PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

35602201820100100 | 2018 | Document Code: 201

ANNUAL STATEMENT

For the Year Ended December 31, 2018

OF THE CONDITION AND AFFAIRS OF THE

OHIC Insurance Company

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

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

Country of Domicile UNITED STATES OF AMERICA

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

Statutory Home Office 300 E BROAD STREET, #450 (Street and Number), COLUMBUS, OH, 43215 (City or Town, State, Country and Zip Code)

Main Administrative Office 185 GREENWOOD ROAD (Street and Number)

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

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

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

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

Internet Website Address www.thedoctors.com

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

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

OFFICERS

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

OTHERS

WILLIAM ALLEN FLEMING, CHIEF OPERATING OFFICER
THOMAS CONNELL WILSON III, SENIOR VICE PRESIDENT #
DOUGLAS CHARLES WILL, VICE PRESIDENT
DARRELL BLAIR RANUM, REGIONAL VICE PRESDIENT
DOUGLAS WILLIAM BOLTZ, VICE PRESIDENT #

DIRECTORS OR TRUSTEES

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

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

State of California

County of NAPA ss

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

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

Subscribed and sworn to before me this ________ day of ______________________ 2019, by William Allen Fleming, proved to me on the basis of satisfactory evidence to be the person who appeared before me, and David Armand McHale, proved to me on the basis of satisfactory evidence to be the person who appeared before me, and David Gerard Preimesberger, proved to me on the basis of satisfactory evidence to be the person who appeared before me.

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

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

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	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	3,458,001	18.823	3,458,001		3,458,001	18.823
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations						
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations						
1.43 Revenue and assessment obligations	9,120,144	49.643	9,120,144		9,120,144	49.643
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA	163,479	0.890	163,479		163,479	0.890
1.512 Issued or Guaranteed by FNMA and FHLMC	415,232	2.260	415,232		415,232	2.260
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,090,752	5.937	1,090,752		1,090,752	5.937
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	54,176	0.295	54,176		54,176	0.295
1.523 All other						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)						
2.2 Unaffiliated Non-U.S. securities (including Canada)						
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated						
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including $...............0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $...............0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments	4,069,681	22.152	4,069,681		4,069,681	22.152
11. Other invested assets						
12. TOTAL Invested assets	18,371,465	100.000	18,371,465		18,371,465	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		90,811,313
2.	Cost of bonds and stocks acquired, Part 3, Column 7		8,924,093
3.	Accrual of Discount		4,155
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	1,064	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11	332	1,396
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		(1,721,211)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		83,549,136
7.	Deduct amortization of premium		145,791
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13	25,455	25,455
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		2,420
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		14,301,784
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		14,301,784

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	3,621,480	3,653,066	3,628,052	3,610,445
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	3,621,480	3,653,066	3,628,052	3,610,445
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS				
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	10,626,128	11,109,173	10,924,015	10,332,168
Industrial and Miscellaneous,	8.	United States	54,176	51,430	52,030	51,828
SVO Identified Funds, Bank Loans and	9.	Canada				
Hybrid Securities (unaffiliated)	10.	Other Countries				
	11.	TOTALS	54,176	51,430	52,030	51,828
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	14,301,784	14,813,669	14,604,097	13,994,441
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	TOTALS				
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks				
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	TOTALS				
Parent, Subsidiaries and Affiliates	24.	TOTALS				
	25.	TOTAL Common Stocks				
	26.	TOTAL Stocks				
	27.	TOTAL Bonds and Stocks	14,301,784	14,813,669	14,604,097	

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 Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	529,849	2,723,307	36,863	331,461		XXX	3,621,480	25.32	4,378,435	4.82	3,621,480	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 TOTALS	529,849	2,723,307	36,863	331,461		XXX	3,621,480	25.32	4,378,435	4.82	3,621,480	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 TOTALS						XXX						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 TOTALS						XXX						
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1						XXX			1,000,000	1.10		
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 TOTALS						XXX			1,000,000	1.10		
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	217,763	8,554,838	1,685,630	167,897		XXX	10,626,128	74.30	39,216,175	43.18	10,626,128	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 TOTALS	217,763	8,554,838	1,685,630	167,897		XXX	10,626,128	74.30	39,216,175	43.18	10,626,128	

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 Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	11,301	26,939	12,282	3,654		XXX	54,176	0.38	29,713,774	32.72	54,176	
6.2 NAIC 2						XXX			16,502,929	18.17		
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 TOTALS	11,301	26,939	12,282	3,654		XXX	54,176	0.38	46,216,703	50.89	54,176	
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 TOTALS						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 TOTALS	XXX	XXX	XXX	XXX	XXX							
10. Bank Loans												
10.1 NAIC 1						XXX			XXX	XXX		
10.2 NAIC 2						XXX			XXX	XXX		
10.3 NAIC 3						XXX			XXX	XXX		
10.4 NAIC 4						XXX			XXX	XXX		
10.5 NAIC 5						XXX			XXX	XXX		
10.6 NAIC 6						XXX			XXX	XXX		
10.7 TOTALS						XXX			XXX	XXX		

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 758,913	11,305,084	1,734,775	503,012			14,301,784	100.00	XXX	XXX	14,301,784	
11.2 NAIC 2	(d)								XXX	XXX		
11.3 NAIC 3	(d)								XXX	XXX		
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 TOTALS	758,913	11,305,084	1,734,775	503,012			(b) 14,301,784	100.00	XXX	XXX	14,301,784	
11.8 Line 11.7 as a % of Column 7	5.31	79.05	12.13	3.52			100.00	XXX	XXX	XXX	100.00	
12. Total Bonds Prior Year												
12.1 NAIC 1	10,505,128	44,521,391	12,260,086	4,237,800	2,783,979		XXX	XXX	74,308,384	81.83	69,911,599	4,396,785
12.2 NAIC 2	1,984,684	5,736,702	7,312,395	487,376	981,772		XXX	XXX	16,502,929	18.17	15,256,231	1,246,698
12.3 NAIC 3							XXX	XXX				
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 TOTALS	12,489,812	50,258,093	19,572,481	4,725,176	3,765,751		XXX	XXX	(b) 90,811,313	100.00	85,167,830	5,643,483
12.8 Line 12.7 as a % of Col. 9	13.75	55.34	21.55	5.20	4.15		XXX	XXX	100.00	XXX	93.79	6.21
13. Total Publicly Traded Bonds												
13.1 NAIC 1	758,913	11,305,084	1,734,775	503,012			14,301,784	100.00	69,911,599	76.99	14,301,784	XXX
13.2 NAIC 2									15,256,231	16.80		XXX
13.3 NAIC 3												XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 TOTALS	758,913	11,305,084	1,734,775	503,012			14,301,784	100.00	85,167,830	93.79	14,301,784	XXX
13.8 Line 13.7 as a % of Col. 7	5.31	79.05	12.13	3.52			100.00	XXX	XXX	XXX	100.00	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	5.31	79.05	12.13	3.52			100.00	XXX	XXX	XXX	100.00	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1									4,396,785	4.84	XXX	
14.2 NAIC 2									1,246,698	1.37	XXX	
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 TOTALS									5,643,483	6.21	XXX	
14.8 Line 14.7 as a % of Col. 7								XXX	XXX	XXX	XXX	
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11								XXX	XXX	XXX	XXX	

(a) Includes $...............0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $...............0 current year of bonds with Z designations, $...............0 prior year of bonds with Z designations, $...............0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes $...............0 current year 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 Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	500,490	2,664,551		292,960		XXX	3,458,001	24.18	3,464,059	3.81	3,458,001	
1.2 Residential Mortgage-Backed Securities	29,359	58,756	36,863	38,501		XXX	163,479	1.14	914,376	1.01	163,479	
1.3 Commercial Mortgage-Backed Securities						XXX						
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 TOTALS	529,849	2,723,307	36,863	331,461		XXX	3,621,480	25.32	4,378,435	4.82	3,621,480	
2. All Other Governments												
2.1 Issuer Obligations						XXX						
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 TOTALS						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations						XXX						
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 TOTALS						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations						XXX			1,000,000	1.10		
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 TOTALS						XXX			1,000,000	1.10		
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations		7,903,631	1,216,513			XXX	9,120,144	63.77	18,111,101	19.94	9,120,144	
5.2 Residential Mortgage-Backed Securities	217,764	651,206	469,117	167,897		XXX	1,505,984	10.53	21,105,074	23.24	1,505,984	
5.3 Commercial Mortgage-Backed Securities						XXX						
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 TOTALS	217,764	8,554,837	1,685,630	167,897		XXX	10,626,128	74.30	39,216,175	43.18	10,626,128	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations						XXX			34,151,387	37.61		
6.2 Residential Mortgage-Backed Securities	11,300	26,940	12,282	3,654		XXX	54,176	0.38	67,988	0.07	54,176	
6.3 Commercial Mortgage-Backed Securities						XXX			3,106,748	3.42		
6.4 Other Loan-Backed and Structured Securities						XXX			8,890,580	9.79		
6.5 TOTALS	11,300	26,940	12,282	3,654		XXX	54,176	0.38	46,216,703	50.89	54,176	
7. Hybrid Securities												
7.1 Issuer Obligations						XXX						
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX						
7.5 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 TOTALS						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.2 Bond Mutual Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.3 TOTALS	XXX	XXX	XXX	XXX	XXX							
10. Bank Loans												
10.1 Bank Loans - Issued						XXX			XXX	XXX		
10.2 Bank Loans - Acquired						XXX			XXX	XXX		
10.3 TOTALS						XXX			XXX	XXX		
11. Total Bonds Current Year												
11.1 Issuer Obligations	500,490	10,568,182	1,216,513	292,960		XXX	12,578,145	87.95	XXX	XXX	12,578,145	
11.2 Residential Mortgage-Backed Securities	258,423	736,902	518,262	210,052		XXX	1,723,639	12.05	XXX	XXX	1,723,639	
11.3 Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
11.4 Other Loan-Backed and Structured Securities						XXX			XXX	XXX		
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.6 Bank Loans						XXX			XXX	XXX		
11.7 TOTALS	758,913	11,305,084	1,734,775	503,012			14,301,784	100.00	XXX	XXX	14,301,784	
11.8 Line 11.7 as a % of Col. 7	5.31	79.05	12.13	3.52			100.00	XXX	XXX	XXX	100.00	
12. Total Bonds Prior Year												
12.1 Issuer Obligations	7,278,616	31,730,555	11,664,052	2,703,703	3,349,621	XXX	XXX	XXX	56,726,547	62.47	53,383,555	3,342,992
12.2 Residential Mortgage-Backed Securities	3,351,089	10,227,513	6,071,233	2,021,473	416,130	XXX	XXX	XXX	22,087,438	24.32	22,087,438	
12.3 Commercial Mortgage-Backed Securities		1,269,552	1,837,196			XXX	XXX	XXX	3,106,748	3.42	3,106,748	
12.4 Other Loan-Backed and Structured Securities	1,860,107	7,030,473				XXX	XXX	XXX	8,890,580	9.79	6,590,089	2,300,491
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 TOTALS	12,489,812	50,258,093	19,572,481	4,725,176	3,765,751		XXX	XXX	90,811,313	100.00	85,167,830	5,643,483
12.8 Line 12.7 as a % of Col. 9	13.75	55.34	21.55	5.20	4.15		XXX	XXX	100.00	XXX	93.79	6.21
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	500,490	10,568,182	1,216,513	292,960		XXX	12,578,145	87.95	53,383,555	58.79	12,578,145	XXX
13.2 Residential Mortgage-Backed Securities	258,423	736,902	518,262	210,052		XXX	1,723,639	12.05	22,087,438	24.32	1,723,639	XXX
13.3 Commercial Mortgage-Backed Securities						XXX			3,106,748	3.42		XXX
13.4 Other Loan-Backed and Structured Securities						XXX			6,590,089	7.26		XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.6 Bank Loans						XXX			XXX	XXX		XXX
13.7 TOTALS	758,913	11,305,084	1,734,775	503,012			14,301,784	100.00	85,167,830	93.79	14,301,784	XXX
13.8 Line 13.7 as a % of Col. 7	5.31	79.05	12.13	3.52			100.00	XXX	XXX	XXX	100.00	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	5.31	79.05	12.13	3.52			100.00	XXX	XXX	XXX	100.00	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations						XXX			3,342,992	3.68	XXX	
14.2 Residential Mortgage-Backed Securities						XXX					XXX	
14.3 Commercial Mortgage-Backed Securities						XXX					XXX	
14.4 Other Loan-Backed and Structured Securities						XXX			2,300,491	2.53	XXX	
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.6 Bank Loans						XXX			XXX	XXX	XXX	
14.7 TOTALS									5,643,483	6.21	XXX	
14.8 Line 14.7 as a % of Col. 7								XXX	XXX	XXX	XXX	
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11								XXX	XXX	XXX	XXX	

SI10 Schedule DA - Verification . . . . NONE

SI11 Schedule DB Part A Verification . . . . NONE

SI11 Schedule DB Part B Verification . . . . NONE

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

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

SI14 Schedule DB Verification . . . . NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	576,812		576,812	
2.	Cost of cash equivalents acquired	9,277,733		9,277,733	
3.	Accrual of discount				
4.	Unrealized valuation increase (decrease)				
5.	TOTAL gain (loss) on disposals				
6.	Deduct consideration received on disposals	7,389,503		7,389,503	
7.	Deduct amortization of premium				
8.	TOTAL foreign exchange change in book/adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	2,465,042		2,465,042	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Lines 10 minus 11)	2,465,042		2,465,042	

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

SCHEDULE D - PART 1

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

1	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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912810FP8	UNITED STATES TREAS BDS	SD			1	288,375	127.0470	381,141	300,000	292,960		396			5.375	5.725	FA	6,091	16,119	06/05/2001	02/15/2031
912828G95	UNITED STATES TREAS NTS	SD			1	502,287	99.0040	495,020	500,000	500,490		(484)			1.625	1.531	JD	4,085	8,125	03/18/2015	12/31/2019
912828Q37	UNITED STATES TREAS NTS	SD			1	1,005,589	97.3440	973,438	1,000,000	1,002,717		(1,189)			1.250	1.130	MS	15,694		07/26/2016	03/31/2021
912828WC0	UNITED STATES TREAS NTS	SD			1	150,270	98.6330	147,949	150,000	150,104		(55)			1.750	1.719	AO	450	2,625	12/10/2015	10/31/2020
912828WN6	UNITED STATES TREAS NTS	SD			1	1,519,810	98.8910	1,483,359	1,500,000	1,511,730		(4,726)			2.000	1.675	MN	32,637		04/13/2017	05/31/2021
0199999 Subtotal - U.S. Governments - Issuer Obligations						3,466,331	XXX	3,480,907	3,450,000	3,458,001		(6,058)			XXX	XXX	XXX	58,957	26,869	XXX	XXX
U.S. Governments - Residential Mortgage-Backed Securities																					
36296KMW9	GNMA #693473			4	1	36,130	106.5070	38,265	35,928	36,592		(17)			5.500	5.290	MON	165	1,977	11/20/2008	06/15/2038
36207JZR7	GNMA PASS-THRU X SINGLE FAMILY			4	1	8,542	106.9300	9,025	8,440	8,439		(1)			7.000	7.115	MON	49	592	05/01/1998	05/15/2028
36208WCM3	GNMA PASS-THRU X SINGLE FAMILY			4	1	17,692	107.6930	19,083	17,720	17,681		(7)			6.500	6.666	MON	96	1,153	07/01/1998	07/15/2028
36209NCP5	GNMA PASS-THRU X SINGLE FAMILY			4	1	7,376	107.3590	7,825	7,289	7,293		(1)			7.000	7.089	MON	43	511	05/01/1998	05/15/2028
36295QVU1	GNMA PASS-THRU X SINGLE FAMILY			4	1	30,523	107.2840	32,487	30,282	30,622		(6)			6.000	5.716	MON	151	1,822	06/25/2008	11/15/2037
36295XZZ1	GNMA PASS-THRU X SINGLE FAMILY			4	1	29,769	108.1620	31,875	29,469	30,298		(29)			6.000	5.639	MON	147	1,769	07/29/2008	02/15/2038
36296GRY9	GNMA PASS-THRU X SINGLE FAMILY			4	1	31,689	107.2840	33,599	31,317	32,554		(41)			6.000	5.456	MON	157	1,880	06/20/2008	06/15/2038
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						161,721	XXX	172,159	160,445	163,479		(102)			XXX	XXX	XXX	808	9,704	XXX	XXX
0599999 Subtotal - U.S. Governments						3,628,052	XXX	3,653,066	3,610,445	3,621,480		(6,160)			XXX	XXX	XXX	59,765	36,573	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
052414LZ0	AUSTIN TEX ELEC UTIL SYS REV REF			2	1FE	1,020,190	104.9780	1,049,780	1,000,000	1,004,381		(2,192)			5.000	4.809	MN	6,389	50,000	06/11/2010	11/15/2040
13033LJG3	CALIFORNIA HEALTH FACS FING AU REF			2	1FE	1,028,230	106.6460	1,066,460	1,000,000	1,006,155		(3,073)			5.250	4.961	MN	6,708	52,500	06/07/2010	11/15/2031
1307955E3	CALIFORNIA STATEWIDE CMNTYS DE			2	1FE	1,221,258	106.7100	1,248,507	1,170,000	1,189,213		(5,377)			5.000	4.501	AO	14,625	58,500	04/05/2012	04/01/2042
235036H86	DALLAS FORT WORTH TEX INTL ARP			2	1FE	1,262,208	106.8410	1,244,698	1,165,000	1,208,773		(10,381)			5.000	3.973	MN	9,708	58,250	05/17/2013	11/01/2044
575579KZ9	MASSACHUSETTS BAY TRANS AUTH				1FE	1,277,624	126.5690	1,436,558	1,135,000	1,216,512		(6,721)			5.500	4.612	JJ	31,213	62,425	08/10/2007	07/01/2028
57563CCK6	MASSACHUSETTS DEPT TRANSN MET REV			2	1FE	1,041,730	102.9790	1,029,790	1,000,000	1,005,209		(4,984)			5.000	4.511	JJ	25,000	50,000	05/19/2010	01/01/2027
59259YE54	METROPOLITAN TRANSN AUTH N Y R			2	1FE	477,756	106.6050	474,392	445,000	461,023		(3,282)			5.000	4.134	MN	2,843	22,250	05/31/2013	11/15/2042
686543RZ4	ORLANDO & ORANGE CNTY EXPWY AU REV			2	1FE	1,022,110	104.6220	1,046,220	1,000,000	1,003,996		(2,513)			5.000	4.777	JJ	25,000	50,000	06/17/2010	07/01/2027
88283KAB4	TEXAS TRANSN COMMN CENT TEX TP			2	1FE	1,056,460	104.3930	1,043,930	1,000,000	1,024,881		(6,225)			5.000	4.297	FA	18,889	50,000	06/05/2013	08/15/2041
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						9,407,566	XXX	9,640,335	8,915,000	9,120,143		(44,748)			XXX	XXX	XXX	140,375	453,925	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
3137ARXS0	FHLMC REMIC SERIES 4073			4	1	342,585	103.2790	320,378	310,207	337,494		3,681			4.000	2.025	MON	1,034	12,446	07/12/2012	07/15/2041
3137ASBP8	FHLMC REMIC SERIES 4077			4	1	270,594	101.5800	254,694	250,731	267,283		2,769			3.500	1.829	MON	731	8,816	07/16/2012	11/15/2041
3137B1RP9	FHLMC REMIC SERIES 4189			4	1	492,567	101.9590	461,143	452,285	485,975		886			3.500	2.003	MON	1,319	15,855	04/09/2013	11/15/2042
31384VV33	FNMA #535334			4	1	11,462	109.4780	12,146	11,095	11,305		(7)			7.500	6.817	MON	69	832	01/14/2002	06/01/2030
31391SM64	FNMA #675481			4	1	2,852	100.0320	2,762	2,761	2,825		(2)			2.894	2.248	MON	7	139	02/25/2003	02/01/2033
31400WSW1	FNMA #699933			4	1	185,292	107.3340	197,463	183,970	186,316		127			5.500	5.212	MON	843	10,125	09/13/2005	04/01/2033
31406UK31	FNMA #820314			4	1	69,593	105.2550	74,401	70,686	69,660		(86)			5.000	5.389	MON	295	3,534	08/03/2005	08/01/2035
31411W4N4	FNMA #917129			4	1	41,008	108.9160	45,345	41,633	41,051		(50)			6.000	6.440	MON	208	2,498	07/09/2007	06/01/2037
31414SYU1	FNMA #975123			4	1	6,620	106.5700	7,074	6,638	6,623		1			5.500	5.605	MON	30	365	09/05/2008	05/01/2038
31371KZA2	FNMA PASS-THRU LNG 30 YEAR			4	1	93,876	107.1930	93,432	87,162	97,453		439			5.500	2.704	MON	400	4,794	12/02/2010	02/01/2033
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						1,516,449	XXX	1,468,838	1,417,168	1,505,985		7,758			XXX	XXX	XXX	4,936	59,404	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						10,924,015	XXX	11,109,173	10,332,168	10,626,128		(36,990)			XXX	XXX	XXX	145,311	513,329	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
61748HAR2	MORGAN STANLEY CAP 2004-5AR			4	1FM	52,030	99.2320	51,430	51,828	54,176	1,064	1,308			4.173	2.875	MON	180	1,958	09/07/2004	07/25/2034
3399999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						52,030	XXX	51,430	51,828	54,176	1,064	1,308			XXX	XXX	XXX	180	1,958	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						52,030	XXX	51,430	51,828	54,176	1,064	1,308			XXX	XXX	XXX	180	1,958	XXX	XXX
7799999 Subtotals - Issuer Obligations						12,873,897	XXX	13,121,242	12,365,000	12,578,144		(50,806)			XXX	XXX	XXX	199,332	480,794	XXX	XXX
7899999 Subtotals - Residential Mortgage-Backed Securities						1,730,200	XXX	1,692,427	1,629,441	1,723,640	1,064	8,964			XXX	XXX	XXX	5,924	71,066	XXX	XXX
8399999 Grand Total - Bonds						14,604,097	XXX	14,813,669	13,994,441	14,301,784	1,064	(41,842)			XXX	XXX	XXX	205,256	551,860	XXX	XXX

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

E12 Schedule D - Part 2 Sn 2 Common Stocks Owned . . . . NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8399998 Summary item from Part 5 for Bonds						8,924,093	8,834,384	20,930
8399999 Subtotal - Bonds						8,924,093	8,834,384	20,930
9999999 Totals						8,924,093	X X X	20,930

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36296KMW9	GNMA #693473		12/17/2018	PRINCIPAL RECEIPT	XXX	6,249	6,249	6,284	6,368		(118)		(118)		6,249				163	06/15/2038
3622A2AD4	GNMA PASS-THRU M PLATINUM 30YR		06/20/2018	VARIOUS	XXX	682,051	678,939	716,652	721,313		(3,836)		(3,836)		717,477		(35,426)	(35,426)	12,619	06/20/2042
36207JZR7	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	1,487	1,487	1,505	1,487						1,487				49	05/15/2028
36208WCM3	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	9,071	9,071	9,056	9,054		16		16		9,071				293	07/15/2028
36209NCP5	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	519	519	526	520						519				19	05/15/2028
36295QVU1	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	10,315	10,315	10,397	10,433		(118)		(118)		10,315				395	11/15/2037
36295XZZ1	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	780	780	788	803		(23)		(23)		780				25	02/15/2038
36296GRY9	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	785	785	794	816		(32)		(32)		785				25	06/15/2038
0599999 Subtotal - Bonds - U.S. Governments						711,257	708,145	746,002	750,794		(4,111)		(4,111)		746,683		(35,426)	(35,426)	13,588	XXX
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
667027N51	NORTHSIDE TX INDPT SCH DIST		06/19/2018	WACHOVIA BANK	XXX	1,005,520	1,000,000	1,000,000	1,000,000						1,000,000		5,520	5,520	42,500	08/15/2038
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						1,005,520	1,000,000	1,000,000	1,000,000						1,000,000		5,520	5,520	42,500	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
1307955E3	CALIFORNIA STATEWIDE CMNTYS DE		11/28/2018	MORGAN STANLEY	XXX	633,888	600,000	626,286	612,610		(2,500)		(2,500)		610,110		23,778	23,778	34,917	04/01/2042
235036H86	DALLAS FORT WORTH TEX INTL ARP		11/28/2018	Donaldson Lufkin Jenrette	XXX	371,301	350,000	379,204	366,269		(2,829)		(2,829)		363,440		7,861	7,861	18,910	11/01/2044
254845GB0	DISTRICT COLUMBIA WTR & SWR AU SR		07/24/2018	CITIBANK, N.A.	XXX	1,006,620	1,000,000	1,046,420	1,004,508		(3,383)		(3,383)		1,001,125		5,495	5,495	40,972	10/01/2024
31335BD45	FHLMC PC GOLD COMB 30		06/19/2018	VARIOUS	XXX	1,873,755	1,935,116	1,947,815	1,947,789		(648)		(648)		1,947,141		(73,386)	(73,386)	31,535	04/01/2047
3137ARXS0	FHLMC REMIC SERIES 4073		12/17/2018	PRINCIPAL RECEIPT	XXX	78,705	78,705	86,919	84,694		(5,989)		(5,989)		78,705				1,629	07/15/2041
3137ASBP8	FHLMC REMIC SERIES 4077		12/17/2018	PRINCIPAL RECEIPT	XXX	100,432	100,432	108,388	105,952		(5,521)		(5,521)		100,432				1,917	11/15/2041
3137B1RP9	FHLMC REMIC SERIES 4189		12/17/2018	PRINCIPAL RECEIPT	XXX	90,311	90,311	98,354	96,861		(6,550)		(6,550)		90,311				1,655	11/15/2042
3137BHBZ9	FHLMC REMIC SERIES 4451		06/20/2018	VARIOUS	XXX	687,934	688,330	726,511	719,926		(545)		(545)		719,381		(31,447)	(31,447)	13,075	11/15/2041
3137BMQC3	FHLMC REMIC SERIES 4544		06/20/2018	VARIOUS	XXX	1,081,549	1,075,187	1,132,306	1,125,266		(2,919)		(2,919)		1,122,347		(40,798)	(40,798)	20,183	06/15/2042
3137BMXB7	FHLMC REMIC SERIES 4551		06/20/2018	VARIOUS	XXX	1,531,861	1,523,110	1,617,114	1,596,749		1,896		1,896		1,598,645		(66,784)	(66,784)	29,473	04/15/2042
3137BMV45	FHLMC REMIC SERIES 4552		06/20/2018	VARIOUS	XXX	1,384,123	1,378,224	1,443,905	1,438,434		(542)		(542)		1,437,892		(53,769)	(53,769)	26,622	01/15/2043
3137BSZU0	FHLMC REMIC SERIES 4631		06/20/2018	VARIOUS	XXX	1,810,813	1,843,610	1,876,881	1,872,327		(2,016)		(2,016)		1,870,310		(59,497)	(59,497)	30,580	05/15/2045
3137BX7G1	FHLMC REMIC SERIES 4679		06/20/2018	VARIOUS	XXX	877,515	863,550	903,489	902,152		(2,422)		(2,422)		899,730		(22,214)	(22,214)	18,640	06/15/2044
3137BXS78	FHLMC REMIC SERIES 4685		06/20/2018	VARIOUS	XXX	899,763	883,343	927,786	926,684		(2,734)		(2,734)		923,951		(24,188)	(24,188)	19,165	08/15/2044
31384VV33	FNMA #535334		12/26/2018	PRINCIPAL RECEIPT	XXX	950	950	981	968		(19)		(19)		950				36	06/01/2030
31391SM64	FNMA #675481		12/26/2018	PRINCIPAL RECEIPT	XXX	865	865	893	885		(21)		(21)		865				26	02/01/2033
31400WSW1	FNMA #699933		12/26/2018	PRINCIPAL RECEIPT	XXX	45,955	45,955	46,285	46,509		(554)		(554)		45,955				1,504	04/01/2033
31406UK31	FNMA #820314		12/26/2018	PRINCIPAL RECEIPT	XXX	20,083	20,084	19,773	19,816		267		267		20,084				637	08/01/2035
31411W4N4	FNMA #917129		12/26/2018	PRINCIPAL RECEIPT	XXX	3,946	3,946	3,887	3,896		50		50		3,946				64	06/01/2037
31414SYU1	FNMA #975123		12/26/2018	PRINCIPAL RECEIPT	XXX	2,043	2,043	2,038	2,038		5		5		2,043				49	05/01/2038
31371KZA2	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	19,131	19,131	20,605	21,294		(2,162)		(2,162)		19,131				510	02/01/2033
3138ARG99	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	VARIOUS	XXX	726,868	694,864	756,750	765,653		2,900		2,900		768,553		(41,685)	(41,685)	16,822	09/01/2041
3138WG3W2	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	VARIOUS	XXX	804,133	808,408	855,144	856,065		(1,513)		(1,513)		854,552		(50,419)	(50,419)	15,208	05/01/2046
3138WGYN8	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	VARIOUS	XXX	791,264	795,510	841,252	842,538		(1,405)		(1,405)		841,133		(49,869)	(49,869)	14,965	04/01/2046
3138X5JQ1	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	VARIOUS	XXX	127,489	122,339	129,383	129,033		475		475		129,508		(2,019)	(2,019)	2,956	09/01/2043
3140FKS35	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	VARIOUS	XXX	932,140	960,588	977,699	977,586		(901)		(901)		976,684		(44,545)	(44,545)	15,623	11/01/2046
31394AP26	FNMA REMIC TRUST 2004-76		10/25/2018	PRINCIPAL RECEIPT	XXX	16,677	16,677	17,741	16,774		(96)		(96)		16,677				232	10/25/2019
3136A9N61	FNMA REMIC TRUST 2012-120		06/25/2018	VARIOUS	XXX	557,116	555,862	596,162	595,573		(1,730)		(1,730)		593,843		(36,728)	(36,728)	10,562	10/25/2042
3136ADLC1	FNMA REMIC TRUST 2013-29		06/25/2018	VARIOUS	XXX	855,121	849,982	913,133	900,633		(2,246)		(2,246)		898,387		(43,266)	(43,266)	16,017	01/25/2043
3136ARDJ4	FNMA REMIC TRUST 2016-02		06/25/2018	VARIOUS	XXX	842,142	838,119	885,918	872,942		(804)		(804)		872,138		(29,995)	(29,995)	16,091	05/25/2041
3136ARPP7	FNMA REMIC TRUST 2016-11		06/25/2018	VARIOUS	XXX	1,716,070	1,710,300	1,814,254	1,787,856		(477)		(477)		1,787,379		(71,309)	(71,309)	33,042	05/25/2042
3136AUQS3	FNMA REMIC TRUST 2016-97		06/25/2018	VARIOUS	XXX	912,944	930,405	953,174	949,953		(1,570)		(1,570)		948,383		(35,440)	(35,440)	15,447	12/25/2044
575579KZ9	MASSACHUSETTS BAY TRANS AUTH		11/28/2018	HILLTOP SECURITIES INC, DALLAS	XXX	803,478	650,000	731,679	700,530		(3,486)		(3,486)		697,045		106,433	106,433	50,546	07/01/2028
64986AYH8	NEW YORK ST ENVIRONMENTAL FACS WTR		06/21/2018	CALLED @ 100.2420000	XXX	1,002,420	1,000,000	1,035,260	1,002,226		(2,226)		(2,226)		1,000,000				28,253	06/15/2037
67755CNH8	OHIO ST BLDG AUTH		07/24/2018	WACHOVIA BANK	XXX	1,007,030	1,000,000	1,102,420	1,008,348		(6,243)		(6,243)		1,002,105		4,925	4,925	43,021	10/01/2018
678657HS9	OKLAHOMA CITY OKLA WTR UTILS T REV		07/24/2018	WACHOVIA BANK	XXX	1,166,183	1,130,000	1,199,472	1,142,596		(4,638)		(4,638)		1,137,958		28,225	28,225	60,424	07/01/2039
6817934P7	OMAHA PUB PWR DIST NEB ELEC RE ELE		07/24/2018	Donaldson Lufkin Jenrette	XXX	1,003,114	985,000	1,026,774	991,055		(3,139)		(3,139)		987,915		15,199	15,199	48,566	02/01/2039
797669TV0	SAN FRANCISCO CALIF BAY AREA R SAL		07/24/2018	MORGAN STANLEY	XXX	1,067,690	1,000,000	1,140,550	1,039,188		(8,550)		(8,550)		1,030,638		37,052	37,052	53,472	07/01/2021
917565HP1	UTAH TRAN AUTH SALES TAX REV SAL		06/15/2018	CALLED @ 100.0000000	XXX	1,075,000	1,075,000	1,136,737	1,078,880		(3,880)		(3,880)		1,075,000				28,219	06/15/2038

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	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						27,928,422	27,625,943	29,129,342	28,553,056		(78,665)		(78,665)		28,474,392		(548,390)	(548,390)	761,565	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00138CAC2	AIG GLOBAL FUNDING 144A		06/19/2018	TORONTO DOMINION	XXX	686,421	704,000	703,148	703,319		77		77		703,396		(16,975)	(16,975)	9,821	12/15/2021
00912XAW4	AIR LEASE CORP		06/19/2018	SUNTRUST CAPITAL MARKETS INC	XXX	650,270	680,000	676,960	677,283		267		267		677,549		(27,279)	(27,279)	18,296	07/01/2022
02007PAD5	ALLY AUTO RECV TR 2017-1		06/19/2018	BARCLAYS CAPITAL INC	XXX	215,411	220,000	219,953	220,018		(4)		(4)		220,015		(4,604)	(4,604)	2,262	11/15/2021
025816BM0	AMERICAN EXPRESS CO		02/28/2018	SALOMON BROTHERS	XXX	966,100	1,000,000	999,210	999,274		24		24		999,297		(33,197)	(33,197)	14,653	08/01/2022
0258M0EC9	AMERICAN EXPRESS CR CORP MTNBE		02/28/2018	MORGAN STANLEY	XXX	455,425	463,000	462,449	462,662		30		30		462,691		(7,266)	(7,266)	2,667	10/30/2019
035242AL0	ANHEUSER BUSCH INBEV FIN INC		06/19/2018	DAIN RAUSCHER INC	XXX	495,405	500,000	529,115	522,819		(2,056)		(2,056)		520,763		(25,358)	(25,358)	14,667	02/01/2023
03761UAG1	APOLLO INVT CORP		06/11/2018	MERRILL LYNCH	XXX	1,347,732	1,430,000	1,416,315	1,419,498		536		536		1,420,034		(72,302)	(72,302)	58,135	03/03/2025
00206RCW0	AT&T INC		01/16/2018	MATURITY	XXX	640,000	640,000	636,941	639,933		67		67		640,000				5,600	01/15/2018
053332AV4	AUTOZONE INC		06/19/2018	Donaldson Lufkin Jenrette	XXX	481,045	500,000	499,975	499,977		1		1		499,977		(18,932)	(18,932)	10,417	06/01/2027
06051GGR4	BANK AMER CORP		06/19/2018	MONTGOMERY SECURITIES	XXX	953,730	1,000,000	1,000,000	1,000,000						1,000,000		(46,270)	(46,270)	32,936	07/21/2028
09256BAJ6	BLACKSTONE HLDGS FIN L L C 144A		05/02/2018	Jeffries & Co	XXX	300,058	320,000	318,694	318,724		38		38		318,762		(18,704)	(18,704)	5,936	10/02/2027
118230AR2	BUCKEYE PARTNERS L P		06/19/2018	WACHOVIA BANK	XXX	417,126	455,000	452,739	452,765		86		86		452,851		(35,725)	(35,725)	11,001	12/01/2027
14041NFE6	CAPITAL ONE CC TR 2016-3A		06/19/2018	BARCLAYS CAPITAL INC	XXX	887,766	900,000	899,994	899,996		1		1		899,997		(12,231)	(12,231)	6,231	04/15/2022
14042RBT7	CAPITAL ONE NATL ASSN VA		06/19/2018	FIRST BOSTON CORP	XXX	796,559	830,000	828,713	829,036		117		117		829,153		(32,594)	(32,594)	14,421	09/13/2021
14313YAC2	CARMAX AUTO OWNER TR 2016-1		03/15/2018	VARIOUS	XXX	805,566	809,776	809,580	809,792		(3)		(3)		809,790		(4,224)	(4,224)	2,756	11/16/2020
14312QAC0	CARMAX AUTO OWNER TR 2016-4		03/01/2018	FIRST CHICAGO CAPITAL	XXX	393,969	400,000	399,902	400,005		(1)		(1)		400,005		(6,036)	(6,036)	1,244	08/16/2021
14314JAD2	CARMAX AUTO OWNER TR 2017-1		03/01/2018	FIRST CHICAGO CAPITAL	XXX	769,305	780,000	779,769	780,011		(1)		(1)		780,010		(10,704)	(10,704)	3,935	09/15/2022
149123CD1	CATERPILLAR INC DEL		02/28/2018	SALOMON BROTHERS	XXX	1,352,775	1,250,000	1,241,225	1,241,792		27		27		1,241,818		110,957	110,957	15,976	05/15/2044
161571HE7	CHASE ISSUANCE TRUST 2016-4		06/19/2018	BARCLAYS CAPITAL INC	XXX	970,742	1,000,000	999,833	999,892		20		20		999,912		(29,170)	(29,170)	7,698	07/15/2022
126117AU4	CNA FINL CORP		06/19/2018	BARCLAYS CAPITAL INC	XXX	228,651	245,000	244,444	244,463		22		22		244,485		(15,833)	(15,833)	7,302	08/15/2027
12594BAD4	CNH EQUIPMENT TR 2016-A		06/19/2018	VARIOUS	XXX	973,162	980,000	979,754	980,012		(4)		(4)		980,007		(6,846)	(6,846)	6,964	04/15/2021
12592XAZ9	COMM MTG TR 2015-CCRE22		06/19/2018	NATIONAL FINANCIAL SERV	XXX	568,419	570,000	587,092	576,795		(1,787)		(1,787)		575,008		(6,589)	(6,589)	9,044	03/12/2048
224044CK1	COX COMMUNICATIONS INC NEW 144A		04/12/2018	SUNTRUST CAPITAL MARKETS INC	XXX	478,855	500,000	496,930	496,951		14		14		496,964		(18,109)	(18,109)	15,908	08/15/2047
22822VAG6	CROWN CASTLE INTL CORP NEW		05/02/2018	MORGAN STANLEY & CO	XXX	303,450	320,000	319,107	319,156		38		38		319,194		(15,745)	(15,745)	7,765	09/01/2024
25470DAD1	DISCOVERY COMMUNICATIONS LLC		04/12/2018	BARCLAYS CAPITAL INC	XXX	284,865	250,000	258,130	257,282		(43)		(43)		257,238		27,627	27,627	5,953	06/01/2040
260543CK7	DOW CHEM CO		05/02/2018	Jeffries & Co	XXX	243,360	250,000	244,090	244,745		72		72		244,817		(1,457)	(1,457)	6,287	10/01/2034
278642AE3	EBAY INC SR		02/28/2018	Donaldson Lufkin Jenrette	XXX	484,230	500,000	496,185	496,907		101		101		497,008		(12,778)	(12,778)	8,197	07/15/2022
29273RAR0	ENERGY TRANSFER PRTNRS L P		04/12/2018	BARCLAYS CAPITAL INC	XXX	270,430	250,000	226,966	227,539		98		98		227,638		42,792	42,792	11,510	02/01/2042
34530MAA7	FORD CR AUTO OWN TR 2014-REV1 144A		03/01/2018	MIZUHO SECURITIES	XXX	249,277	250,000	249,938	250,116		(14)		(14)		250,102		(825)	(825)	1,256	11/15/2025
302635AB3	FS INVT CORP		02/28/2018	Donaldson Lufkin Jenrette	XXX	252,300	250,000	256,602	255,811		(457)		(457)		255,354		(3,054)	(3,054)	6,700	01/15/2020
378272AF5	GLENCORE FDG LLC 144A		05/02/2018	TORONTO DOMINION	XXX	746,962	750,000	749,572	749,747		14		14		749,762		(2,799)	(2,799)	13,234	05/30/2023
36254AAD6	GM FINL CON AUTO REC TR 2017-144A		06/19/2018	WACHOVIA BANK	XXX	256,527	260,000	259,962	260,053		(15)		(15)		260,038		(3,511)	(3,511)	2,378	10/18/2021
38141GWC4	GOLDMAN SACHS GROUP INC		06/19/2018	JANNEY MONTGOMERY SCOTT, PHILA	XXX	381,159	390,000	388,752	388,960		106		106		389,066		(7,908)	(7,908)	7,638	04/26/2022
438516BM7	HONEYWELL INTL INC		02/28/2018	NORTHERN TRUST	XXX	396,991	412,000	411,979	411,967		1		1		411,969		(14,978)	(14,978)	2,562	11/01/2021
44106MAR3	HOSPITALITY PPTYS TR		06/19/2018	Donaldson Lufkin Jenrette	XXX	504,753	505,000	504,429	504,659		26		26		504,685		68	68	11,741	06/15/2023
45866FAB0	INTERCONTINENTALEXCHANGE GROUP		06/19/2018	TORONTO DOMINION	XXX	200,004	200,000	199,822	199,971		17		17		199,988		16	16	3,417	10/15/2018
46849LSR3	JACKSON NATL LIFE GBL FDG 144A		06/19/2018	TORONTO DOMINION	XXX	478,735	500,000	499,695	499,765		28		28		499,793		(21,058)	(21,058)	6,883	10/25/2021
46849LSW2	JACKSON NATL LIFE GBL FDG 144A		06/19/2018	STIFEL NICOLAUS & CO	XXX	265,279	275,000	274,167	274,250		74		74		274,324		(9,045)	(9,045)	3,323	06/27/2022
47788NAD0	JOHN DEERE OWNER TR 2016-B		03/01/2018	BNP PARIBAS	XXX	491,523	500,000	499,876	500,024		(2)		(2)		500,022		(8,499)	(8,499)	1,656	05/15/2023
47788BAE4	JOHN DEERE OWNER TR 2017-B		03/01/2018	WACHOVIA BANK	XXX	979,922	1,000,000	999,974	1,000,338		(18)		(18)		1,000,320		(20,399)	(20,399)	4,689	07/15/2024
46647PAE6	JP MORGAN CHASE BANK NA		06/19/2018	MORGAN STANLEY	XXX	969,870	1,000,000	1,004,980	1,004,432		(455)		(455)		1,003,977		(34,107)	(34,107)	18,198	04/25/2023
46625HMN7	JPMORGAN CHASE & CO		06/19/2018	FIRST BOSTON CORP	XXX	499,560	500,000	526,440	521,699		(1,242)		(1,242)		520,457		(20,897)	(20,897)	18,200	07/15/2025
49327M2Q6	KEYBANK NATIONAL ASSOCIATION		06/19/2018	TORONTO DOMINION	XXX	262,664	270,000	269,382	269,513		56		56		269,569		(6,905)	(6,905)	3,919	11/22/2021
49456BAM3	KINDER MORGAN INC DEL		06/19/2018	COWEN & COMPANY	XXX	322,796	335,000	334,243	334,296		61		61		334,356		(11,560)	(11,560)	9,116	01/15/2023
594918BW3	MICROSOFT CORP		06/19/2018	GOLDMAN SACHS	XXX	489,320	500,000	498,925	499,112		97		97		499,209		(9,889)	(9,889)	10,500	02/06/2022
61746BED4	MORGAN STANLEY		06/19/2018	GOLDMAN SACHS	XXX	486,575	500,000	497,445	497,991		231		231		498,222		(11,647)	(11,647)	7,802	11/17/2021
61748HAR2	MORGAN STANLEY CAP 2004-5AR		12/26/2018	PRINCIPAL RECEIPT	XXX	16,193	16,193	16,256	16,185	332	(325)		7		16,193				346	07/25/2034
553794AB4	MUFG AMERICAS HOLDINGS CORP		06/19/2018	ROBERT BAIRD & CO.	XXX	295,413	300,000	299,943	299,975		5		5		299,981		(4,568)	(4,568)	5,831	02/10/2020
637432MU6	NATIONAL RURAL UTILS COOP FIN		06/19/2018	Donaldson Lufkin Jenrette	XXX	216,667	220,000	219,688	219,885		21		21		219,906		(3,239)	(3,239)	2,671	06/15/2020

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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
67103HAF4	O REILLY AUTOMOTIVE INC NEW		06/19/2018	MONTGOMERY SECURITIES	XXX	472,390	500,000	499,200	499,226		31		31		499,257		(26,867)	(26,867)	15,200	09/01/2027
681936BK5	OMEGA HEALTHCARE INVS INC		06/19/2018	HILLTOP SECURITIES INC, DALLAS	XXX	235,621	245,000	242,496	242,632		86		86		242,718		(7,097)	(7,097)	14,127	01/15/2028
776696AF3	ROPER INDS INC NEW		02/28/2018	MONTGOMERY SECURITIES	XXX	713,177	715,000	713,506	714,780		46		46		714,826		(1,649)	(1,649)	6,148	10/01/2018
776743AD8	ROPER TECHNOLOGIES INC		05/02/2018	FIRST BOSTON	XXX	68,194	70,000	69,989	69,990						69,990		(1,796)	(1,796)	1,027	12/15/2026
78355HKF5	RYDER SYS MTN BE		06/19/2018	US BANCORP INVESTMENT	XXX	724,903	760,000	758,161	758,302		161		161		758,463		(33,560)	(33,560)	16,519	09/01/2022
824348AV8	SHERWIN WILLIAMS CO		02/28/2018	MORGAN STANLEY	XXX	243,087	250,000	249,620	249,652		8		8		249,660		(6,572)	(6,572)	1,975	06/01/2024
828807DA2	SIMON PPTY GROUP LP		06/19/2018	Donaldson Lufkin Jenrette	XXX	309,152	320,000	318,950	319,166		91		91		319,258		(10,106)	(10,106)	6,705	01/30/2022
842400FQ1	SOUTHERN CALIF EDISON CO		02/28/2018	NORTHERN TRUST	XXX	1,052,240	1,000,000	1,135,530	1,126,057		(591)		(591)		1,125,466		(73,226)	(73,226)	22,625	09/01/2040
867914BM4	SUNTRUST BKS INC		02/28/2018	MORGAN STANLEY	XXX	979,010	1,000,000	998,720	998,976		38		38		999,013		(20,003)	(20,003)	16,125	01/27/2022
92343VCR3	VERIZON COMMUNICATIONS INC		02/28/2018	NORTHERN TRUST	XXX	495,580	500,000	535,870	529,879		(662)		(662)		529,217		(33,637)	(33,637)	5,882	11/01/2024
92347XAA4	VERIZON OWNER TR 2016-1 144A		06/19/2018	SALOMON BROTHERS	XXX	287,972	290,000	289,951	290,323		(36)		(36)		290,286		(2,314)	(2,314)	2,070	01/20/2021
92826CAC6	VISA INC		02/28/2018	Donaldson Lufkin Jenrette	XXX	493,695	500,000	516,720	513,660		(428)		(428)		513,232		(19,537)	(19,537)	3,033	12/14/2022
929089AD2	VOYA FINL INC		06/19/2018	MONTGOMERY SECURITIES	XXX	646,510	685,000	682,938	683,073		125		125		683,198		(36,688)	(36,688)	20,574	07/15/2024
94989CAW1	WELLS FARGO COML TR 2015-C26		07/24/2018	MONTGOMERY SECURITIES	XXX	479,043	500,000	517,891	513,501		(1,747)		(1,747)		511,753		(32,710)	(32,710)	9,498	02/18/2048
95000FAS5	WELLS FARGO COML TR 2016-C35		07/24/2018	MONTGOMERY SECURITIES	XXX	929,336	1,000,000	1,009,917	1,007,823		(832)		(832)		1,006,992		(77,656)	(77,656)	17,455	07/17/2048
95000PAD6	WELLS FARGO COML TR 2016-C37		07/24/2018	WACHOVIA BANK	XXX	984,687	1,000,000	1,009,923	1,008,628		(712)		(712)		1,007,916		(23,229)	(23,229)	23,010	12/17/2049
98310WAK4	WYNDHAM WORLDWIDE CORP		03/01/2018	MATURITY	XXX	630,000	630,000	629,168	629,971		29		29		630,000				7,875	03/01/2018
98389BAT7	XCEL ENERGY INC		02/28/2018	WACHOVIA BANK	XXX	658,896	674,000	673,818	673,853		5		5		673,859		(14,963)	(14,963)	8,129	03/15/2022
06367THQ6	BANK OF MONTREAL	C	02/28/2018	GOLDMAN SACHS	XXX	314,794	320,000	319,693	319,841		16		16		319,857		(5,063)	(5,063)	2,987	07/18/2019
064159HT6	BANK OF NOVA SCOTIA	C	02/28/2018	NORTHERN TRUST	XXX	987,940	1,000,000	999,940	999,971		3		3		999,974		(12,034)	(12,034)	3,575	06/14/2019
14161GBK5	CARDS II TRUST 1A A 144A	A	06/19/2018	BARCLAYS CAPITAL INC	XXX	1,500,527	1,500,000	1,500,000	1,500,000						1,500,000		527	527	18,912	07/15/2021
15135UAD1	CENOVUS ENERGY INC	C	06/19/2018	Donaldson Lufkin Jenrette	XXX	513,480	500,000	574,950	523,716		(6,065)		(6,065)		517,651		(4,171)	(4,171)	19,475	10/15/2019
29250NAR6	ENBRIDGE INC	C	06/19/2018	Donaldson Lufkin Jenrette	XXX	472,835	500,000	500,520	500,497		(21)		(21)		500,476		(27,641)	(27,641)	17,678	07/15/2027
05565QDC9	BP CAP MKTS P L C	C	02/28/2018	Donaldson Lufkin Jenrette	XXX	188,298	190,000	190,000	190,000						190,000		(1,702)	(1,702)	1,053	05/03/2019
05565QDG0	BP CAP MKTS P L C	C	05/02/2018	BNP PARIBAS SECURITIES CORP, N	XXX	491,450	500,000	500,000	500,000						500,000		(8,550)	(8,550)	6,968	11/28/2023
22546QAP2	CREDIT SUISSE NEW YORK BRANCH	C	05/02/2018	Donaldson Lufkin Jenrette	XXX	1,480,020	1,500,000	1,550,805	1,546,929		(2,135)		(2,135)		1,544,794		(64,774)	(64,774)	35,495	09/09/2024
58507LAB5	MEDTRONIC GLOBAL HLDGS S C A	C	06/19/2018	BARCLAYS CAPITAL INC	XXX	992,920	1,000,000	999,260	999,542		171		171		999,713		(6,793)	(6,793)	12,419	03/28/2019
86562MAQ3	SUMITOMO MITSUI FINL GROUP INC	C	06/19/2018	NORTHERN TRUST	XXX	502,861	520,000	520,000	520,000						520,000		(17,139)	(17,139)	13,632	07/12/2022
88167AAE1	TEVA PHARMACEUTICAL FIN NETH	C	06/19/2018	Donaldson Lufkin Jenrette	XXX	208,287	255,000	230,000	255,518		473	25,455	(24,982)		230,536		(22,249)	(22,249)	5,801	10/01/2026
90352JAE3	UBS GROUP FDG SWITZ AG 144A	C	06/19/2018	CREDIT SUISSE	XXX	764,944	800,000	800,000	800,000						800,000		(35,056)	(35,056)	19,441	08/15/2023
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						45,005,166	45,903,969	46,226,819	46,164,901	332	(16,000)	25,455	(41,123)		46,123,777		(1,118,611)	(1,118,611)	815,055	XXX
8399997 Subtotal - Bonds - Part 4						74,650,365	75,238,057	77,102,163	76,468,751	332	(98,776)	25,455	(123,899)		76,344,852		(1,696,907)	(1,696,907)	1,632,708	XXX
8399998 Summary Item from Part 5 for Bonds						8,898,771	8,834,384	8,924,093			(1,018)		(1,018)		8,923,075		(24,304)	(24,304)	54,735	XXX
8399999 Subtotal - Bonds						83,549,136	84,072,441	86,026,256	76,468,751	332	(99,794)	25,455	(124,917)		85,267,927		(1,721,211)	(1,721,211)	1,687,443	XXX
9999999 Totals						83,549,136	XXX	86,026,256	76,468,751	332	(99,794)	25,455	(124,917)		85,267,927		(1,721,211)	(1,721,211)	1,687,443	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912810SC3	UNITED STATES TREAS BDS		06/14/2018	NOMURA SECURITIES INTERNTL	06/20/2018	SALOMON BROTHERS	5,000,000	5,054,708	5,051,738	5,054,689		(18)		(18)			(2,952)	(2,952)	15,710	13,162
0599999 Subtotal - Bonds - U.S. Governments							5,000,000	5,054,708	5,051,738	5,054,689		(18)		(18)			(2,952)	(2,952)	15,710	13,162
Bonds - U.S. Special Revenue, Special Assessment																				
3132L8SW8	FHLMC PC GOLD CI 30YR		03/28/2018	Donaldson Lufkin Jenrette	06/19/2018	VARIOUS	944,421	975,262	964,962	974,464		(797)		(797)			(9,503)	(9,503)	11,328	2,938
3140Q8AH8	FNMA PASS-THRU LNG 30 YEAR		02/23/2018	BNP PARIBAS	06/25/2018	VARIOUS	1,986,963	1,991,154	1,978,417	1,990,952		(203)		(203)			(12,534)	(12,534)	26,672	4,830
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							2,931,384	2,966,416	2,943,379	2,965,416		(1,000)		(1,000)			(22,037)	(22,037)	38,000	7,768
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
24422EUG2	DEERE JOHN CAP CORP MTNS BE		06/04/2018	DOMINION SECURITIES	06/19/2018	Donaldson Lufkin Jenrette	769,000	769,000	769,344	769,000							345	345	858	
38148PP84	GOLDMAN SACHS BK		06/04/2018	GOLDMAN SACHS	06/19/2018	GOLDMAN SACHS	134,000	133,969	134,310	133,970							340	340	167	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							903,000	902,969	903,654	902,970							685	685	1,025	
8399998 Subtotal - Bonds							8,834,384	8,924,093	8,898,771	8,923,075		(1,018)		(1,018)			(24,304)	(24,304)	54,735	20,930
9999999 Totals								8,924,093	8,898,771	8,923,075		(1,018)		(1,018)			(24,304)	(24,304)	54,735	20,930

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

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

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

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

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

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

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

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

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

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

E24 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . NONE

E25 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . NONE

SCHEDULE E - PART 1 - CASH

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories								
Wells Fargo Bank, N.A.	San Francisco, CA				30,143		1,604,639	X X X
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X				X X X
0199999 Totals - Open Depositories				X X X	30,143		1,604,639	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X				X X X
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X	30,143		1,604,639	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X		X X X
0599999 Total Cash				X X X	30,143		1,604,639	X X X

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

1. January	2,398,057	4. April	1,806,140	7. July	1,783,616	10. October	1,563,452
2. February	2,229,826	5. May	1,624,941	8. August	1,726,645	11. November	1,477,552
3. March	1,978,315	6. June	1,363,326	9. September	1,659,952	12. December	1,604,639

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
Exempt Money Market Mutual Funds - as Identified by SVO								
665279873	MFB NORTHN INSTL FDS TREAS PORTFOL		12/31/2018	0.000	XXX	2,440,042		35,968
94975H296	WELLS FARGO ADV TREAS PLUS INSTI	SD	12/31/2017	0.000	XXX	25,000		365
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						2,465,042		36,333
8899999 Total Cash Equivalents						2,465,042		36,333

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)						
4.	Arkansas (AR)	B	Property & Casuallty	150,104	147,949		
5.	California (CA)						
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)						
11.	Georgia (GA)	ST	Property & Casualty	25,001	25,001		
12.	Hawaii (HI)						
13.	Idaho (ID)						
14.	Illinois (IL)						
15.	Indiana (IN)						
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)						
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)						
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)						
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)	B	Property & Casualty	500,490	495,020		
33.	New York (NY)						
34.	North Carolina (NC)						
35.	North Dakota (ND)						
36.	Ohio (OH)	B	Property & Casualty	2,514,447	2,456,797		
37.	Oklahoma (OK)	B	Property & Casualty	292,960	381,141		
38.	Oregon (OR)						
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)						
41.	South Carolina (SC)						
42.	South Dakota (SD)						
43.	Tennessee (TN)						
44.	Texas (TX)						
45.	Utah (UT)						
46.	Vermont (VT)						
47.	Virginia (VA)						
48.	Washington (WA)						
49.	West Virginia (WV)						
50.	Wisconsin (WI)						
51.	Wyoming (WY)						
52.	American Samoa (AS)						
53.	Guam (GU)						
54.	Puerto Rico (PR)						
55.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CAN)						
58.	Aggregate Alien and Other (OT)	XXX	XXX				
59.	TOTAL	XXX	XXX	3,483,002	3,505,908		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX				

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT