31577201820100100

ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

IOWA AMERICAN INSURANCE COMPANY

NAIC Group Code..... 291, 291 (Current Period) (Prior Period) NAIC Company Code..... 31577 Employer's ID Number..... 42-1019089

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

Incorporated/Organized..... November 15, 1973 Commenced Business..... February 1, 1974

Statutory Home Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-225-8211 *(Area Code) (Telephone Number)*
Mail Address	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-225-8211 *(Area Code) (Telephone Number)*
Internet Web Site Address	MOTORISTSINSURANCEGROUP.COM	
Statutory Statement Contact	AMY E KUHLMAN *(Name)*	614-225-8285 *(Area Code) (Telephone Number) (Extension)*
	ACCOUNTING@MOTORISTSGROUP.COM *(E-Mail Address)*	614-225-8330 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. DAVID LYNN KAUFMAN	CHIEF EXECUTIVE OFFICER	2. MARCHELLE ELAINE MOORE	SECRETARY
3. JAMES CHRISTOPHER HOWAT	TREASURER	4. THOMAS JOSEPH OBROKTA JR.	PRESIDENT

OTHER

GREGORY ARTHUR BURTON EXECUTIVE CHAIR

DIRECTORS OR TRUSTEES

GREGORY ARTHUR BURTON, JAMES CHRISTOPHER HOWAT, DAVID LYNN KAUFMAN, MARCHELLE ELAINE MOORE
THOMAS JOSEPH OBROKTA 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)
DAVID LYNN KAUFMAN	MARCHELLE ELAINE MOORE	JAMES CHRISTOPHER HOWAT
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
CHIEF EXECUTIVE OFFICER	SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 8TH day of FEBRUARY 2019

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	3,109,081	15.4	3,109,081		3,109,081	15.4
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	270,776	1.3	270,776		270,776	1.3
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1,243,625	6.2	1,243,625		1,243,625	6.2
1.43 Revenue and assessment obligations	4,567,157	22.7	4,567,157		4,567,157	22.7
1.44 Industrial development and similar obligations	111,951	0.6	111,951		111,951	0.6
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	732,185	3.6	732,185		732,185	3.6
1.512 Issued or guaranteed by FNMA and FHLMC	1,349,225	6.7	1,349,225		1,349,225	6.7
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	514,988	2.6	514,988		514,988	2.6
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	1,388,398	6.9	1,388,398		1,388,398	6.9
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	4,484,799	22.3	4,484,799		4,484,799	22.3
2.2 Unaffiliated non-U.S. securities (including Canada)	1,000,146	5.0	1,000,146		1,000,146	5.0
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.........0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities	0	0.0	(0)		(0)	(0.0)
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	1,358,867	6.8	1,358,867		1,358,867	6.8
11. Other invested assets		0.0	0		0	0.0
12. Total invested assets	20,131,196	100.0	20,131,196	0	20,131,196	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		670
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	906	
	5.2 Totals, Part 3, Column 9		906
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)		1,576
12.	Deduct total nonadmitted amounts		1,576
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		14,154,734
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,889,389
3.	Accrual of discount		11,645
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	34,939	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11	(8,147)	26,792
5.	Total gain (loss) on disposals, Part 4, Column 19		6,931
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		1,195,346
7.	Deduct amortization of premium		121,816
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2)		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		18,772,329
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		18,772,329

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	3,841,266	3,723,688	3,787,909	3,761,849
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	3,841,266	3,723,688	3,787,909	3,761,849
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	215,778	223,986	236,960	200,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	1,243,625	1,260,788	1,287,313	1,160,000
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	6,598,318	6,620,882	6,765,561	6,155,243
Industrial and Miscellaneous,	8. United States	5,873,197	5,855,156	5,910,971	5,818,099
SVO Identified Funds, Bank Loans	9. Canada	211,232	213,579	213,039	200,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	788,914	792,257	789,503	800,000
	11. Totals	6,873,342	6,860,991	6,913,513	6,818,099
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	18,772,329	18,690,335	18,991,256	18,095,191
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	18,772,329	18,690,335	18,991,256	

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 11.7	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	108,589	2,477,896	776,874	261,061	216,845	XXX	3,841,266	20.5	3,120,753	22.0	3,841,266	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	108,589	2,477,896	776,874	261,061	216,845	XXX	3,841,266	20.5	3,120,753	22.0	3,841,266	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	50,928		164,850			XXX	215,778	1.1	108,642	0.8	215,778	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	50,928	0	164,850	0	0	XXX	215,778	1.1	108,642	0.8	215,778	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	265,034	426,741	551,850			XXX	1,243,625	6.6	580,841	4.1	1,243,625	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	265,034	426,741	551,850	0	0	XXX	1,243,625	6.6	580,841	4.1	1,243,625	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	392,306	2,927,647	2,791,973	358,431	74,794	XXX	6,545,152	34.9	4,918,527	34.7	6,545,152	
5.2 NAIC 2		53,166				XXX	53,166	0.3	54,109	0.4	53,166	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	392,306	2,980,813	2,791,973	358,431	74,794	XXX	6,598,318	35.1	4,972,636	35.1	6,598,318	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	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	331,760	1,927,800	1,811,817	538,775	719,202	XXX	5,329,354	28.4	4,054,643	28.6	4,180,432	1,148,922
6.2 NAIC 2	100,519	653,321	395,848	193,157	201,144	XXX	1,543,988	8.2	1,271,012	9.0	1,500,591	43,398
6.3 NAIC 3						XXX	0	0.0	46,208	0.3		
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	432,279	2,581,120	2,207,665	731,933	920,345	XXX	6,873,342	36.6	5,371,862	38.0	5,681,023	1,192,320
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
10. **Bank Loans**												
10.1 NAIC 1						XXX	0	0.0	XXX	XXX		
10.2 NAIC 2						XXX	0	0.0	XXX	XXX		
10.3 NAIC 3						XXX	0	0.0	XXX	XXX		
10.4 NAIC 4						XXX	0	0.0	XXX	XXX		
10.5 NAIC 5						XXX	0	0.0	XXX	XXX		
10.6 NAIC 6						XXX	0	0.0	XXX	XXX		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 1,148,617	7,760,084	6,097,365	1,158,267	1,010,841	0	17,175,175	91.5	XXX	XXX	16,026,253	1,148,922
11.2 NAIC 2	(d) 100,519	706,487	395,848	193,157	201,144	0	1,597,155	8.5	XXX	XXX	1,553,757	43,398
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	1,249,136	8,466,571	6,493,213	1,351,425	1,211,985	0	(b) 18,772,329	100.0	XXX	XXX	17,580,009	1,192,320
11.8 Line 11.7 as a % of Col. 7	6.7	45.1	34.6	7.2	6.5	0.0	100.0	XXX	XXX	XXX	93.6	6.4
12. Total Bonds Prior Year												
12.1 NAIC 1	582,813	6,422,921	3,843,861	1,086,994	846,817		XXX	XXX	12,783,406	90.3	11,872,712	910,694
12.2 NAIC 2		585,998	549,106	140,606	49,411		XXX	XXX	1,325,121	9.4	1,281,960	43,161
12.3 NAIC 3			46,208				XXX	XXX	46,208	0.3	46,208	
12.4 NAIC 4							XXX	XXX	0	0.0		
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		
12.7 Totals	582,813	7,008,919	4,439,175	1,227,600	896,228	0	XXX	XXX	(b) 14,154,734	100.0	13,200,879	953,855
12.8 Line 12.7 as a % of Col. 9	4.1	49.5	31.4	8.7	6.3	0.0	XXX	XXX	100.0	XXX	93.3	6.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,033,418	6,901,274	5,922,452	1,158,267	1,010,841		16,026,253	85.4	11,872,712	83.9	16,026,253	XXX
13.2 NAIC 2	100,519	706,487	395,848	149,760	201,144		1,553,757	8.3	1,281,960	9.1	1,553,757	XXX
13.3 NAIC 3							0	0.0	46,208	0.3	0	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	1,133,937	7,607,761	6,318,300	1,308,027	1,211,985	0	17,580,009	93.6	13,200,879	93.3	17,580,009	XXX
13.8 Line 13.7 as a % of Col. 7	6.5	43.3	35.9	7.4	6.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	6.0	40.5	33.7	7.0	6.5	0.0	93.6	XXX	XXX	XXX	93.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	115,199	858,810	174,913				1,148,922	6.1	910,694	6.4	XXX	1,148,922
14.2 NAIC 2				43,398			43,398	0.2	43,161	0.3	XXX	43,398
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	115,199	858,810	174,913	43,398	0	0	1,192,320	6.4	953,855	6.7	XXX	1,192,320
14.8 Line 14.7 as a % of Col. 7	9.7	72.0	14.7	3.6	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.6	4.6	0.9	0.2	0.0	0.0	6.4	XXX	XXX	XXX	XXX	6.4

(a) Includes $.....1,192,320 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....395,544 current year of bonds with Z designations, $.....295,470 prior year of bonds with Z designations and $..........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 of bonds with 5GI designations, $..........0 prior year of bonds with 5* or 5GI designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5GI" 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 11.7	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	23,961	2,216,594	576,029	86,143	206,352	XXX	3,109,081	16.6	3,120,753	22.0	3,109,081	
1.2 Residential Mortgage-Backed Securities	84,628	261,302	200,845	174,917	10,493	XXX	732,185	3.9		0.0	732,185	
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	108,589	2,477,896	776,874	261,061	216,845	XXX	3,841,266	20.5	3,120,753	22.0	3,841,266	0
2. **All Other Governments**												
2.1 Issuer Obligations						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations	50,928		164,850			XXX	215,778	1.1	108,642	0.8	215,778	
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	50,928	0	164,850	0	0	XXX	215,778	1.1	108,642	0.8	215,778	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations	265,034	426,741	551,850			XXX	1,243,625	6.6	580,841	4.1	1,243,625	
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	265,034	426,741	551,850	0	0	XXX	1,243,625	6.6	580,841	4.1	1,243,625	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	50,038	2,285,009	2,287,107			XXX	4,622,154	24.6	2,937,369	20.8	4,622,154	
5.2 Residential Mortgage-Backed Securities	342,269	695,804	392,916	358,431	74,794	XXX	1,864,213	9.9	2,035,267	14.4	1,864,213	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities			111,951			XXX	111,951	0.6		0.0	111,951	
5.5 Totals	392,306	2,980,813	2,791,973	358,431	74,794	XXX	6,598,318	35.1	4,972,636	35.1	6,598,318	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	100,519	1,649,796	1,545,850	731,933	920,345	XXX	4,948,443	26.4	3,619,746	25.6	4,533,040	415,403
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities	23,593	702,991	661,815			XXX	1,388,398	7.4	1,416,074	10.0	770,104	618,294
6.4 Other Loan-Backed and Structured Securities	308,168	228,334				XXX	536,501	2.9	336,042	2.4	377,878	158,624
6.5 Totals	432,279	2,581,120	2,207,665	731,933	920,345	XXX	6,873,342	36.6	5,371,862	38.0	5,681,023	1,192,320
7. **Hybrid Securities**												
7.1 Issuer Obligations						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Bank Loans**												
10.1 Bank Loans - Issued						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans - Acquired						XXX	0	0.0	XXX	XXX		
10.3 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. **Total Bonds Current Year**												
11.1 Issuer Obligations	490,480	6,578,141	5,125,686	818,076	1,126,698	XXX	14,139,081	75.3	XXX	XXX	13,723,678	415,403
11.2 Residential Mortgage-Backed Securities	426,896	957,106	593,761	533,349	85,287	XXX	2,596,398	13.8	XXX	XXX	2,596,398	0
11.3 Commercial Mortgage-Backed Securities	23,593	702,991	661,815	0	0	XXX	1,388,398	7.4	XXX	XXX	770,104	618,294
11.4 Other Loan-Backed and Structured Securities	308,168	228,334	111,951	0	0	XXX	648,452	3.5	XXX	XXX	489,829	158,624
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	1,249,136	8,466,571	6,493,213	1,351,425	1,211,985	0	18,772,329	100.0	XXX	XXX	17,580,009	1,192,320
11.8 Line 11.7 as a % of Col. 7	6.7	45.1	34.6	7.2	6.5	0.0	100.0	XXX	XXX	XXX	93.6	6.4
12. **Total Bonds Prior Year**												
12.1 Issuer Obligations	95,875	5,143,487	3,325,755	949,647	852,588	XXX	XXX	XXX	10,367,352	73.2	10,115,828	251,523
12.2 Residential Mortgage-Backed Securities	232,491	1,031,152	450,032	277,953	43,640	XXX	XXX	XXX	2,035,267	14.4	2,035,267	
12.3 Commercial Mortgage-Backed Securities	14,601	738,085	663,388			XXX	XXX	XXX	1,416,074	10.0	788,742	627,332
12.4 Other Loan-Backed and Structured Securities	239,845	96,196				XXX	XXX	XXX	336,042	2.4	261,042	75,000
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	582,813	7,008,919	4,439,175	1,227,600	896,228	0	XXX	XXX	14,154,734	100.0	13,200,879	953,855
12.8 Line 12.7 as a % of Col. 9	4.1	49.5	31.4	8.7	6.3	0.0	XXX	XXX	100.0	XXX	93.3	6.7
13. **Total Publicly Traded Bonds**												
13.1 Issuer Obligations	490,480	6,381,050	4,950,773	774,678	1,126,698	XXX	13,723,678	73.1	10,115,828	71.5	13,723,678	XXX
13.2 Residential Mortgage-Backed Securities	426,896	957,106	593,761	533,349	85,287	XXX	2,596,398	13.8	2,035,267	14.4	2,596,398	XXX
13.3 Commercial Mortgage-Backed Securities	15,291	92,998	661,815			XXX	770,104	4.1	788,742	5.6	770,104	XXX
13.4 Other Loan-Backed and Structured Securities	201,270	176,608	111,951			XXX	489,829	2.6	261,042	1.8	489,829	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.6 Bank Loans						XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	1,133,937	7,607,761	6,318,300	1,308,027	1,211,985	0	17,580,009	93.6	13,200,879	93.3	17,580,009	XXX
13.8 Line 13.7 as a % of Col. 7	6.5	43.3	35.9	7.4	6.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	6.0	40.5	33.7	7.0	6.5	0.0	93.6	XXX	XXX	XXX	93.6	XXX
14. **Total Privately Placed Bonds**												
14.1 Issuer Obligations		197,092	174,913	43,398		XXX	415,403	2.2	251,523	1.8	XXX	415,403
14.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities	8,301	609,992				XXX	618,294	3.3	627,332	4.4	XXX	618,294
14.4 Other Loan-Backed and Structured Securities	106,898	51,726				XXX	158,624	0.8	75,000	0.5	XXX	158,624
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.6 Bank Loans						XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	115,199	858,810	174,913	43,398	0	0	1,192,320	6.4	953,855	6.7	XXX	1,192,320
14.8 Line 14.7 as a % of Col. 7	9.7	72.0	14.7	3.6	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.6	4.6	0.9	0.2	0.0	0.0	6.4	XXX	XXX	XXX	XXX	6.4

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	444,852		444,852	
2. Cost of cash equivalents acquired	12,131,095		12,131,095	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	11,223,542		11,223,542	
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)	1,352,405	0	1,352,405	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	1,352,405	0	1,352,405	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

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
	IMARC LLC 10% Membership		DeWitt	Iowa	Formed Partnership		01/01/1999		100	1,576	1,576	906					2,500		10.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated									100	1,576	1,576	906	0	0	0	0	2,500	0	XXX
4599999. Subtotal - Affiliated									100	1,576	1,576	906	0	0	0	0	2,500	0	XXX
4699999. Totals									100	1,576	1,576	906	0	0	0	0	2,500	0	XXX

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	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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 FD 5	UNITED STATES TREASURY				1	20,104	122.712	19,185	15,634	19,649	384	(420)			3.625	0.561	AO	121	561	03/06/2015.	04/15/2028.
912810 FH 6	UNITED STATES TREASURY				1	41,569	127.207	39,134	30,764	39,849	755	(849)			3.875	0.701	AO	255	1,180	11/12/2014.	04/15/2029.
912810 FQ 6	UNITED STATES TREASURY				1	19,465	128.228	18,268	14,246	19,348	349	(373)			3.375	0.422	AO	103	476	05/16/2016.	04/15/2032.
912810 FR 4	UNITED STATES TREASURY				1	45,310	108.122	40,613	37,562	43,986	921	(823)			2.375	0.037	JJ	412	878	02/20/2013.	01/15/2025.
912810 FS 2	UNITED STATES TREASURY				1	26,833	106.726	27,195	25,481	27,713	625	(237)			2.000	0.934	JJ	235	502	02/13/2014.	01/15/2026.
912810 PS 1	UNITED STATES TREASURY				1	27,653	110.393	27,685	25,078	28,003	615	(351)			2.375	0.783	JJ	275	586	11/04/2015.	01/15/2027.
912810 PV 4	UNITED STATES TREASURY				1	35,034	106.189	32,044	30,176	35,092	740	(420)			1.750	0.233	JJ	244	520	02/04/2013.	01/15/2028.
912810 PZ 5	UNITED STATES TREASURY				1	26,358	113.810	26,809	23,556	26,946	578	(272)			2.500	1.115	JJ	272	580	02/13/2014.	01/15/2029.
912810 QF 8	UNITED STATES TREASURY				1	21,742	117.523	19,249	16,379	22,002	402	(222)			2.125	0.512	FA	131	343	10/26/2012.	02/15/2040.
912810 QP 6	UNITED STATES TREASURY				1	13,939	118.078	13,635	11,547	14,256	283	(110)			2.125	0.898	FA	93	242	02/10/2017.	02/15/2041.
912810 QV 3	UNITED STATES TREASURY				1	27,544	90.724	27,413	30,215	29,412	741	28			0.750	0.870	FA	86	223	08/22/2014.	02/15/2042.
912810 RA 8	UNITED STATES TREASURY				1	20,614	87.633	19,277	21,997	22,074	540	(3)			0.625	0.608	FA	52	135	02/04/2015.	02/15/2043.
912810 RF 7	UNITED STATES TREASURY				1	34,153	103.234	33,603	32,550	35,413	799	(100)			1.375	0.962	FA	169	441	12/06/2016.	02/15/2044.
912810 RL 4	UNITED STATES TREASURY				1	29,478	89.401	28,801	32,215	31,017	790	40			0.750	0.918	FA	91	238	02/10/2017.	02/15/2045.
912810 RR 1	UNITED STATES TREASURY				1	20,822	94.797	20,234	21,344	21,765	523	(14)			1.000	0.914	FA	81	210	02/10/2017.	02/15/2046.
912810 RW 0	UNITED STATES TREASURY				1	19,609	91.790	19,231	20,951	20,163	403	19			0.875	1.033	FA	69	136	05/18/2018.	02/15/2047.
912810 SB 5	UNITED STATES TREASURY				1	10,002	94.764	9,717	10,254	10,251	249	0			1.000	1.001	FA	39	51	03/05/2018.	02/15/2048.
912828 2L 3	UNITED STATES TREASURY				1	49,263	94.866	49,033	51,687	50,766	1,259	88			0.375	0.595	JJ	90	134	03/05/2018.	07/15/2027.
912828 3R 9	UNITED STATES TREASURY				1	19,545	95.432	19,567	20,503	20,079	497	37			0.500	0.743	JJ	47	51	03/05/2018.	01/15/2028.
912828 4H 0	UNITED STATES TREASURY				1	19,966	98.339	20,022	20,361	20,263	283	14			0.625	0.740	AO	27	63	05/18/2018.	04/15/2023.
912828 B2 5	UNITED STATES TREASURY				1	53,133	98.437	53,340	54,187	55,641	1,329	(288)			0.625	0.057	JJ	156	333	05/16/2016.	01/15/2024.
912828 H4 5	UNITED STATES TREASURY				1	49,542	95.758	51,117	53,381	53,048	1,310	44			0.250	0.340	JJ	62	131	03/02/2016.	01/15/2025.
912828 K3 3	UNITED STATES TREASURY				1	61,638	97.751	63,332	64,789	65,115	1,589	(254)			0.125	(0.292)	AO	17	80	05/16/2016.	04/15/2020.
912828 LA 6	UNITED STATES TREASURY				1	24,392	99.673	23,609	23,686	23,961	581	(516)			1.875	(0.432)	JJ	205	437	02/04/2015.	07/15/2019.
912828 MF 4	UNITED STATES TREASURY				1	35,566	99.358	34,856	35,081	36,018	860	(481)			1.375	(0.074)	JJ	223	475	02/10/2017.	01/15/2020.
912828 N7 1	UNITED STATES TREASURY				1	51,532	97.337	51,794	53,211	53,768	1,305	(78)			0.625	0.467	JJ	154	327	12/06/2016.	01/15/2026.
912828 NM 8	UNITED STATES TREASURY				1	46,991	99.795	46,285	46,380	47,474	1,138	(712)			1.250	(0.370)	JJ	268	571	02/10/2017.	07/15/2020.
912828 PP 9	UNITED STATES TREASURY				1	52,896	99.544	51,781	52,019	54,107	1,276	(500)			1.125	0.098	JJ	270	576	06/14/2013.	01/15/2021.
912828 Q6 0	UNITED STATES TREASURY				1	61,647	97.238	61,863	63,620	63,969	1,554	(161)			0.125	(0.125)	AO	17	79	03/05/2018.	04/15/2021.
912828 QV 5	UNITED STATES TREASURY				1	54,371	98.908	55,485	56,098	58,841	1,376	(70)			0.625	0.490	JJ	162	345	03/26/2012.	07/15/2021.
912828 S2 7	UNITED STATES TREASURY	SD			1	1,600,505	96.785	1,548,560	1,600,000	1,600,272		(107)			1.125	1.118	JD	50	27,000	09/26/2016.	06/30/2021.
912828 S5 0	UNITED STATES TREASURY				1	49,654	93.883	49,374	52,591	51,958	1,287	72			0.125	0.292	JJ	30	58	03/05/2018.	07/15/2026.
912828 SA 9	UNITED STATES TREASURY				1	53,549	97.067	54,224	55,862	55,982	1,370	(40)			0.125	0.051	JJ	32	69	12/06/2016.	01/15/2022.
912828 TE 0	UNITED STATES TREASURY				1	59,816	97.129	58,742	60,479	63,430	1,483	(243)			0.125	(0.298)	JJ	35	74	09/18/2012.	07/15/2022.
912828 UH 1	UNITED STATES TREASURY				1	49,958	96.585	52,905	54,776	54,565	1,344	175			0.125	0.472	JJ	32	67	05/06/2014.	01/15/2023.
912828 V4 9	UNITED STATES TREASURY				1	29,828	94.983	29,843	31,420	30,950	660	35			0.375	0.564	JJ	54	97	05/18/2018.	01/15/2027.
912828 VM 9	UNITED STATES TREASURY				1	53,316	97.775	53,121	54,330	55,369	1,333	(229)			0.375	(0.066)	JJ	94	200	08/22/2016.	07/15/2023.
912828 WU 0	UNITED STATES TREASURY				1	48,604	95.893	51,061	53,248	52,297	1,306	168			0.125	0.471	JJ	31	66	11/04/2015.	07/15/2024.
912828 X3 9	UNITED STATES TREASURY				1	40,061	96.737	40,234	41,591	41,188	799	76			0.125	0.429	AO	11	39	05/18/2018.	04/15/2022.
912828 XL 9	UNITED STATES TREASURY				1	49,888	96.404	51,243	53,154	53,079	1,304	11			0.375	0.398	JJ	92	197	05/16/2016.	07/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
0199999. U.S. Government - Issuer Obligations						3,055,891	XXX	2,993,482	3,052,405	3,109,081	34,939	(7,064)	0	0	XXX	XXX	XXX	4,889	38,771	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36176D CR 2	GN 762680 - RMBS			4	1	326,093	103.118	325,521	315,679	326,180		87			4.000	3.407	MON	1,052	9,592	03/29/2018	02/15/2041
3620C6 YU 3	GN 750523 - RMBS			4	1	405,925	102.773	404,685	393,766	406,006		80			4.000	3.452	MON	1,313	12,006	03/29/2018	11/15/2040
0299999. U.S. Government - Residential Mortgage-Backed Securities						732,018	XXX	730,206	709,444	732,185	0	167	0	0	XXX	XXX	XXX	2,365	21,598	XXX	XXX
0599999. Total - U.S. Government						3,787,909	XXX	3,723,688	3,761,849	3,841,266	34,939	(6,897)	0	0	XXX	XXX	XXX	7,254	60,368	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
604129 MY 9	MINNESOTA ST			2	1FE	61,337	101.888	50,944	50,000	50,928		(1,566)			5.000	1.792	FA	1,042	2,500	12/28/2011	08/01/2021
70914P VU 3	PENNSYLVANIA (COMMONWEALTH OF)			2	1FE	175,623	115.361	173,042	150,000	164,850		(1,872)			5.000	3.017	JD	333	7,500	05/14/2014	06/15/2029
1199999. U.S. States, Territories & Possessions - Issuer Obligations						236,960	XXX	223,986	200,000	215,778	0	(3,439)	0	0	XXX	XXX	XXX	1,375	10,000	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						236,960	XXX	223,986	200,000	215,778	0	(3,439)	0	0	XXX	XXX	XXX	1,375	10,000	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
014393 WL 2	ALDINE TEX INDPT SCH DIST			2	1FE	59,026	116.771	58,386	50,000	57,335		(922)			5.000	2.720	FA	944	2,500	02/02/2017	02/15/2028
199492 PD 5	COLUMBUS OHIO			2	1FE	53,051	106.958	53,479	50,000	52,120		(288)			4.000	3.271	JJ	1,000	2,000	08/20/2015	07/01/2033
23223P CC 9	CUYAHOGA CNTY OHIO			2	1FE	105,440	102.914	102,914	100,000	102,995		(2,445)			5.000	1.686	JD	417	5,000	03/29/2018	12/01/2022
249174 SE 4	DENVER COLO CITY & CNTY SCH DIST NO 1			2	1FE	169,511	111.390	167,085	150,000	166,476		(3,035)			5.000	2.065	JD	625	7,500	03/29/2018	12/01/2025
358775 4X 9	FRISCO TEX			2	1FE	111,036	109.177	109,177	100,000	108,954		(2,082)			5.000	2.026	FA	1,889	2,500	03/29/2018	02/15/2024
442331 M9 2	HOUSTON TEX			2	1FE	11,400	100.508	10,051	10,000	10,045		(274)			5.000	2.208	MS	167	500	10/22/2013	03/01/2021
495206 PJ 7	KING CNTY WASH SCH DIST NO 410 SNOQUALMI			2	1FE	173,387	115.684	173,526	150,000	171,120		(2,266)			5.000	2.602	JD	625	7,500	03/29/2018	12/01/2028
521841 MY 9	LEANDER TEX INDPT SCH DIST			2	1FE	149,250	101.939	132,521	130,000	131,728		(2,716)			5.000	2.828	FA	2,456	6,500	12/28/2011	08/15/2025
521841 NN 2	LEANDER TEX INDPT SCH DIST			2	1FE	22,962	101.914	20,383	20,000	20,266		(418)			5.000	2.828	FA	378	1,000	12/28/2011	08/15/2025
528828 6X 9	LEWISVILLE TEX INDPT SCH DIST			2	1FE	162,434	108.358	162,537	150,000	161,067		(1,367)			4.000	2.582	FA	2,267	3,000	03/29/2018	08/15/2026
60375B EL 6	MINNEAPOLIS MINN			2	1FE	54,344	108.609	54,305	50,000	54,343		(1)			4.000	2.771	JD	339		12/27/2018	12/01/2030
613681 U7 8	MONTGOMERY CNTY TEX			2	1FE	60,174	113.379	56,690	50,000	55,866		(1,050)			5.000	2.560	MS	833	2,500	09/17/2014	03/01/2026
64966J AS 5	NEW YORK N Y			2	1FE	155,300	106.491	159,737	150,000	151,312		(627)			6.646	6.155	JD	831	9,969	03/29/2011	12/01/2031
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						1,287,313	XXX	1,260,788	1,160,000	1,243,625	0	(17,491)	0	0	XXX	XXX	XXX	12,770	50,469	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						1,287,313	XXX	1,260,788	1,160,000	1,243,625	0	(17,491)	0	0	XXX	XXX	XXX	12,770	50,469	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																					
181070 ET 6	CLARK CNTY NEV WTR RECLAMATION DIST			2	1FE	85,693	107.014	80,261	75,000	83,371		(1,009)			4.000	2.367	JJ	1,500	3,000	08/04/2016	07/01/2032
186427 CW 8	CLEVELAND OHIO WTR REV			2	1FE	158,754	105.557	158,336	150,000	157,690		(1,064)			4.000	2.891	JJ	3,000	3,000	03/29/2018	01/01/2031
186427 CX 6	CLEVELAND OHIO WTR REV			2	1FE	52,180	105.080	52,540	50,000	51,344		(243)			4.000	3.411	JJ	1,000	2,000	04/15/2015	01/01/2032
196632 C8 4	COLORADO SPRINGS COLO UTILS REV			2	1FE	108,070	105.657	105,657	100,000	105,783		(2,287)			5.000	1.839	MN	639	5,000	03/29/2018	11/15/2023
196707 JW 4	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1FE	111,438	109.594	109,594	100,000	109,291		(2,147)			5.000	1.956	MS	1,667	2,500	03/29/2018	03/01/2027
199112 JB 0	COLUMBUS GA BLDG AUTH LEASE REV			2	1FE	150,242	102.851	154,277	150,000	150,036		(34)			5.875	5.850	JJ	4,406	8,813	03/24/2011	01/01/2029
235241 PK 6	DALLAS TEX AREA RAPID TRAN SALES TAX REV			2	1FE	171,005	112.836	169,254	150,000	168,808		(2,196)			5.000	2.692	JD	625	7,500	03/29/2018	12/01/2032
25477G HY 4	DISTRICT COLUMBIA INCOME TAX REV			2	1FE	164,814	107.646	161,469	150,000	161,857		(2,957)			5.000	2.186	JD	625	7,500	03/29/2018	12/01/2029
25484J CU 2	DISTRICT COLUMBIA UNIV REV			2	1FE	59,214	117.622	58,811	50,000	57,648		(810)			5.000	2.901	AO	625	2,500	01/06/2017	04/01/2028
368497 GX 5	GEISINGER AUTH PA HEALTH SYS REV			2	1FE	55,850	106.855	53,428	50,000	51,687		(658)			5.000	3.530	JD	208	2,500	12/28/2011	06/01/2024
442435 YV 9	HOUSTON TEX UTIL SYS REV			2	1FE	54,094	105.241	52,621	50,000	50,983		(497)			5.000	3.900	MN	319	2,500	12/28/2011	11/15/2033
447168 KL 8	HUNTSVILLE ALA WTR SYS REV			2	1FE	52,625	105.603	52,802	50,000	51,809		(252)			4.000	3.361	MN	333	2,000	08/19/2015	11/01/2032
454898 TQ 0	INDIANA MUN PWR AGY PWR SUPPLY SYS REV			2	1FE	168,683	112.121	168,182	150,000	166,778		(1,904)			5.000	2.952	JJ	3,750	3,750	03/29/2018	01/01/2032

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	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
45505M AN 6	INDIANA ST FIN AUTH WASTEWATER UTIL REV			2	1FE	90,623	108.634	81,476	75,000	80,421		(1,883)			5.250	2.510	AO	984	3,938	04/02/2013.	10/01/2024.
45506A CL 3	INDIANA ST HSG & CMNTY DEV AUTH HOME FIR				1FE	10,857	102.478	10,248	10,000	10,246		(96)			4.500	3.428	JD	38	563	12/28/2011.	06/01/2028.
495289 X4 7	KING CNTY WASH SWR REV			2	1FE	58,221	111.188	55,594	50,000	55,366		(804)			5.000	3.030	JJ	1,250	2,500	04/15/2015.	07/01/2038.
516391 AP 4	LANSING MICH BRD WTR & LT UTIL SYS REV			2	1FE	54,877	106.911	53,456	50,000	51,455		(545)			5.000	3.770	JJ	1,250	2,500	12/28/2011.	07/01/2028.
534272 D7 1	LINCOLN NEB ELEC SYS REV			2	1FE	59,611	114.260	57,130	50,000	56,496		(874)			5.000	2.845	MS	833	2,500	04/15/2015.	09/01/2033.
544445 BT 5	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1FE	85,934	115.052	86,289	75,000	83,899		(1,056)			5.000	3.181	MN	479	3,750	01/06/2017.	05/15/2029.
544495 D5 0	LOS ANGELES CALIF DEPT WTR & PWR REV			2	1FE	171,161	113.023	169,535	150,000	168,548		(2,613)			5.000	2.363	JJ	3,750	3,750	03/29/2018.	07/01/2031.
546486 AV 3	LOUISIANA ST HWY IMPT REV			2	1FE	105,410	110.067	110,067	100,000	102,809		(561)			5.000	4.300	JD	222	5,000	12/11/2013.	06/15/2033.
546540 LF 0	LOUISIANA ST UNIV & AGRIC & MECHANICAL C			2	1FE	57,532	110.074	55,037	50,000	53,634		(738)			5.000	3.251	JJ	1,250	2,500	04/17/2013.	07/01/2031.
56185P CF 8	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1FE	87,138	117.540	88,155	75,000	85,178		(1,067)			5.000	3.121	AO	938	3,750	02/02/2017.	10/01/2028.
575896 GX 7	MASSACHUSETTS ST PORT AUTH REV			2	1FE	107,151	104.637	104,637	100,000	104,789		(2,362)			5.000	1.751	JJ	2,500	2,500	03/29/2018.	07/01/2023.
576000 NG 4	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1FE	166,940	109.571	164,357	150,000	164,136		(2,804)			5.000	2.275	FA	2,833	3,750	03/29/2018.	08/15/2029.
581714 VU 3	MC KINNEY TEX WTRWKS & SWR REV			2	1FE	212,340	117.054	204,845	175,000	207,544		(3,453)			5.000	2.480	MS	2,576	9,309	07/27/2017.	03/15/2030.
59180C AP 6	METROPOLITAN BOSTON TRAN PKG CORP MASS S			2	1FE	57,574	107.163	53,582	50,000	52,214		(838)			5.000	3.145	JJ	1,250	2,500	12/28/2011.	07/01/2024.
592646 6S 7	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			2	1FE	169,194	111.202	166,803	150,000	167,131		(2,063)			5.000	2.832	AO	1,875	7,500	03/29/2018.	10/01/2028.
59333P B6 4	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	88,496	109.104	81,828	75,000	80,606		(1,398)			5.000	2.881	AO	938	3,750	12/03/2012.	10/01/2023.
594615 FM 3	MICHIGAN ST BLDG AUTH REV			2	1FE	120,250	115.665	115,665	100,000	116,280		(1,858)			5.000	2.670	AO	1,056	5,000	10/27/2016.	10/15/2031.
645918 M7 5	NEW JERSEY ECONOMIC DEV AUTH REV			2	2FE	58,463	106.171	53,086	50,000	53,166		(943)			5.000	2.890	MS	833	2,500	12/18/2012.	03/01/2026.
64971W BG 4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1FE	169,314	111.496	167,244	150,000	167,080		(2,234)			5.000	2.693	MN	1,250	7,500	03/29/2018.	11/01/2034.
64990C 3C 3	NEW YORK ST DORM AUTH REVS NON ST SUPPOR			2	1FE	139,716	108.529	130,235	120,000	126,154		(2,117)			5.000	3.040	AO	1,500	6,000	12/28/2011.	10/01/2022.
64990C 3H 2	NEW YORK ST DORM AUTH REVS NON ST SUPPOR			2	1FE	5,822	107.580	5,379	5,000	5,256		(88)			5.000	3.040	AO	63	250	12/28/2011.	10/01/2022.
64990E N4 5	NEW YORK ST DORM AUTH ST PERS INCOME TAX			2	1	52,755	103.599	46,620	45,000	46,455		(1,269)			5.000	2.070	FA	850	2,250	10/22/2013.	02/15/2020.
64990E Q9 1	NEW YORK ST DORM AUTH ST PERS INCOME TAX				1FE	64,478	103.543	56,949	55,000	56,778		(1,550)			5.000	2.070	FA	1,039	2,750	10/22/2013.	02/15/2020.
656009 KZ 9	NORFOLK VA WTR REV			2	1FE	177,527	119.095	178,643	150,000	175,014		(2,513)			5.250	2.572	MN	1,313	7,875	03/29/2018.	11/01/2031.
677561 KH 4	OHIO ST HOSP FAC REV			2	1FE	60,564	118.083	59,042	50,000	59,351		(909)			5.000	2.651	JJ	1,250	2,097	08/09/2017.	01/01/2031.
67756D JQ 0	OHIO ST HIGHER EDL FAC COMMN REV			2	1FE	61,851	118.314	59,157	50,000	59,598		(1,092)			5.000	2.330	JD	208	2,500	10/26/2016.	12/01/2027.
67760H JQ 5	OHIO ST TPK COMMN TPK REV			2	1FE	111,198	110.338	110,338	100,000	109,554		(1,644)			5.000	2.544	FA	1,889	2,500	03/29/2018.	02/15/2027.
681810 LJ 4	OMAHA NEB SAN SEW REV			2	1FE	55,289	107.273	53,637	50,000	54,215		(520)			4.000	2.711	AO	500	2,000	10/26/2016.	04/01/2030.
73358W TM 6	PORT AUTH N Y & N J				1FE	88,349	111.960	83,970	75,000	82,475		(1,485)			5.000	2.710	MS	1,250	3,750	11/12/2014.	09/01/2023.
812643 QM 9	SEATTLE WASH MUN LT & PWR REV			2	1FE	36,918	106.390	31,917	30,000	31,879		(875)			5.000	1.919	FA	625	1,500	12/12/2012.	02/01/2023.
812643 QS 6	SEATTLE WASH MUN LT & PWR REV			2	1FE	24,612	106.137	21,227	20,000	21,253		(584)			5.000	1.919	FA	417	1,000	12/12/2012.	02/01/2023.
89602N ZF 4	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1FE	61,982	110.989	55,495	50,000	54,872		(1,189)			5.000	2.351	MN	319	2,500	08/03/2012.	11/15/2024.
898796 6K 8	TUCSON ARIZ WTR REV			2	1FE	58,266	107.695	53,848	50,000	52,404		(913)			5.000	2.990	JJ	1,250	2,500	12/28/2011.	07/01/2024.
91412F 7X 9	UNIVERSITY CALIF REVS			1,2	1FE	50,665	101.310	50,655	50,000	50,038		(99)			6.270	6.059	MN	401	3,135	03/28/2011.	05/15/2031.
914692 U6 3	UNIVERSITY N MEX UNIV REVS				1FE	59,972	109.982	54,991	50,000	54,736		(1,324)			5.000	2.110	JD	208	2,500	11/14/2014.	06/01/2022.
915200 TY 5	UNIVERSITY VT & ST AGRIC COLLEGE			2	1FE	55,987	107.987	53,994	50,000	52,594		(637)			5.000	3.510	AO	625	2,500	03/19/2013.	10/01/2038.
927793 WG 0	VIRGINIA COMWLTH TRANSN BRD TRANSN REV			2	1FE	111,972	110.199	110,199	100,000	109,847		(2,125)			5.000	1.966	MN	639	5,000	03/29/2018.	05/15/2029.
93974C 6K 1	WASHINGTON ST			2	1FE	59,749	111.358	55,679	50,000	54,998		(1,151)			5.000	2.415	FA	1,042	2,500	09/10/2014.	02/01/2025.
940093 7B 7	WASHINGTON ST UNIV REVS			2	1FE	88,292	113.871	85,403	75,000	83,712		(1,253)			5.000	2.950	AO	938	3,750	02/12/2015.	04/01/2030.
956704 XE 5	WEST VIRGINIA UNIV REVS			2	1FE	57,717	107.858	53,929	50,000	52,888		(998)			5.000	2.800	AO	625	2,500	11/14/2013.	10/01/2022.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						4,807,417	XXX	4,667,562	4,235,000	4,622,154	0	(68,581)	0	0	XXX	XXX	XXX	61,752	188,979	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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. 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																					
3128MJ X4 7	FH G08698 - RMBS			4	1	70,443	100.277	67,695	67,508	70,663		154			3.500	2.853	MON	197	2,389	03/29/2016.	03/01/2046.
3128P7 MQ 3	FH C91267 - RMBS			4	1	23,465	104.759	23,383	22,321	23,278		137			5.000	3.698	MON	93	1,142	12/17/2009.	09/01/2029.
3132QU AK 9	FH Q37209 - RMBS			4	1	120,060	100.339	116,438	116,044	119,777		136			3.500	3.047	MON	338	4,095	12/04/2015.	11/01/2045.
3132XC RV 9	FH G67700 - RMBS			4	1	140,525	100.556	137,608	136,847	140,505		77			3.500	3.124	MON	399	4,839	02/21/2017.	08/01/2046.
31371N XK 6	FN 257282 - RMBS			4	1	14,321	105.800	15,305	14,466	14,297		(16)			5.500	5.838	MON	66	813	07/21/2008.	07/01/2028.
3137A4 FR 3	FHR 3779F PU - CMO/RMBS			4	1	206,313	101.116	209,033	206,725	206,376		10			4.000	4.051	MON	689	8,404	03/21/2011.	09/15/2037.
3137A5 SG 0	FHR 3786F HE - CMO/RMBS			4	1	20,272	98.795	19,318	19,554	19,753		(64)			2.500	1.709	MON	41	504	04/12/2012.	03/15/2038.
3138WJ YB 8	FN AS8805 - RMBS			4	1	378,134	100.781	366,982	364,138	377,330		(417)			3.500	2.945	MON	1,062	12,824	08/25/2017.	02/01/2042.
3138X3 BX 9	FN AU3653 - RMBS			4	1	294,283	102.310	286,360	279,895	293,573		706			4.000	3.206	MON	933	11,216	11/01/2013.	09/01/2043.
3138Y6 MY 7	FN AX4874 - RMBS			4	1	137,980	100.378	130,661	130,169	136,900		369			3.500	2.742	MON	380	4,593	01/15/2015.	12/01/2044.
31397S RW 6	FNR 1124C EY - CMO/RMBS			4	1	265,861	100.580	301,460	299,720	288,859		3,357			3.000	4.439	MON	749	8,992	03/23/2011.	04/25/2026.
3140EV 4E 4	FN BC1720 - RMBS			4	1	75,096	100.165	71,607	71,489	75,160		242			3.500	2.786	MON	209	2,532	02/12/2016.	01/01/2046.
31416X FA 3	FN AB1960 - RMBS			4	1	97,821	102.820	93,945	91,368	97,743		306			4.000	2.847	MON	305	3,686	12/03/2014.	12/01/2040.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities					1,844,574	XXX	1,839,793	1,820,243	1,864,213	0	4,997	0	0	XXX	XXX	XXX	5,461	66,030	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																					
19668Q GZ 2	COLORADO ST BLDG EXCELLENT SCHS TODAY CT			2	1FE	113,569	113.526	113,526	100,000	111,951		(1,618)			5.000	2.533	MS	1,472	2,500	03/29/2018.	03/15/2026.
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities					113,569	XXX	113,526	100,000	111,951	0	(1,618)	0	0	XXX	XXX	XXX	1,472	2,500	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations					6,765,561	XXX	6,620,882	6,155,243	6,598,318	0	(65,203)	0	0	XXX	XXX	XXX	68,685	257,509	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287Y AQ 2	ABBVIE INC			1,2	2FE	49,372	95.919	47,960	50,000	49,562		60			3.600	3.756	MN	235	1,800	09/15/2015.	05/14/2025.
0258M0 EL 9	AMERICAN EXPRESS CREDIT CORP			2	1FE	125,388	97.110	121,388	125,000	125,334		(35)			3.300	3.263	MN	665	4,125	05/18/2017.	05/03/2027.
02665W BF 7	AMERICAN HONDA FINANCE CORP		C	1	1FE	191,640	96.337	192,674	200,000	193,495		1,855			1.650	2.995	JJ	1,549	1,650	03/29/2018.	07/12/2021.
06051G HD 4	BANK OF AMERICA CORP			1,2,5	1FE	108,000	93.415	100,888	108,000	108,000					3.419	3.419	JD	113	3,693	12/12/2017.	12/20/2028.
075887 AW 9	BECTON DICKINSON AND CO			1	2FE	93,634	99.395	99,395	100,000	98,578		721			3.250	4.051	MN	442	3,250	03/02/2011.	11/12/2020.
10373Q AG 5	BP CAPITAL MARKETS AMERICA INC		C	1	1FE	100,000	103.123	103,123	100,000	100,000					4.742	4.739	MS	1,449	4,842	03/08/2011.	03/11/2021.
125896 BK 5	CMS ENERGY CORP			1,2	2FE	55,193	104.364	52,182	50,000	53,244		(1,041)			5.050	2.747	MS	743	2,525	02/07/2017.	03/15/2022.
126650 CC 2	CVS CAREMARK CORP			1,2	2FE	50,698	100.286	50,143	50,000	50,373		(71)			4.000	3.825	JD	144	2,000	01/21/2014.	12/05/2023.
126650 CK 4	CVS HEALTH CORP			1,2	2FE	51,640	99.314	49,657	50,000	51,080		(300)			3.500	2.827	JJ	783	1,750	02/07/2017.	07/20/2022.
151020 AS 3	CELGENE CORP			1,2	2FE	49,517	96.266	48,133	50,000	49,660		44			3.875	3.993	FA	732	1,938	08/03/2015.	08/15/2025.
172967 KG 5	CITIGROUP INC				2FE	50,932	96.146	48,073	50,000	50,696		(86)			3.700	3.475	JJ	868	1,850	02/24/2016.	01/12/2026.
172967 KY 6	CITIGROUP INC			1,2	2FE	49,971	92.319	46,160	50,000	49,976		3			3.200	3.207	AO	311	1,600	10/17/2016.	10/21/2026.
199575 AT 8	COLUMBUS SOUTHERN POWER COMPANY			1	1FE	61,430	124.900	62,450	50,000	59,383		(455)			6.600	4.763	MS	1,100	3,300	01/24/2014.	03/01/2033.
20030N BH 3	COMCAST CORP			1	1FE	50,604	99.318	49,659	50,000	50,496		(26)			4.250	4.156	JJ	980	2,125	05/12/2014.	01/15/2033.
20030N BM 2	COMCAST CORP			1,2	1FE	99,624	96.420	96,420	100,000	99,682		14			4.200	4.228	FA	1,587	4,200	08/05/2014.	08/15/2034.
210518 DD 5	CONSUMERS ENERGY CO			1,2	1FE	149,427	103.858	155,787	150,000	149,427		(0)			4.350	4.373	AO	870		10/29/2018.	04/15/2049.
22160K AL 9	COSTCO WHOLESALE CORP			1,2	1FE	146,185	97.267	145,901	150,000	146,604		419			2.750	3.212	MN	493	4,125	04/06/2018.	05/18/2024.
224044 CF 2	COX COMMUNICATIONS INC			1,2	2FE	42,693	91.172	45,586	50,000	43,398		236			4.800	6.100	FA	1,000	2,400	11/02/2015.	02/01/2035.
25179M AU 7	DEVON ENERGY CORP			1,2	2FE	49,388	88.090	44,045	50,000	49,421		10			5.000	5.080	JD	111	2,500	06/11/2015.	06/15/2045.
260003 AJ 7	DOVER CORP			1,2	2FE	101,767	102.057	102,057	100,000	100,420		(204)			4.300	4.072	MS	1,433	4,300	04/26/2011.	03/01/2021.
263901 AC 4	DUKE ENERGY INDIANA INC			1	1FE	53,948	101.318	50,659	50,000	50,788		(495)			3.750	2.697	JJ	865	1,875	02/03/2012.	07/15/2020.

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
26441C AJ 4	DUKE ENERGY CORP.			1,2	2FE	50,688	97.998	48,999	50,000	50,452		(126)			3.050	2.768	FA	576	1,525	02/07/2017.	08/15/2022.
26441C AL 9	DUKE ENERGY CORP.			1,2	2FE	51,804	100.902	50,451	50,000	51,104		(221)			3.950	3.421	AO	417	1,975	09/14/2015.	10/15/2023.
26824K AA 2	AIRBUS GROUP FINANCE BV		C	1	1FE	96,815	97.353	97,353	100,000	96,853		38			2.700	3.495	AO	555		12/10/2018.	04/17/2023.
29250R AW 6	ENBRIDGE ENERGY PARTNERS LP		C	1,2	2FE	49,827	108.344	54,172	50,000	49,873		15			5.875	5.921	AO	620	2,938	10/01/2015.	10/15/2025.
31428X AX 4	FEDEX CORP.			1	2FE	51,343	102.200	51,100	50,000	51,118		(50)			4.900	4.691	JJ	1,130	2,450	01/24/2014.	01/15/2034.
370334 CD 4	GENERAL MILLS INC.			1	2FE	49,993	99.451	49,726	50,000	49,995		2			3.200	3.205	AO	333	796	04/03/2018.	04/16/2021.
38141G GQ 1	GOLDMAN SACHS GROUP INC.				1FE	102,703	103.809	103,809	100,000	100,826		(295)			5.250	4.904	JJ	2,246	5,250	08/02/2011.	07/27/2021.
404280 AK 5	HSBC HOLDINGS PLC.		C		1FE	53,520	103.411	51,706	50,000	50,954		(395)			5.100	4.205	AO	609	2,550	08/03/2011.	04/05/2021.
452308 AR 0	ILLINOIS TOOL WORKS INC.			1,2	1FE	47,557	98.437	49,219	50,000	47,779		54			3.900	4.198	MS	650	1,950	08/07/2014.	09/01/2042.
46625H HZ 6	JPMORGAN CHASE & CO.				1FE	101,823	102.913	102,913	100,000	100,516		(204)			4.625	4.392	MN	655	4,625	08/11/2011.	05/10/2021.
494550 AT 3	KINDER MORGAN ENERGY PARTNERS, L.P.			1	2FE	46,020	102.232	51,116	50,000	46,398		122			5.800	6.527	MS	854	2,900	09/02/2015.	03/15/2035.
565849 AL 0	MARATHON OIL CORP.			1,2	2FE	45,338	93.811	46,906	50,000	46,641		433			3.850	5.091	JD	160	1,925	10/27/2015.	06/01/2025.
58013M FA 7	MCDONALD'S CORP.			1,2	2FE	100,935	100.665	100,665	100,000	100,937		2			4.875	4.812	JD	298	2,438	10/23/2018.	12/09/2045.
58933Y AJ 4	MERCK & CO INC.			1	1FE	49,410	101.528	50,764	50,000	49,463		12			4.150	4.221	MN	248	2,075	05/14/2014.	05/18/2043.
595620 AL 9	MIDAMERICAN ENERGY CO.			1,2	1FE	165,725	109.470	164,205	150,000	164,339		(338)			4.800	4.169	MS	2,120	7,200	07/30/2014.	09/15/2043.
61747W AL 3	MORGAN STANLEY			1	1FE	104,023	104.799	104,799	100,000	101,234		(439)			5.500	4.983	JJ	2,338	5,500	08/03/2011.	07/28/2021.
666807 BG 6	NORTHROP GRUMMAN CORP.			1	2FE	47,342	98.413	49,207	50,000	48,597		274			3.250	3.925	FA	677	1,625	01/22/2014.	08/01/2023.
66989H AG 3	NOVARTIS CAPITAL CORP.		C	1	1FE	49,726	100.570	50,285	50,000	49,728		3			3.400	3.512	MN	260		12/10/2018.	05/06/2024.
68233J BE 3	ONCOR ELECTRIC DELIVERY COMPANY LLC.			1,2	1FE	174,918	101.057	176,850	175,000	174,913		(4)			3.700	3.706	MN	827	1,709	08/07/2018.	11/15/2028.
69351U AN 3	PPL ELECTRIC UTILITIES CORP.			1,2	1FE	99,428	112.056	112,056	100,000	99,500		11			5.200	5.238	JJ	2,398	5,200	07/12/2011.	07/15/2041.
745332 CG 9	PUGET SOUND ENERGY INC.			1,2	1FE	99,550	101.538	101,538	100,000	99,578		8			4.300	4.327	MN	490	4,300	05/11/2015.	05/20/2045.
80685Q AA 4	SCHLUMBERGER OILFIELD UK PLC.			1,2	1FE	101,060	101.237	101,237	100,000	100,239		(123)			4.200	4.063	JJ	1,937	4,200	03/15/2011.	01/15/2021.
84756N AD 1	SPECTRA ENERGY PARTNERS LP.			1,2	2FE	49,883	102.768	51,384	50,000	49,934		11			4.750	4.779	MS	699	2,375	09/16/2013.	03/15/2024.
857477 AW 3	STATE STREET CORP.				1FE	95,832	93.629	93,629	100,000	96,647		397			2.650	3.163	MN	309	2,650	11/29/2016.	05/19/2026.
887317 AQ 8	TIME WARNER INC.			1	2FE	48,963	98.655	49,328	50,000	49,544		122			3.400	3.684	JD	76	1,700	11/13/2013.	06/15/2022.
89236T EW 1	TOYOTA MOTOR CREDIT CORP.		C	1	1FE	99,759	99.358	99,358	100,000	99,781		22			3.400	3.439	AO	727	1,709	04/10/2018.	04/14/2025.
893526 DJ 9	TRANSCANADA PIPELINES LTD.		C	1	1FE	110,518	111.612	111,612	100,000	109,116		(223)			6.100	5.378	JD	508	6,100	07/12/2011.	06/01/2040.
89352H AM 1	TRANSCANADA PIPELINES LTD.		C	1,2	2FE	52,694	95.589	47,795	50,000	52,243		(106)			4.625	4.217	MS	771	2,313	05/20/2014.	03/01/2034.
90131H BW 4	21ST CENTURY FOX AMERICA INC.			1,2	2FE	49,881	100.622	50,311	50,000	49,915		11			3.700	3.728	AO	391	1,850	10/14/2015.	10/15/2025.
904764 BC 0	UNILEVER CAPITAL CORP.		C	1,2	1FE	198,044	98.879	197,758	200,000	198,102		58			3.500	3.622	MS	1,925	3,500	09/04/2018.	03/22/2028.
913017 BT 5	UNITED TECHNOLOGIES CORP.			1	2FE	50,848	94.474	47,237	50,000	50,785		(19)			4.500	4.392	JD	188	2,250	06/11/2015.	06/01/2042.
91324P CQ 3	UNITEDHEALTH GROUP INC.			1	1FE	223,206	105.999	211,998	200,000	221,657		(932)			4.625	3.741	JJ	4,265	9,250	04/18/2017.	07/15/2035.
927804 FH 2	VIRGINIA ELECTRIC AND POWER CO.			1	2FE	107,416	100.770	100,770	100,000	100,519		(1,019)			5.000	3.930	JD	14	7,500	04/20/2011.	06/30/2019.
92826C AE 2	VISA INC.			1,2	1FE	108,071	103.421	103,421	100,000	107,557		(334)			4.150	3.540	JD	196	4,150	06/07/2017.	12/14/2035.
931142 EE 9	WALMART INC.			1,2	1FE	100,676	101.493	101,493	100,000	100,657		(19)			3.700	3.616	JD	51	1,840	08/13/2018.	06/26/2028.
931427 AH 1	WALGREENS BOOTS ALLIANCE INC.			1,2	2FE	49,293	98.479	49,240	50,000	49,525		70			3.800	3.983	MN	227	1,900	07/27/2015.	11/18/2024.
949746 RW 3	WELLS FARGO & CO.				1FE	50,297	93.184	46,592	50,000	50,235		(29)			3.000	2.928	AO	288	1,500	10/13/2016.	04/22/2026.
94974B EV 8	WELLS FARGO & CO.				1FE	105,860	102.402	102,402	100,000	101,571		(657)			4.600	3.863	AO	1,150	4,600	08/23/2011.	04/01/2021.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.						4,971,830	XXX	4,945,738	4,908,000	4,948,443	0	(3,216)	0	0	XXX	XXX	XXX	48,655	174,163	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
23305Y AD 1	DBUBS 11LC3 A4 - CMBS.			4	1FE	109,179	102.244	110,530	108,105	108,290		(122)			4.551	4.438	MON	410	5,454	08/11/2011.	08/12/2044.

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
36252T AR 6	GSMS 16GS2 A4 - CMBS			4	1FE	128,748	96.652	120,815	125,000	127,814		(368)			3.050	2.705	MON	318	3,813	05/18/2016.	05/12/2049.
617459 AD 4	MSC 11C2 A4 - CMBS			4	1FE	128,359	103.250	129,062	125,000	125,752		(397)			4.661	4.345	MON	486	5,825	08/11/2011.	06/17/2044.
61766E BE 4	MSBAM 16C29 A4 - CMBS			4	1FE	235,125	98.387	221,371	225,000	232,558		(992)			3.325	2.800	MON	623	7,481	05/04/2016.	05/17/2049.
92935J BC 8	WFRBS 11C2 A4 - CMBS			4	1FE	249,566	102.653	246,806	240,427	242,211		(1,127)			4.869	4.383	MON	976	11,735	06/15/2011.	02/15/2044.
92936C AJ 8	WFRBS 11C4 A4 - CMBS			4	1FE	252,493	103.660	259,149	250,000	250,331		(335)			4.902	4.801	MON	1,021	12,255	07/21/2011.	06/17/2044.
95000M BP 5	WFCM 16C36 A4 - CMBS			4	1FE	301,734	96.585	289,754	300,000	301,442		(213)			3.065	2.997	MON	766	9,195	08/09/2017.	11/18/2059.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						1,405,204	XXX	1,377,488	1,373,532	1,388,398	0	(3,553)	0	0	XXX	XXX	XXX	4,600	55,757	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
14313W AD 4	CARMX 151 A4 - ABS			4	1FE	30,566	99.709	30,484	30,573	30,572		1			1.830	1.843	MON	25	584	02/19/2015.	07/15/2020.
17305E GM 1	CCCIT 18A3 A3 - ABS			4	1FE	149,930	101.414	152,121	150,000	149,938		8			3.290	3.299	MN	521	2,385	06/13/2018.	05/23/2025.
29366A AA 2	ELL 1 A1 - ABS			4	1FE	61,802	98.859	61,107	61,812	61,810		1			2.040	2.042	JD	105	1,487	09/15/2011.	09/01/2023.
38014B AC 3	GMALT 181 A2B - ABS			4	1FE	135,558	99.933	135,468	135,558	135,558					2.670	2.530	MON	121	2,601	02/13/2018.	04/20/2020.
44935A AC 9	HALST 18A A2B - ABS			4	1FE	83,624	99.981	83,608	83,624	83,624					2.655	2.675	MON	93	1,547	02/21/2018.	08/17/2020.
92348R AB 4	VZOT 173 A1B - ABS			4	1FE	75,000	99.970	74,977	75,000	75,000					2.740	2.752	MON	69	1,683	10/11/2017.	04/20/2022.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						536,480	XXX	537,765	536,567	536,501	0	10	0	0	XXX	XXX	XXX	933	10,287	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						6,913,513	XXX	6,860,991	6,818,099	6,873,342	0	(6,759)	0	0	XXX	XXX	XXX	54,187	240,207	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						14,359,411	XXX	14,091,556	13,555,405	14,139,081	34,939	(99,791)	0	0	XXX	XXX	XXX	129,441	462,381	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						2,576,592	XXX	2,570,000	2,529,687	2,596,398	0	5,164	0	0	XXX	XXX	XXX	7,826	87,628	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,405,204	XXX	1,377,488	1,373,532	1,388,398	0	(3,553)	0	0	XXX	XXX	XXX	4,600	55,757	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						650,049	XXX	651,291	636,567	648,452	0	(1,608)	0	0	XXX	XXX	XXX	2,405	12,787	XXX	XXX
8399999. Grand Total - Bonds						18,991,256	XXX	18,690,335	18,095,191	18,772,329	34,939	(99,789)	0	0	XXX	XXX	XXX	144,271	618,553	XXX	XXX

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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
36176D CR 2	GN 762680 - RMBS		03/29/2018	VARIOUS		365,415	353,745	1,101
3620C6 YU 3	GN 750523 - RMBS		03/29/2018	VARIOUS		468,131	454,108	1,413
912810 RW 0	UNITED STATES TREASURY		05/18/2018	BNP Paribas		9,860	10,330	24
912810 SB 5	UNITED STATES TREASURY		03/05/2018	BNP PARIBAS SEC BOND, NEW YORK		10,002	10,006	5
912828 2L 3	UNITED STATES TREASURY		03/05/2018	BNP PARIBAS SEC BOND, NEW YORK		29,343	30,260	16
912828 3R 9	UNITED STATES TREASURY		03/05/2018	MORGAN STANLEY CO		19,545	20,006	14
912828 4H 0	UNITED STATES TREASURY		05/18/2018	BNP Paribas		19,966	20,078	12
912828 Q6 0	UNITED STATES TREASURY		03/05/2018	Bank of America		20,667	20,821	10
912828 S5 0	UNITED STATES TREASURY		03/05/2018	MORGAN STANLEY CO		9,834	10,294	2
912828 V4 9	UNITED STATES TREASURY		05/18/2018	BNP Paribas		9,877	10,323	13
912828 X3 9	UNITED STATES TREASURY		05/18/2018	BNP Paribas		20,042	20,506	3
0599999. Total - Bonds - U.S. Government						982,681	960,476	2,612
Bonds - U.S. States, Territories and Possessions								
70914P VU 3	PENNSYLVANIA ST		03/29/2018	VARIOUS		166,723	150,000	2,167
1799999. Total - Bonds - U.S. States, Territories & Possessions						166,723	150,000	2,167
Bonds - U.S. Political Subdivisions of States								
23223P CC 9	CUYAHOGA CNTY OHIO		03/29/2018	VARIOUS		105,440	100,000	1,639
249174 SE 4	DENVER COLO CITY & CNTY SCH DIST NO 1		03/29/2018	VARIOUS		169,511	150,000	2,458
358775 4X 9	FRISCO TEX		03/29/2018	VARIOUS		111,036	100,000	611
495206 PJ 7	KING CNTY WASH SCH DIST NO 410 SNOQUALMI		03/29/2018	VARIOUS		173,387	150,000	2,458
528828 6X 9	LEWISVILLE TEX INDPT SCH DIST		03/29/2018	VARIOUS		162,434	150,000	733
60375B EL 6	MINNEAPOLIS MINN		12/27/2018	PERSHING DIV OF DLJ SEC LNDING		54,344	50,000	333
2499999. Total - Bonds - U.S. Political Subdivisions of States						776,151	700,000	8,233
Bonds - U.S. Special Revenue and Special Assessment								
186427 CW 8	CLEVELAND OHIO WTR REV		03/29/2018	VARIOUS		158,754	150,000	1,467
196632 C8 4	COLORADO SPRINGS COLO UTILS REV		03/29/2018	VARIOUS		108,070	100,000	1,861
19668Q GZ 2	COLORADO ST BLDG EXCELLENT SCHS TODAY CT		03/29/2018	VARIOUS		113,569	100,000	194
196707 JW 4	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS		03/29/2018	VARIOUS		111,438	100,000	389
235241 PK 6	DALLAS TEX AREA RAPID TRAN SALES TAX REV		03/29/2018	VARIOUS		171,005	150,000	2,458
25477G HY 4	DISTRICT COLUMBIA INCOME TAX REV		03/29/2018	VARIOUS		164,814	150,000	2,458
454898 TQ 0	INDIANA MUN PWR AGY PWR SUPPLY SYS REV		03/29/2018	VARIOUS		168,683	150,000	1,833
544495 D5 0	LOS ANGELES CALIF DEPT WTR & PWR REV		03/29/2018	VARIOUS		171,161	150,000	1,833
575896 GX 7	MASSACHUSETTS ST PORT AUTH REV		03/29/2018	VARIOUS		107,151	100,000	1,222
576000 NG 4	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		03/29/2018	VARIOUS		166,940	150,000	917
592646 6S 7	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		03/29/2018	VARIOUS		169,194	150,000	3,708
64971W BG 4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		03/29/2018	VARIOUS		169,314	150,000	3,083
656009 KZ 9	NORFOLK VA WTR REV		03/29/2018	VARIOUS		177,527	150,000	3,238
67760H JQ 5	OHIO ST TPK COMMN TPK REV		03/29/2018	VARIOUS		111,198	100,000	611
927793 WG 0	VIRGINIA COMWLTH TRANSN BRD TRANSN REV		03/29/2018	VARIOUS		111,972	100,000	1,861
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						2,180,788	1,950,000	27,135
Bonds - Industrial and Miscellaneous								
02665W BF 7	AMERICAN HONDA FINANCE CORP	C	03/29/2018	VARIOUS		191,640	200,000	706
17305E GM 1	CCCIT 18A3 A3 - ABS		06/13/2018	Citigroup (SSB)		149,930	150,000	219
210518 DD 5	CONSUMERS ENERGY CO		10/29/2018	Citigroup (SSB)		149,427	150,000	
22160K AL 9	COSTCO WHOLESALE CORP		04/06/2018	VARIOUS		146,185	150,000	1,627
26824K AA 2	AIRBUS GROUP FINANCE BV	C	12/10/2018	VARIOUS		96,815	100,000	413

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
370334 CD 4	GENERAL MILLS INC.		04/03/2018	GOLDMAN		49,993	50,000	
38014B AC 3	GMALT 181 A2B - ABS		02/13/2018	DEUTSCHE BANK SECURITIES, INC.		175,000	175,000	
44935A AC 9	HALST 18A A2B - ABS		02/21/2018	SG AMERICAS SECURITIES, LLC		100,000	100,000	
58013M FA 7	MCDONALD'S CORP		10/23/2018	MORGAN STANLEY CO		100,935	100,000	1,842
66989H AG 3	NOVARTIS CAPITAL CORP	C	12/10/2018	BARCLAYS CAPITAL INC		49,726	50,000	170
68233J BE 3	ONCOR ELECTRIC DELIVERY COMPANY LLC		08/07/2018	RBC CAPITAL MARKETS		174,918	175,000	
89236T EW 1	TOYOTA MOTOR CREDIT CORP	C	04/10/2018	Citigroup (SSB)		99,759	100,000	
904764 BC 0	UNILEVER CAPITAL CORP	C	09/04/2018	GOLDMAN		198,044	200,000	3,208
931142 EE 9	WALMART INC		08/13/2018	Citigroup (SSB)		100,676	100,000	493
3899999. Total - Bonds - Industrial and Miscellaneous						1,783,047	1,800,000	8,678
8399997. Total - Bonds - Part 3						5,889,389	5,560,476	48,825
8399999. Total - Bonds						5,889,389	5,560,476	48,825
9999999. Total - Bonds, Preferred and Common Stocks						5,889,389	XXX	48,825

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36176D CR 2	GN 762680 - RMBS		12/01/2018	Paydown		38,066	38,066	39,322			(1,256)		(1,256)		38,066			0	434	02/15/2041
3620C6 YU 3	GN 750523 - RMBS		12/01/2018	Paydown		60,342	60,342	62,206			(1,863)		(1,863)		60,342			0	1,263	11/15/2040
912810 FR 4	UNITED STATES TREASURY		04/01/2018	Bank of America		43,902	39,270	48,547	47,023	(3,021)	(155)		(3,176)		43,847		56	56	595	01/15/2025
912828 B2 5	UNITED STATES TREASURY		03/05/2018	BNP PARIBAS SEC BOND, NEW YORK.		53,088	52,874	52,988	54,196	(1,975)	(39)		(2,014)		52,182		906	906	211	01/15/2024
912828 C9 9	UNITED STATES TREASURY		05/18/2018	Citigroup (SSB)		63,657	63,850	62,492	63,571	(1,844)	(122)		(1,966)		61,605		2,052	2,052	48	04/15/2019
912828 JX 9	UNITED STATES TREASURY		03/05/2018	Bank of America		23,484	22,985	24,825	23,894	(1,308)	(79)		(1,387)		22,507		977	977	312	01/15/2019
0599999.	Total - Bonds - U.S. Government					282,540	277,386	290,380	188,683	(8,147)	(3,514)	0	(11,662)	0	278,549	0	3,991	3,991	2,861	XXX
Bonds - U.S. States, Territories and Possessions																				
25476F JH 2	DISTRICT COLUMBIA		08/01/2018	Call @ 100.00		95,000	95,000	107,519	95,875		(875)		(875)		95,000			0	3,167	06/01/2023
1799999.	Total - Bonds - U.S. States, Territories & Possessions					95,000	95,000	107,519	95,875	0	(875)	0	(875)	0	95,000	0	0	0	3,167	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
23542J AT 2	DALLAS TEX WTRWKS & SWR SYS REV		01/16/2018	Stifel Nicolaus & Co.		59,333	50,000	64,124	62,252		(60)		(60)		62,192		(2,859)	(2,859)	743	10/01/2034
3128MJ X4 7	FH G08698 - RMBS		12/01/2018	Paydown		9,627	9,627	10,045	10,055		(428)		(428)		9,627		(0)	(0)	154	03/01/2046
3128P7 MQ 3	FH C91267 - RMBS		12/01/2018	Paydown		6,894	6,894	7,248	7,149		(261)		(261)		6,894			0	160	09/01/2029
3132QU AK 9	FH Q37209 - RMBS		12/01/2018	Paydown		11,909	11,909	12,321	12,278		(369)		(369)		11,909		0	0	159	11/01/2045
3132XC RV 9	FH G67700 - RMBS		12/01/2018	Paydown		18,045	18,045	18,530	18,517		(472)		(472)		18,045			0	299	08/01/2046
31371N XK 6	FN 257282 - RMBS		12/01/2018	Paydown		4,182	4,182	4,141	4,138		44		44		4,182		(0)	(0)	108	07/01/2028
3137A4 FR 3	FHR 3779F PU - CMO/RMBS		12/01/2018	Paydown		43,275	43,275	43,189	43,200		75		75		43,275			0	1,389	09/15/2037
3137A5 SG 0	FHR 3786F HE - CMO/RMBS		12/01/2018	Paydown		8,653	8,653	8,970	8,770		(117)		(117)		8,653		0	0	106	03/15/2038
3138WJ YB 8	FN AS8805 - RMBS		12/01/2018	Paydown		28,152	28,152	29,234	29,204		(1,052)		(1,052)		28,152		(0)	(0)	425	02/01/2042
3138X3 BX 9	FN AU3653 - RMBS		12/01/2018	Paydown		6,203	6,203	6,522	6,491		(287)		(287)		6,203		0	0	115	09/01/2043
3138Y6 MY 7	FN AX4874 - RMBS		12/01/2018	Paydown		13,348	13,348	14,149	14,001		(652)		(652)		13,348			0	251	12/01/2044
31397S RW 6	FNR 1124C EY - CMO/RMBS		12/01/2018	Paydown		280	280	248	266		13		13		280			0	8	04/25/2026
3140EV 4E 4	FN BC1720 - RMBS		12/01/2018	Paydown		10,964	10,964	11,518	11,490		(526)		(526)		10,964			0	185	01/01/2046
31416X FA 3	FN AB1960 - RMBS		12/01/2018	Paydown		9,833	9,833	10,528	10,486		(651)		(651)		9,833		0	0	224	12/01/2040
438701 NU 4	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS		07/17/2018	HILLTOP SECURITIES INC.		102,395	100,000	107,902	101,714		(619)		(619)		101,095		1,300	1,300	4,200	07/01/2023
45506A CL 3	INDIANA ST HSG & CMNTY DEV AUTH HOME FIR		05/02/2018	Call @ 100.00		5,000	5,000	5,428	5,171		(20)		(20)		5,152		(152)	(152)		06/01/2028
64971W MW 7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		03/06/2018	MORGAN STANLEY CO.		57,421	50,000	58,602	56,089		(152)		(152)		55,937		1,483	1,483	1,507	08/01/2029
677377 U9 2	OHIO HSG FIN AGY SINGLE FAMILY MTG REV.		10/02/2018	Call @ 100.00		5,000	5,000	5,454	5,180		(43)		(43)		5,137		(137)	(137)	240	11/01/2028
797686 CY 6	SAN FRANCISCO CALIF MUN TRANSN AGY REV		03/06/2018	PERSHING DIV OF DLJ SEC LNDING		57,070	50,000	58,203	55,916		(160)		(160)		55,756		1,314	1,314	1,299	03/01/2033
914641 X6 7	UNIVERSITY NEB UNIV REVS		01/18/2018	JP MORGAN SECURITIES INC.		85,382	75,000	93,287	83,678		(107)		(107)		83,571		1,811	1,811	2,094	07/01/2023
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					542,967	506,366	569,642	546,046	0	(5,845)	0	(5,845)	0	540,206	0	2,761	2,761	13,664	XXX
Bonds - Industrial and Miscellaneous																				
02582J GG 9	AMXCA 132 A - ABS		10/15/2018	VARIOUS		50,000	50,000	50,000	50,000				0		50,000			0	962	05/17/2021
14313W AD 4	CARMX 151 A4 - ABS		12/15/2018	Paydown		19,427	19,427	19,423	19,426		1		1		19,427			0	282	07/15/2020
23305Y AD 1	DBUBS 11LC3 A4 - CMBS		12/01/2018	Paydown		16,895	16,895	17,063	16,943		(48)		(48)		16,895		0	0	330	08/12/2044
29366A AA 2	ELL 1 A1 - ABS		12/01/2018	Paydown		24,240	24,240	24,236	24,238		1		1		24,240		(0)	(0)	154	09/01/2023
38014B AC 3	GMALT 181 A2B - ABS		12/20/2018	Paydown		39,442	39,442	39,442					0		39,442			0	535	04/20/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
44935A AC 9	HALST 18A A2B - ABS	..	12/17/2018.	Paydown		16,376	16,376	16,376					0		16,376			0	231	08/17/2020.
47787U AE 3	JDOT 15 A4 - ABS	..	07/16/2018.	Paydown		75,000	75,000	74,985	74,997		3		3		75,000			0	720	12/15/2021.
655044 AK 1	NOBLE ENERGY INC	..	05/01/2018.	Call @ 101.41		26,366	26,000	26,325	26,205		(19)		(19)		26,186		179	179	731	05/01/2021.
92935J BC 8	WFRBS 11C2 A4 - CMBS	..	12/01/2018.	Paydown		7,094	7,094	7,363	7,180		(86)		(86)		7,094			0	160	02/15/2044.
3899999.	Total - Bonds - Industrial and Miscellaneous					274,839	274,474	275,213	218,989	0	(147)	0	(147)	0	274,660	0	179	179	4,104	XXX
8399997.	Total - Bonds - Part 4					1,195,346	1,153,226	1,242,754	1,049,594	(8,147)	(10,382)	0	(18,530)	0	1,188,415	0	6,931	6,931	23,797	XXX
8399999.	Total - Bonds					1,195,346	1,153,226	1,242,754	1,049,594	(8,147)	(10,382)	0	(18,530)	0	1,188,415	0	6,931	6,931	23,797	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,195,346	XXX	1,242,754	1,049,594	(8,147)	(10,382)	0	(18,530)	0	1,188,415	0	6,931	6,931	23,797	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

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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administative Symbol / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 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 $.....126,258 Book/Adjusted Carrying Value $.....126,258
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $..........0 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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 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 $.....126,258 Book/Adjusted Carrying Value $.....126,258

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							
The Bank of NY Mellon	Pittsburgh, PA					6,461	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	6,461	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	6,461	XXX
0599999. Total Cash		XXX	XXX	0	0	6,461	XXX

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

1. January		4. April	7,784	7. July	596,998	10. October	(2,964)
2. February		5. May	421	8. August	602,413	11. November	(2,318,846)
3. March	(1,012)	6. June	0	9. September	(2,964)	12. December	6,461

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
316175 10 8	FIDELITY IMM:GOVT I		12/26/2018	2.240		1,352,405	6,844	1,018
8699999. Total - All Other Money Market Mutual Funds						1,352,405	6,844	1,018
8899999. Total - Cash Equivalents						1,352,405	6,844	1,018

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA	B	Property	1,600,272	1,548,560		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	1,600,272	1,548,560	0	0

DETAILS OF WRITE-INS

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

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