	..	.....			1FE	99,225	106.629	106,629	100,000	99,515	0	73	0	0	4.000	4.090	AO.....	844	4,000	10/01/2013	10/15/2023
45866F	AC	8	INTERCONTINENTAL EXCH.....	.....	..	.....	2		1FE	102,073	101.037	101,037	100,000	101,503	0	(508)	0	0	2.750	2.200	JD.....	229	2,750	11/14/2016	12/01/2020
459200	JG	7	IBM CORP.....	.....	..	.....			1FE	105,573	103.397	103,397	100,000	104,758	0	(514)	0	0	3.450	2.790	FA.....	1,265	3,450	05/19/2016	02/19/2026
46625H	QJ	2	JPMORGAN CHASE & CO.....	.....	..	.....	2		1FE	100,686	100.030	100,031	100,000	100,462	0	(142)	0	0	2.550	2.390	MS.....	850	2,550	05/24/2016	03/01/2021
478111	AB	3	JOHNS HOPKINS HLTH SYS.....	.....	..	.....			1FE	100,000	98.904	98,904	100,000	100,000	0	0	0	0	2.767	2.760	MN.....	354	2,767	05/01/2013	05/15/2023
581557	BE	4	MCKESSON CORP.....	.....	..	.....	2		2FE	100,000	103.633	103,633	100,000	100,000	0	0	0	0	3.796	3.790	MS.....	1,118	3,796	03/05/2014	03/15/2024
59156R	BH	0	METLIFE INC.....	.....	..	.....			1FE	125,864	104.524	130,655	125,000	125,601	0	(84)	0	0	3.600	3.510	AO.....	1,013	4,500	09/19/2014	04/10/2024
594918	BP	8	MICROSOFT CORP.....	.....	..	.....	2		1FE	199,790	97.395	194,790	200,000	199,847	0	41	0	0	1.550	1.570	FA.....	1,231	3,100	08/01/2016	08/08/2021
595620	AK	1	MIDAMERICAN ENERGY CO.....	.....	..	.....	2		1FE	210,970	104.280	208,562	200,000	208,332	0	(1,391)	0	0	3.700	2.870	MS.....	2,179	7,400	01/25/2016	09/15/2023
61746B	DZ	6	MORGAN STANLEY.....	.....	..	.....			1FE	149,693	103.941	155,912	150,000	149,743	0	27	0	0	3.875	3.900	JJ.....	2,486	5,813	01/22/2016	01/27/2026
674599	CG	8	OCCIDENTAL PETROLEUM.....	.....	..	.....	2		1FE	205,992	103.508	207,016	200,000	205,723	0	(269)	0	0	3.500	3.050	JD.....	311	3,500	08/08/2017	06/15/2025
693476	BN	2	PNC FINL SVCS.....	.....	..	.....	2		1FE	106,160	102.671	102,671	100,000	102,925	0	(669)	0	0	3.300	2.540	MS.....	1,036	3,300	11/21/2012	03/08/2022
74456Q	AS	5	PUBLIC SVC ELEC & GAS.....	.....	..	.....	1		1FE	117,873	101.096	101,096	100,000	100,991	0	(2,935)	0	0	5.300	2.290	MN.....	883	5,300	11/23/2011	05/01/2018
808513	AT	2	SCHWAB (CHARLES) CORP.....	.....	..	.....	1,2		1FE	99,840	100.093	100,093	100,000	99,842	0	2	0	0	2.650	2.680	JJ.....	177	0	12/04/2017	01/25/2023
828807	CS	4	SIMON PPTY GRP LP.....	.....	..	.....	2		1FE	149,706	102.118	153,177	150,000	149,794	0	27	0	0	3.375	3.390	AO.....	1,266	5,063	09/03/2014	10/01/2024
863667	AM	3	STRYKER CORP.....	.....	..	.....	2		2FE	99,962	100.262	100,262	100,000	99,975	0	7	0	0	2.625	2.630	MS.....	773	2,625	03/03/2016	03/15/2021
871829	BF	3	SYSCO CORP.....	.....	..	.....	1,2		2FE	99,463	100.037	100,037	100,000	99,489	0	26	0	0	3.250	3.310	JJ.....	1,706	0	06/19/2017	07/15/2027
87612E	AV	8	TARGET CORP.....	.....	..	.....			1FE	134,471	104.177	130,221	125,000	129,396	0	(1,659)	0	0	3.875	2.430	JJ.....	2,234	4,844	11/05/2014	07/15/2020
887317	BA	2	TIME WARNER INC.....	.....	..	.....	2		2FE	98,711	94.710	94,710	100,000	98,897	0	112	0	0	2.950	3.090	JJ.....	1,360	3,483	05/06/2016	07/15/2026
89236T	CQ	6	TOYOTA MTR CREDIT CORP.....	.....	..	.....			1FE	199,508	101.127	202,254	200,000	199,670	0	67	0	0	2.800	2.830	JJ.....	2,613	5,600	07/08/2015	07/13/2022
91159H	HR	4	US BANCORP.....	.....	..	.....	2		1FE	99,940	100.196	100,197	100,000	99,944	0	4	0	0	3.150	3.150	AO.....	560	1,575	04/24/2017	04/27/2027
92343V	BC	7	VERIZON COMMUNICATIONS.....	.....	..	.....			2FE	205,966	102.953	205,906	200,000	205,925	0	(41)	0	0	3.500	2.680	MN.....	1,167	0	12/19/2017	11/01/2021
942683	AF	0	ACTAVIS INC.....	.....	..	.....	2		2FE	99,165	100.431	100,431	100,000	99,569	0	82	0	0	3.250	3.340	AO.....	813	3,250	09/27/2012	10/01/2022
949746	RX	1	WELLS FARGO & CO.....	.....	..	.....			1FE	45,721	77.322	46,394	47,721	46,901	0	14	0	1,166	2.975	3.210	MN.....	169	698	11/01/2017	05/19/2026
94974B	GP	9	WELLS FARGO & CO.....	.....	..	.....			1FE	149,760	102.655	153,983	150,000	149,809	0	21	0	0	3.550	3.560	MS.....	1,361	5,325	11/06/2015	09/29/2025
98458P	AC	9	YALE UNIV.....	.....	..	.....			1FE	203,858	100.355	200,711	200,000	201,216	0	(927)	0	0	2.086	1.600	AO.....	881	4,172	02/04/2015	04/15/2019
98978V	AK	9	ZOTIS INC.....	.....	..	.....	2		2FE	110,882	109.074	109,074	100,000	110,256	0	(626)	0	0	4.500	2.980	MN.....	600	2,250	06/16/2017	11/13/2025
007863	AH	6	AEROPORTS DE MONTREAL.....	.....	..	.....	1		1FE	76,805	90.478	67,859	59,652	59,652	0	0	0	3,856	3.919	3.910	MS.....	626	2,289	09/21/2012	09/26/2042
078149	DW	8	BELL CANADA.....	.....	..	.....	1		2FE	95,658	101.566	98,520	77,149	77,473	0	(28)	0	5,015	7.000	6.940	MS.....	1,477	5,301	10/25/2000	09/24/2027
11257Z	AC	3	BROOKFIELD ASSET MGMT INC.....	.....	..	.....	1		2FE	51,056	85.158	42,579	39,768	39,756	0	3	0	2,569	4.540	4.540	MS.....	461	1,765	09/07/2012	03/31/2023

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
112585	AG	9	BROOKFIELD ASSET MGMT INC.....					1	2FE	48,931	85.763	42,882	39,768	39,759	0	3	0	0	2,570	5.300	5.300	MS	703	2,058	10/20/2010	03/01/2021	
12657Z	AW	3	CU INC.....					1	1FE	73,434	93.047	69,785	59,652	59,652	0	0	0	0	3,856	4.543	4.540	AO	514	2,609	10/19/2011	10/24/2041	
12657Z	BG	7	CU INC.....					2	1FE	38,352	86.151	43,076	39,768	39,768	0	0	0	0	2,571	3.964	3.960	JJ	677	1,549	07/23/2015	07/27/2045	
136069	CV	1	CANADIAN IMPERIAL BK.....					2.5	2FE	115,212	80.979	95,556	93,852	93,729	0	23	0	0	6,054	6.000	6.020	JD	402	5,395	06/03/2008	06/06/2023	
136765	AP	9	CANADIAN WESTERN BK.....					2.5	2FE	50,787	80.424	40,212	39,768	39,768	0	0	0	0	2,571	3.463	3.460	JD	57	1,328	12/12/2012	12/17/2024	
14006Z	AD	9	CAPITAL DESJARDINS INC.....					1	1FE	97,912	84.511	84,511	79,536	79,536	0	0	0	0	5,142	5.187	5.180	MN	650	3,918	04/30/2010	05/05/2020	
29290Z	AC	4	ENBRIDGE GAS DISTRIBUTION.....					2	2FE	48,936	106.781	53,391	39,768	39,756	0	1	0	0	2,570	6.160	6.160	JD	108	2,361	12/11/2003	12/16/2033	
293365	AC	6	ENMAX CORP.....					2	2FE	87,665	80.031	80,032	79,536	79,536	0	0	0	0	5,142	3.805	3.800	JD	224	2,910	12/02/2014	12/05/2024	
34527A	BT	6	FORD CREDIT CANADA CO.....					1	2FE	38,651	78.691	39,346	39,768	39,642	0	5	0	0	985	2.710	2.790	FA	384	0	11/01/2017	02/23/2022	
35085Z	AM	8	407 INTL INC.....					1	2FE	97,784	103.432	103,433	79,536	79,454	0	3	0	0	5,136	5.750	5.750	FA	1,740	4,464	02/08/2006	02/14/2036	
35085Z	BJ	4	407 INTL INC.....					2	1FE	91,978	82.763	82,763	79,536	79,490	0	7	0	0	5,138	3.350	3.360	MN	339	2,538	05/16/2014	05/16/2024	
39191Z	AF	6	GREATER TORONTO ARPTS.....					1	1FE	99,449	117.260	117,261	79,536	80,450	0	(43)	0	0	5,211	6.980	6.850	AO	1,190	5,413	11/22/2002	10/15/2032	
40156A	AA	3	GUELPH HYDRO ELEC.....					1	1FE	48,956	89.924	44,962	39,768	39,768	0	0	0	0	2,571	5.264	5.260	JD	150	2,006	12/01/2010	12/06/2030	
448055	AK	9	HUSKY ENERGY INC.....					2	2FE	100,693	104.132	104,132	100,000	100,462	0	(66)	0	0	0	4,000	3.910	AO	844	4,000	03/25/2014	04/15/2024	
455870	AB	1	INDUSTRIAL ALLIANCE.....					2.5	1FE	92,009	79.765	79,765	79,536	79,508	0	4	0	0	5,139	2.800	2.800	MN	283	2,121	05/16/2014	05/16/2024	
45824R	AA	7	INTEGRATED TEAM SJHC.....					1	1FE	23,363	99.733	23,798	18,978	18,978	0	0	0	0	1,227	5.946	5.940	MN	99	1,079	03/08/2011	11/30/2042	
548243	AF	1	LOWER MATTAGAMI ENERGY.....					1	1FE	48,563	99.108	49,554	39,768	39,768	0	0	0	0	2,571	4.944	4.940	MS	554	1,933	09/17/2013	09/21/2043	
739239	AB	7	POWER CORP CANADA.....					1	1FE	97,853	84.543	84,543	79,536	79,527	0	7	0	0	5,140	7.570	7.570	AO	1,174	5,802	04/15/2009	04/22/2019	
780086	GH	1	ROYAL BK OF CANADA.....					1	1FE	93,945	80.198	80,198	79,536	79,529	0	8	0	0	5,140	2.770	2.770	JD	127	2,106	12/06/2013	12/11/2018	
78461G	AB	8	SNC-LAVALIN INNISFREE.....					1	1FE	47,368	102.312	49,497	38,478	38,478	0	0	0	0	2,488	6.632	6.630	JD	1,283	2,423	07/08/2010	06/30/2044	
95751Z	AN	3	WESTCOAST ENERGY.....					2	2FE	97,912	87.880	87,880	79,536	79,536	0	0	0	0	5,142	4.791	4.790	AO	680	3,614	10/25/2011	10/28/2041	
987172	AA	1	YORK UNIV.....					1	1FE	97,882	118.278	118,278	79,536	79,515	0	0	0	0	5,140	6.480	6.480	MS	1,652	5,069	03/07/2002	03/07/2042	
21685W	DD	6	COOPERATIEVE RABOBANK.....				C	1	1FE	200,618	105.092	210,184	200,000	200,331	0	(73)	0	0	0	3,875	3.830	FA	3,078	7,750	09/24/2013	02/08/2022	
3299999.			Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....								8,287,400	XXX	8,188,930	7,858,986	7,915,218	0	(19,405)	0	94,110	XXX	XXX	XXX	71,194	254,304	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																											
14041N	FB	2	COMET 2015-A8 A8.....					4	1FE	233,154	99.477	228,797	230,000	231,931	0	(670)	0	0	0	2,050	1,740	MON	210	4,715	02/24/2016	08/15/2023	
254683	BP	9	DCENT 2015-A2 A.....					4	1FE	254,082	99.362	248,407	250,000	252,573	0	(1,098)	0	0	0	1,900	1,440	MON	211	4,750	08/10/2016	10/17/2022	
981464	DM	9	WFNMT 2012-D A.....					4	1FE	253,779	99.905	249,765	250,000	251,957	0	(1,319)	0	0	0	2,150	1,600	MON	239	5,375	08/09/2016	04/17/2023	
3599999.			Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....								741,015	XXX	726,969	730,000	736,461	0	(3,087)	0	0	XXX	XXX	XXX	660	14,840	XXX	XXX	
3899999.			Total - Industrial & Miscellaneous (Unaffiliated)								9,028,415	XXX	8,915,899	8,588,986	8,651,679	0	(22,492)	0	94,110	XXX	XXX	XXX	71,854	269,144	XXX	XXX	
Totals																											
7799999.			Total - Issuer Obligations.....								14,268,156	XXX	13,976,498	13,228,455	13,379,900	0	(38,068)	0	200,783	XXX	XXX	XXX	110,553	422,845	XXX	XXX	
7899999.			Total - Residential Mortgage-Backed Securities.....								1,256,768	XXX	1,246,554	1,209,381	1,245,066	0	(8,498)	0	0	XXX	XXX	XXX	3,602	42,538	XXX	XXX	
7999999.			Total - Commercial Mortgage-Backed Securities.....								96,560	XXX	93,555	94,980	95,611	0	(355)	0	0	XXX	XXX	XXX	156	1,866	XXX	XXX	
8099999.			Total - Other Loan-Backed and Structured Securities.....								741,015	XXX	726,969	730,000	736,461	0	(3,087)	0	0	XXX	XXX	XXX	660	14,840	XXX	XXX	
8399999.			Grand Total - Bonds.....								16,362,499	XXX	16,043,576	15,262,816	15,457,038	0	(50,008)	0	200,783	XXX	XXX	XXX	114,971	482,089	XXX	XXX	

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

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

SCHEDULE D - PART 3

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

1	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	2R	0	US TREASURY N/B.....		10/20/2017.....	BANK OF AMERICA.....		39,558	40,000	169
912828	G3	8	US TREASURY N/B.....		08/18/2017.....	VARIOUS.....		100,221	100,000	632
912828	M9	8	US TREASURY N/B.....		08/11/2017.....	BARCLAYS AMERICAN.....		100,363	100,000	333
912828	TY	6	US TREASURY N/B.....		08/11/2017.....	DMG.....		99,148	100,000	402
912828	U5	7	US TREASURY N/B.....		05/04/2017.....	CITIGROUP/ELECTRONIC.....		99,984	100,000	911
912828	WY	2	US TREASURY N/B.....		06/27/2017.....	CITIGROUP/ELECTRONIC.....		51,037	50,000	460
0599999. Total - Bonds - U.S. Government.....								490,311	490,000	2,907
Bonds - U.S. Special Revenue and Special Assessment										
3130A3	DU	5	FHLB.....		09/20/2017.....	RBS.....		104,019	100,000	75
3140F9	WA	9	FNMA #BD2440.....		01/24/2017.....	WELLSMTG.....		255,947	250,000	632
53945C	HD	5	LOS ANGELES CA WSTWTR SYS.....		05/10/2017.....	MORGAN STANLEY.....		200,000	200,000	0
73474T	AG	5	PORT OF MORROW OR TRANSM FACS.....		05/11/2017.....	RAMIREZ.....		101,700	100,000	570
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								661,666	650,000	1,277
Bonds - Industrial and Miscellaneous										
025816	BM	0	AMERICAN EXPRESS CO.....		07/27/2017.....	BARCLAYS AMERICAN.....		199,842	200,000	0
124857	AP	8	CBS CORP.....		05/05/2017.....	BANK OF AMERICA.....		100,409	100,000	1,118
674599	CG	8	OCCIDENTAL PETROLEUM.....		08/08/2017.....	APSEC.....		205,992	200,000	1,089
808513	AT	2	SCHWAB (CHARLES) CORP.....		12/04/2017.....	BANK OF AMERICA.....		99,840	100,000	0
871829	BF	3	SYSCO CORP.....		06/19/2017.....	US BANK.....		99,463	100,000	0
91159H	HR	4	US BANCORP.....		04/24/2017.....	US BANK.....		99,940	100,000	0
92343V	BC	7	VERIZON COMMUNICATIONS.....		12/19/2017.....	BNYMELLON.....		205,966	200,000	972
949746	RX	1	WELLS FARGO & CO.....		11/01/2017.....	TD.....		45,721	47,721	631
98978V	AK	9	ZOETIS INC.....		06/16/2017.....	US BANK.....		110,882	100,000	475
34527A	BT	6	FORD CREDIT CANADA CO.....		11/01/2017.....	ROYAL BANK OF CANADA.....		38,651	39,768	207
3899999. Total - Bonds - Industrial and Miscellaneous.....								1,206,706	1,187,489	4,492
8399997. Total - Bonds - Part 3.....								2,358,683	2,327,489	8,676
8399999. Total - Bonds.....								2,358,683	2,327,489	8,676
9999999. Total - Bonds, Preferred and Common Stocks.....								2,358,683	XXX	8,676

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	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
Bonds - U.S. Government																								
38378K	DB	2	GNMA 2013-43 B.....	..	12/01/2017.	MBS PMT.....			29,000	29,000	29,483	29,032	0	(32)	0	(32)	0	29,000	0	0	0	482	04/16/2039.	
912828	TG	5	US TREASURY N/B.....	..	05/04/2017.	CITIGROUP/ELECTRONIC.....			174,850	175,000	170,803	174,380	0	363	0	363	0	174,744	0	106	106	665	07/31/2017.	
912828	UJ	7	US TREASURY N/B.....	..	05/12/2017.	CITIGROUP/ELECTRONIC.....			149,742	150,000	148,787	149,640	0	122	0	122	0	149,762	0	(20)	(20)	1,033	01/31/2018.	
0599999. Total - Bonds - U.S. Government.....									353,592	354,000	349,073	353,052	0	453	0	453	0	353,506	0	86	86	2,180	XXX	
Bonds - U.S. Special Revenue and Special Assessment																								
3128M4	WK	5	FHLMC G03050.....	..	12/01/2017.	MBS PMT.....			5,255	5,255	5,613	5,297	0	(41)	0	(41)	0	5,255	0	0	0	135	07/01/2037.	
3128M7	L4	6	FHLMC G05447.....	..	12/01/2017.	MBS PMT.....			6,429	6,429	6,759	6,464	0	(34)	0	(34)	0	6,429	0	0	0	153	05/01/2039.	
3128M8	AV	6	FHLMC G06020.....	..	12/01/2017.	MBS PMT.....			3,107	3,107	3,383	3,138	0	(31)	0	(31)	0	3,107	0	0	0	83	12/01/2039.	
3128MJ	S3	5	FHLMC G08537.....	..	12/01/2017.	MBS PMT.....			16,504	16,504	16,264	16,491	0	13	0	13	0	16,504	0	0	0	272	07/01/2043.	
3128MJ	UA	6	FHLMC G08576.....	..	12/01/2017.	MBS PMT.....			10,687	10,687	10,712	10,689	0	(2)	0	(2)	0	10,687	0	0	0	177	03/01/2044.	
3128MJ	VV	9	FHLMC G08627.....	..	12/01/2017.	MBS PMT.....			37,380	37,380	39,023	37,519	0	(139)	0	(139)	0	37,380	0	0	0	690	02/01/2045.	
31292S	B3	3	FHLMC C09058.....	..	12/01/2017.	MBS PMT.....			11,963	11,963	12,487	12,014	0	(51)	0	(51)	0	11,963	0	0	0	241	03/01/2044.	
3132GK	F4	3	FHLMC Q04087.....	..	12/01/2017.	MBS PMT.....			4,133	4,133	4,203	4,138	0	(5)	0	(5)	0	4,133	0	0	0	78	10/01/2041.	
3132GV	L6	7	FHLMC Q09949.....	..	12/01/2017.	MBS PMT.....			12,564	12,564	13,186	12,601	0	(37)	0	(37)	0	12,564	0	0	0	182	08/01/2042.	
3138AW	4W	0	FNMA #AJ5336.....	..	12/01/2017.	MBS PMT.....			10,673	10,673	11,032	10,708	0	(35)	0	(35)	0	10,673	0	0	0	165	11/01/2026.	
3138M2	A3	0	FNMA #AO9925.....	..	12/01/2017.	MBS PMT.....			12,048	12,048	12,876	12,109	0	(62)	0	(62)	0	12,048	0	0	0	221	07/01/2042.	
31398Q	ZS	9	FHLMC 3745 AV.....	..	12/01/2017.	MBS PMT.....			27,135	27,135	29,518	27,314	0	(179)	0	(179)	0	27,135	0	0	0	592	09/15/2023.	
3140F9	WA	9	FNMA #BD2440.....	..	12/01/2017.	MBS PMT.....			16,281	16,281	16,669	0	(29)	0	(29)	0	16,281	0	0	0	322	01/01/2047.		
31417Y	TT	4	FNMA #MA0561.....	..	12/01/2017.	MBS PMT.....			10,674	10,674	11,108	10,708	0	(34)	0	(34)	0	10,674	0	0	0	209	11/01/2040.	
31418R	GS	4	FNMA #AD3808.....	..	12/01/2017.	MBS PMT.....			3,916	3,916	4,135	3,940	0	(24)	0	(24)	0	3,916	0	0	0	85	04/01/2040.	
31419G	CZ	5	FNMA #AE5487.....	..	12/01/2017.	MBS PMT.....			8,712	8,712	9,058	8,750	0	(38)	0	(38)	0	8,712	0	0	0	157	10/01/2025.	
491189	FV	3	KENTUCKY ASSET/LIABILITY COMMN.....	..	08/04/2017.	RAJA.....			201,444	200,000	200,000	200,000	0	0	0	0	200,000	0	1,444	1,444	4,565	04/01/2021.		
797669	UH	9	SAN FRANCISCO CA BAY AREA RAPID TRAN.....	..	05/11/2017.	MCTR.....			200,790	200,000	200,000	200,000	0	0	0	0	200,000	0	790	790	2,996	07/01/2018.		
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....									599,695	597,461	606,026	581,880	0	(728)	0	(728)	0	597,461	0	2,234	2,234	11,323	XXX	
Bonds - Industrial and Miscellaneous																								
0258M0	DP	1	AMERICAN EXPRESS CREDIT.....	..	07/27/2017.	WELLSCORP.....			202,074	200,000	199,916	199,955	0	10	0	10	0	199,964	0	2,110	2,110	4,325	08/15/2019.	
06849R	AF	9	BARRICK NA FIN LLC.....	..	06/16/2017.	BARCLAYS AMERICAN.....			108,486	100,000	110,707	105,853	0	(590)	0	(590)	0	105,263	0	3,223	3,223	2,457	05/30/2021.	
120568	AV	2	BUNGE LTD FIN CO.....	..	06/15/2017.	MATURITY.....			100,000	100,000	99,808	99,981	0	19	0	19	0	100,000	0	0	0	1,600	06/15/2017.	
20825C	AN	4	CONOCOPHILLIPS.....	..	08/01/2017.	CALL at 100.000.....			200,000	200,000	215,041	204,562	0	(1,924)	0	(1,924)	0	202,638	0	(2,638)	(2,638)	13,310	05/15/2018.	
36159J	DH	1	GEMNT 2012-6 A.....	..	01/24/2017.	TD.....			250,088	250,000	248,359	249,724	0	32	0	32	0	249,756	0	332	332	397	08/17/2020.	
372546	AR	2	GEORGE WASHINGTON UNIV.....	..	09/15/2017.	VARIOUS.....			200,111	200,000	200,357	200,050	0	(50)	0	(50)	0	200,000	0	111	111	2,954	09/15/2017.	
92343V	BQ	6	VERIZON COMMUNICATIONS.....	..	11/30/2017.	CALL at 100.000.....			100,000	100,000	109,097	105,983	0	(1,419)	0	(1,419)	0	104,564	0	(4,564)	(4,564)	11,602	09/15/2020.	
31807Z	AE	2	FINNING INTL INC.....	..	10/16/2017.	CALL at 100.000.....			79,789	79,536	97,853	74,385	0	6	0	6	23,515	97,906	(18,122)	4	(18,118)	6,063	06/01/2018.	
45824R	AA	7	INTEGRATED TEAM SJHC.....	..	11/30/2017.	SINK.....			309	323	398	302	0	0	0	0	96	398	(89)	0	(89)	14	11/30/2042.	
78461G	AB	8	SNC-LAVALIN INNISFREE.....	..	06/30/2017.	SINK.....			520	546	672	511	0	0	0	0	161	672	(152)	0	(152)	26	06/30/2044.	
85771S	AA	4	STATOIL ASA.....	C	12/14/2017.	CALL at 100.000.....			200,000	200,000	228,860	212,369	0	(5,066)	0	(5,066)	0	207,303	0	(7,303)	(7,303)	20,383	04/15/2019.	
3899999. Total - Bonds - Industrial and Miscellaneous.....									1,441,377	1,430,405	1,511,068	1,453,675	0	(8,982)	0	(8,982)	23,772	1,468,464	(18,363)	(8,725)	(27,088)	63,131	XXX	
8399997. Total - Bonds - Part 4.....									2,394,664	2,381,866	2,466,167	2,388,607	0	(9,257)	0	(9,257)	23,772	2,419,431	(18,363)	(6,405)	(24,768)	76,634	XXX	
8399999. Total - Bonds.....									2,394,664	2,381,866	2,466,167	2,388,607	0	(9,257)	0	(9,257)	23,772	2,419,431	(18,363)	(6,405)	(24,768)	76,634	XXX	
9999999. Total - Bonds, Preferred and Common Stocks.....									2,394,664	XXX	2,466,167	2,388,607	0	(9,257)	0	(9,257)	23,772	2,419,431	(18,363)	(6,405)	(24,768)	76,634	XXX	

Sch. D - Pt. 5
NONE

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
KEYBANK..... CLEVELAND, OH USA.....	.....	.....0.000	0	0	291,707	XXX
MODERN WOODMAN BANK..... ROCK ISLAND, IL USA.....	.....	.....0.000	7,954	0	(865,324)	XXX
ROYAL BANK..... CALGARY, AB CANADA.....	.....	.....0.000	0	0	26,558	XXX
RBC DEXIA..... TORONTO, ON CANADA.....	.....	.....0.000	292	0	19,094	XXX
0199999. Total - Open Depositories.....	XXX	XXX	8,246	0	(527,966)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	8,246	0	(527,966)	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	2,119	XXX
0599999. Total Cash.....	XXX	XXX	8,246	0	(525,847)	XXX

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

1. January.....	2,969,403	4. April.....	2,285,779	7. July.....	2,442,359	10. October.....	1,949,822
2. February.....	3,237,745	5. May.....	1,847,746	8. August.....	1,767,461	11. November.....	1,919,899
3. March.....	1,870,697	6. June.....	2,384,848	9. September.....	1,600,665	12. December.....	1,743,550

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
Exempt Money Market Mutual Funds as Identified by the SVO											
31846V 20 3	FIRST AMERN GOVT OBLIG FD.....					12/29/2017.....	0.680		135,655	0	0
31846V 41 9	FIRST AMERN TREAS OBLIG FD.....					12/29/2017.....	1.050		100,184	0	0
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....									235,840	0	0
8899999. Total - Cash Equivalents									235,840	0	0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3	4	5	6
				Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
States, Etc.							
1. Alabama.....AL.....				0	0	0	0
2. Alaska.....AK.....				0	0	0	0
3. Arizona.....AZ.....				0	0	0	0
4. Arkansas.....AR.....				0	0	0	0
5. California.....CA.....				0	0	0	0
6. Colorado.....CO.....				0	0	0	0
7. Connecticut.....CT.....				0	0	0	0
8. Delaware.....DE.....				0	0	0	0
9. District of Columbia.....DC.....				0	0	0	0
10. Florida.....FL.....				0	0	0	0
11. Georgia.....GA.....				0	0	0	0
12. Hawaii.....HI.....				0	0	0	0
13. Idaho.....ID.....				0	0	0	0
14. Illinois.....IL.....				0	0	0	0
15. Indiana.....IN.....				0	0	0	0
16. Iowa.....IA.....				0	0	0	0
17. Kansas.....KS.....				0	0	0	0
18. Kentucky.....KY.....				0	0	0	0
19. Louisiana.....LA.....				0	0	0	0
20. Maine.....ME.....				0	0	0	0
21. Maryland.....MD.....				0	0	0	0
22. Massachusetts.....MA.....				0	0	0	0
23. Michigan.....MI.....				0	0	0	0
24. Minnesota.....MN.....				0	0	0	0
25. Mississippi.....MS.....				0	0	0	0
26. Missouri.....MO.....				0	0	0	0
27. Montana.....MT.....				0	0	0	0
28. Nebraska.....NE.....				0	0	0	0
29. Nevada.....NV.....				0	0	0	0
30. New Hampshire.....NH.....				0	0	0	0
31. New Jersey.....NJ.....				0	0	0	0
32. New Mexico.....NM.....				0	0	0	0
33. New York.....NY.....				0	0	0	0
34. North Carolina.....NC.....ST..			DEPARTMENT OF INSURANCE.....	100,184	100,184	0	0
35. North Dakota.....ND.....				0	0	0	0
36. Ohio.....OH.....B...			DEPARTMENT OF INSURANCE.....	401,148	398,608	0	0
37. Oklahoma.....OK.....				0	0	0	0
38. Oregon.....OR.....				0	0	0	0
39. Pennsylvania.....PA.....				0	0	0	0
40. Rhode Island.....RI.....				0	0	0	0
41. South Carolina.....SC.....B...			DEPARTMENT OF INSURANCE.....	124,959	124,841	0	0
42. South Dakota.....SD.....				0	0	0	0
43. Tennessee.....TN.....				0	0	0	0
44. Texas.....TX.....				0	0	0	0
45. Utah.....UT.....				0	0	0	0
46. Vermont.....VT.....				0	0	0	0
47. Virginia.....VA.....				0	0	0	0
48. Washington.....WA.....				0	0	0	0
49. West Virginia.....WV.....				0	0	0	0
50. Wisconsin.....WI.....				0	0	0	0
51. Wyoming.....WY.....				0	0	0	0
52. American Samoa.....AS.....				0	0	0	0
53. Guam.....GU.....				0	0	0	0
54. Puerto Rico.....PR.....				0	0	0	0
55. US Virgin Islands.....VI.....				0	0	0	0
56. Northern Mariana Islands.....MP.....				0	0	0	0
57. Canada.....CAN.....			OSFI.....	3,113,460	3,671,434	0	0
58. Aggregate Alien and Other.....OT.....	XXX		XXX	0	0	0	0
59. Total.....	XXX		XXX	3,739,751	4,295,067	0	0
DETAILS OF WRITE-INS							
5801.				0	0	0	0
5802.				0	0	0	0
5803.				0	0	0	0
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX		XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX		XXX	0	0	0	0

2017 ALPHABETICAL INDEX FRATERNAL ANNUAL STATEMENT BLANK			
Analysis of Increase in Reserves During The Year	7	Schedule D – Part 2 – Section 1	E11
Analysis of Operations By Lines of Business	6	Schedule D – Part 2 – Section 2	E12
Asset Valuation Reserve (Replications (Synthetic) Assets	32	Schedule D – Part 3	E13
Asset Valuation Reserve Default Component	27	Schedule D – Part 4	E14
Asset Valuation Reserve Equity Component	29	Schedule D – Part 5	E15
Asset Valuation Reserve	26	Schedule D – Part 6 – Section 1	E16
Assets	2	Schedule D – Part 6 – Section 2	E16
Cash Flow	5	Schedule D – Summary By Country	SI04
Exhibit 1 – Part 1 – Premiums and Annuity Considerations for Life and Accident and Health Contracts	9	Schedule D – Verification Between Years	SI03
Exhibit 1 – Part 2 – Refunds Applied, Reinsurance Commissions and Expense	10	Schedule DA – Part 1	E17
Exhibit 2 – General Expenses	11	Schedule DA – Part 2 – Verification Between Years	SI10
Exhibit 3 – Taxes, Licenses and Fees	11	Schedule DB – Part A – Section 1	E18
Exhibit 4 – Dividends	11	Schedule DB – Part A – Section 2	E19
Exhibit 5 – Aggregate Reserve for Life Contracts	12	Schedule DB – Part A – Verification Between Years	SI11
Exhibit 5 – Interrogatories	13	Schedule DB – Part B – Section 1	E20
Exhibit 5A – Changes in Bases of Valuation During The Year	13	Schedule DB – Part B – Section 2	E21
Exhibit 6 – Aggregate Reserves for Accident and Health Contracts	14	Schedule DB – Part B – Verification Between Years	SI11
Exhibit 7 – Deposit-Type Contracts	14	Schedule DB – Part C – Section 1	SI12
Exhibit 8 – Claims for Life and Accident and Health Contracts - Part 1	15	Schedule DB – Part C – Section 2	SI13
Exhibit 8 – Claims for Life and Accident and Health Contracts - Part 2	16	Schedule DB – Part D – Section 1	E22
Exhibit of Capital Gains (Losses)	8	Schedule DB – Part D – Section 2	E23
Exhibit of Life Insurance	24	Schedule DB – Verification	SI14
Exhibit of Net Investment Income	8	Schedule DL – Part 1	E24
Exhibit of Nonadmitted Assets	17	Schedule DL – Part 2	E25
Exhibit of Number of Certificates for Supplementary Contracts, Annuities and Accident and Health Insurance	24	Schedule E – Part 1 – Cash	E26
Five-Year Historical Data	21	Schedule E – Part 2 – Cash Equivalents	E27
Form for Calculating the Interest Maintenance Reserve (IMR)	25	Schedule E – Part 3 – Special Deposits	E28
General Interrogatories	19	Schedule E – Verification Between Years	SI15
Jurat Page	1	Schedule F	33
Liabilities, Surplus and Other Funds	3	Schedule H – Accident and Health Exhibit – Part 1	34
Life Insurance (State Page)	23	Schedule H – Part 5 – Health Claims	36
Notes To Financial Statements	18	Schedule H – Parts – 2, 3, and 4	35
Overflow Page For Write-Ins	52	Schedule S – Part 1 – Section 1	37
Schedule A – Part 1	E01	Schedule S – Part 1 – Section 2	38
Schedule A – Part 2	E02	Schedule S – Part 2	39
Schedule A – Part 3	E03	Schedule S – Part 3 – Section 1	40
Schedule A – Verification Between Years	SI02	Schedule S – Part 3 – Section 2	41
Schedule B – Part 1	E04	Schedule S – Part 4	42
Schedule B – Part 2	E05	Schedule S – Part 5	43
Schedule B –Part 3	E06	Schedule S – Part 6	44
Schedule B – Verification Between Years	SI02	Schedule S – Part 7	45
Schedule BA – Part 1	E07	Schedule T – Part 2 – Interstate Compact	46
Schedule BA – Part 2	E08	Schedule T – Premiums and Annuity Considerations	47
Schedule BA –Part 3	E09	Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	48
Schedule BA – Verification Between Years	SI03	Schedule Y – Part 1A – Detail of Insurance Holding Company System	49
Schedule D – Part 1	E10	Schedule Y – Part 2 – Summary of Insurer's Transactions With Any Affiliates	50
Schedule D – Part 1A – Section 1	SI05	Summary Investment Schedule	SI01
Schedule D – Part 1A – Section 2	SI08	Summary of Operations	4
		Supplemental Exhibits and Schedules Interrogatories	51