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ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

The Order Of United Commercial Travelers Of America

NAIC Group Code..... 0, 0 (Current Period) (Prior Period)
NAIC Company Code..... 56383
Employer's ID Number..... 31-4273120

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

Incorporated/Organized..... October 4, 1890
Commenced Business..... January 16, 1888

Statutory Home Office	1801 Watermark Drive Suite 100 .. Columbus .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	1801 Watermark Drive Suite 100 .. Columbus .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	800-848-0123 *(Area Code) (Telephone Number)*
Mail Address	1801 Watermark Drive Suite 100 .. 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	1801 Watermark Drive Suite 100 .. Columbus .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	800-848-0123 *(Area Code) (Telephone Number)*
Internet Web Site Address		
Statutory Statement Contact	Kevin C Hecker *(Name)*	800-848-0123-1142 *(Area Code) (Telephone Number) (Extension)*
	khecker@uct.org *(E-Mail Address)*	614-487-9675 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Christopher Barry Phelan #	President	2. Stephen Randal Desselles	Secretary/Treasurer
3. Kevin Clare Hecker #	Chief Executive Officer	4.	

OTHER

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

DIRECTORS OR TRUSTEES

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

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.

Christopher Barry Phelan	Stephen Randal Desselles	Kevin Clare Hecker
(Signature)	(Signature)	(Signature)
Christopher Barry Phelan #	Stephen Randal Desselles	Kevin Clare Hecker #
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary/Treasurer	Chief Executive Officer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 18 day of February 2019

Denise Sharif

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

NOTARIAL SEAL — STATE OF OHIO

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

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	1,995,611	13.5	1,995,611	0	1,995,611	13.5
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.0	0	0	0	0.0
1.22 Issued by U.S. government sponsored agencies	703,877	4.8	703,877	0	703,877	4.8
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	848,726	5.7	848,726	0	848,726	5.7
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	0	0.0	0	0	0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	0	0.0	0	0	0	0.0
1.43 Revenue and assessment obligations	608,201	4.1	608,201	0	608,201	4.1
1.44 Industrial development and similar obligations	0	0.0	0	0	0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	0	0.0	0	0	0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	1,275,830	8.6	1,275,830	0	1,275,830	8.6
1.513 All other	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	215,479	1.5	215,479	0	215,479	1.5
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521	0	0.0	0	0	0	0.0
1.523 All other	0	0.0	0	0	0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	6,707,620	45.4	6,707,620	0	6,707,620	45.4
2.2 Unaffiliated non-U.S. securities (including Canada)	959,139	6.5	959,139	0	959,139	6.5
2.3 Affiliated securities	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated	0	0.0	0	0	0	0.0
3.22 Unaffiliated	0	0.0	0	0	0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.0	0	0	0	0.0
3.32 Unaffiliated	0	0.0	0	0	0	0.0
3.4 Other equity securities:						
3.41 Affiliated	0	0.0	0	0	0	0.0
3.42 Unaffiliated	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.0	0	0	0	0.0
3.52 Unaffiliated	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development	0	0.0	0	0	0	0.0
4.2 Agricultural	0	0.0	0	0	0	0.0
4.3 Single family residential properties	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties	0	0.0	0	0	0	0.0
4.5 Commercial loans	0	0.0	0	0	0	0.0
4.6 Mezzanine real estate loans	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)	0	0.0	0	0	0	0.0
5.3 Property held for sale (including $..........0 property acquired in satisfaction of debt)	0	0.0	0	0	0	0.0
6. Contract loans	746,626	5.1	746,626	0	746,626	5.1
7. Derivatives	0	0.0	0	0	0	0.0
8. Receivables for securities	0	0.0	0	0	0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)	0	0.0	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	710,037	4.8	710,037	0	710,037	4.8
11. Other invested assets	0	0.0	0	0	0	0.0
12. Total invested assets	14,771,146	100.0	14,771,146	0	14,771,146	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		15,457,033
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,622,571
3.	Accrual of discount		6,896
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	0	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	0	
	4.4 Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		(255,266)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		3,670,350
7.	Deduct amortization of premium		51,638
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	(130,215)	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	332,683	202,468
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2)		2,767
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		13,314,481
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		13,314,481

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	2,056,461	2,036,671	2,059,104	2,060,564
Governments (Including all obligations	2. Canada	848,726	1,043,242	1,220,317	827,652
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	2,905,187	3,079,913	3,279,421	2,888,216
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	2,742,537	2,706,288	2,768,544	2,703,229
Industrial and Miscellaneous,	8. United States	6,707,620	6,556,699	6,752,325	6,673,985
SVO Identified Funds, Bank Loans	9. Canada	758,883	821,774	952,682	757,576
and Hybrid Securities (Unaffiliated)	10. Other Countries	200,255	201,982	200,618	200,000
	11. Totals	7,666,758	7,580,455	7,905,625	7,631,561
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	13,314,482	13,366,656	13,953,590	13,223,006
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	13,314,482	13,366,656	13,953,590	

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	434,037	1,077,662	544,762	0	0	XXX	2,056,461	15.4	2,160,048	14.0	2,056,461	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	434,037	1,077,662	544,762	0	0	XXX	2,056,461	15.4	2,160,048	14.0	2,056,461	0
2. **All Other Governments**												
2.1 NAIC 1	0	167,211	157,034	505,841	18,640	XXX	848,726	6.4	1,604,534	10.4	848,726	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	167,211	157,034	505,841	18,640	XXX	848,726	6.4	1,604,534	10.4	848,726	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	120,547	1,314,285	950,839	303,165	53,701	XXX	2,742,537	20.6	3,040,775	19.7	2,742,537	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	120,547	1,314,285	950,839	303,165	53,701	XXX	2,742,537	20.6	3,040,775	19.7	2,742,537	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	450,892	2,967,658	1,969,173	147,415	0	XXX	5,535,138	41.6	6,024,029	39.0	5,491,829	43,309
6.2 NAIC 2	0	1,042,785	1,088,835	0	0	XXX	2,131,620	16.0	2,627,649	17.0	1,950,363	181,258
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	450,892	4,010,443	3,058,008	147,415	0	XXX	7,666,758	57.6	8,651,678	56.0	7,442,192	224,567
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
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) 1,005,476	5,526,816	3,621,808	956,421	72,341	0	11,182,862	84.0	XXX	XXX	11,139,553	43,309
11.2 NAIC 2	(d) 0	1,042,785	1,088,835	0	0	0	2,131,620	16.0	XXX	XXX	1,950,363	181,258
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	1,005,476	6,569,601	4,710,643	956,421	72,341	0	(b) 13,314,482	100.0	XXX	XXX	13,089,916	224,567
11.8 Line 11.7 as a % of Col. 7	7.6	49.3	35.4	7.2	0.5	0.0	100.0	XXX	XXX	XXX	98.3	1.7
12. **Total Bonds Prior Year**												
12.1 NAIC 1	989,116	6,067,148	3,880,505	1,314,754	577,862	0	XXX	XXX	12,829,385	83.0	12,585,862	243,523
12.2 NAIC 2	99,946	1,089,850	1,239,107	119,210	79,536	0	XXX	XXX	2,627,649	17.0	2,508,471	119,177
12.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	1,089,062	7,156,998	5,119,612	1,433,964	657,398	0	XXX	XXX	(b) 15,457,034	100.0	15,094,333	362,700
12.8 Line 12.7 as a % of Col. 9	7.0	46.3	33.1	9.3	4.3	0.0	XXX	XXX	100.0	XXX	97.7	2.3
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	1,005,476	5,526,816	3,578,500	956,421	72,341	0	11,139,554	83.7	12,585,862	81.4	11,139,554	XXX
13.2 NAIC 2	0	1,006,220	944,142	0	0	0	1,950,362	14.6	2,508,471	16.2	1,950,362	XXX
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	1,005,476	6,533,036	4,522,642	956,421	72,341	0	13,089,916	98.3	15,094,333	97.7	13,089,916	XXX
13.8 Line 13.7 as a % of Col. 7	7.7	49.9	34.6	7.3	0.6	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	7.6	49.1	34.0	7.2	0.5	0.0	98.3	XXX	XXX	XXX	98.3	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	0	0	43,309	0	0	0	43,309	0.3	243,523	1.6	XXX	43,309
14.2 NAIC 2	0	36,565	144,693	0	0	0	181,258	1.4	119,177	0.8	XXX	181,258
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	0	36,565	188,002	0	0	0	224,567	1.7	362,700	2.3	XXX	224,567
14.8 Line 14.7 as a % of Col. 7	0.0	16.3	83.7	0.0	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	0.0	0.3	1.4	0.0	0.0	0.0	1.7	XXX	XXX	XXX	XXX	1.7

(a) Includes $.....224,567 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 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	400,384	1,050,465	544,762	0	0	XXX	1,995,611	15.0	2,064,438	13.4	1,995,611	0
1.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 Commercial Mortgage-Backed Securities	33,653	27,197	0	0	0	XXX	60,850	0.5	95,610	0.6	60,850	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	434,037	1,077,662	544,762	0	0	XXX	2,056,461	15.4	2,160,048	14.0	2,056,461	0
2. **All Other Governments**												
2.1 Issuer Obligations	0	167,211	157,034	505,841	18,640	XXX	848,726	6.4	1,604,533	10.4	848,726	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	0	167,211	157,034	505,841	18,640	XXX	848,726	6.4	1,604,533	10.4	848,726	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	0	705,763	606,316	0	0	XXX	1,312,079	9.9	1,795,712	11.6	1,312,078	0
5.2 Residential Mortgage-Backed Securities	120,547	608,522	344,523	303,165	53,701	XXX	1,430,458	10.7	1,245,065	8.1	1,430,459	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 Totals	120,547	1,314,285	950,839	303,165	53,701	XXX	2,742,537	20.6	3,040,777	19.7	2,742,537	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	200,274	3,527,735	3,058,008	147,415	0	XXX	6,933,432	52.1	7,915,216	51.2	6,708,866	224,567
6.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 Other Loan-Backed and Structured Securities	250,618	482,709	0	0	0	XXX	733,327	5.5	736,462	4.8	733,326	0
6.5 Totals	450,892	4,010,444	3,058,008	147,415	0	XXX	7,666,759	57.6	8,651,678	56.0	7,442,192	224,567
7. **Hybrid Securities**												
7.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Bank Loans**												
10.1 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
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	600,658	5,451,174	4,366,120	653,256	18,640	XXX	11,089,848	83.3	XXX	XXX	10,865,281	224,567
11.2 Residential Mortgage-Backed Securities	120,547	608,522	344,523	303,165	53,701	XXX	1,430,458	10.7	XXX	XXX	1,430,459	0
11.3 Commercial Mortgage-Backed Securities	33,653	27,197	0	0	0	XXX	60,850	0.5	XXX	XXX	60,850	0
11.4 Other Loan-Backed and Structured Securities	250,618	482,709	0	0	0	XXX	733,327	5.5	XXX	XXX	733,326	0
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	1,005,476	6,569,602	4,710,643	956,421	72,341	0	13,314,483	100.0	XXX	XXX	13,089,916	224,567
11.8 Line 11.7 as a % of Col. 7	7.6	49.3	35.4	7.2	0.5	0.0	100.0	XXX	XXX	XXX	98.3	1.7
12. **Total Bonds Prior Year**												
12.1 Issuer Obligations	932,329	5,955,425	4,651,724	1,220,984	619,437	XXX	XXX	XXX	13,379,899	86.6	13,017,198	362,701
12.2 Residential Mortgage-Backed Securities	0	363,473	516,224	291,961	73,407	XXX	XXX	XXX	1,245,065	8.1	1,245,064	0
12.3 Commercial Mortgage-Backed Securities	0	95,611	0	0	0	XXX	XXX	XXX	95,611	0.6	95,611	0
12.4 Other Loan-Backed and Structured Securities	0	736,462	0	0	0	XXX	XXX	XXX	736,462	4.8	736,462	0
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	932,329	7,150,971	5,167,948	1,512,945	692,844	0	XXX	XXX	15,457,037	100.0	15,094,335	362,701
12.8 Line 12.7 as a % of Col. 9	6.0	46.3	33.4	9.8	4.5	0.0	XXX	XXX	100.0	XXX	97.7	2.3
13. **Total Publicly Traded Bonds**												
13.1 Issuer Obligations	600,658	5,414,608	4,178,119	653,256	18,640	XXX	10,865,281	81.6	13,017,198	84.2	10,865,281	XXX
13.2 Residential Mortgage-Backed Securities	120,547	608,522	344,523	303,165	53,701	XXX	1,430,458	10.7	1,245,064	8.1	1,430,458	XXX
13.3 Commercial Mortgage-Backed Securities	33,653	27,197	0	0	0	XXX	60,850	0.5	95,611	0.6	60,850	XXX
13.4 Other Loan-Backed and Structured Securities	250,618	482,709	0	0	0	XXX	733,327	5.5	736,462	4.8	733,327	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	1,005,476	6,533,036	4,522,642	956,421	72,341	0	13,089,916	98.3	15,094,335	97.7	13,089,916	XXX
13.8 Line 13.7 as a % of Col. 7	7.7	49.9	34.6	7.3	0.6	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	7.6	49.1	34.0	7.2	0.5	0.0	98.3	XXX	XXX	XXX	98.3	XXX
14. **Total Privately Placed Bonds**												
14.1 Issuer Obligations	0	36,565	188,002	0	0	XXX	224,567	1.7	362,701	2.3	XXX	224,567
14.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	0	36,565	188,002	0	0	0	224,567	1.7	362,701	2.3	XXX	224,567
14.8 Line 14.7 as a % of Col. 7	0.0	16.3	83.7	0.0	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	0.0	0.3	1.4	0.0	0.0	0.0	1.7	XXX	XXX	XXX	XXX	1.7

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	235,839	0	235,839	0
2. Cost of cash equivalents acquired	1,617,397	0	1,617,397	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	1,705,942	0	1,705,942	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	147,294	0	147,294	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	147,294	0	147,294	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes 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
U.S. Government - Issuer Obligations																					
912828 2R 0	US TREASURY N/B				1	49,075	96.784	48,392	50,000	49,140	0	57	0	0	2.250	2.470	FA	425	900	08/30/2018.	08/15/2027.
912828 4S 6	US TREASURY N/B				1	99,965	101.110	101,110	100,000	99,969	0	5	0	0	2.750	2.750	MN	242	1,375	08/30/2018.	05/31/2023.
912828 4V 9	US TREASURY N/B				1	50,041	101.547	50,774	50,000	50,040	0	(1)	0	0	2.875	2.860	FA	543	0	08/30/2018.	08/15/2028.
912828 5B 2	US TREASURY N/B	SD			1	124,976	100.379	125,474	125,000	124,979	0	3	0	0	2.750	2.760	MS	878	0	09/28/2018.	09/30/2020.
912828 G3 8	US TREASURY N/B				1	100,221	98.304	98,304	100,000	100,203	0	(33)	0	0	2.250	2.210	MN	292	2,250	08/18/2017.	11/15/2024.
912828 M5 6	US TREASURY N/B				1	101,225	97.809	97,809	100,000	100,900	0	(121)	0	0	2.250	2.100	MN	292	2,250	05/20/2016.	11/15/2025.
912828 M9 8	US TREASURY N/B				1	100,363	98.354	98,354	100,000	100,213	0	(109)	0	0	1.625	1.510	MN	143	1,625	08/11/2017.	11/30/2020.
912828 RR 3	US TREASURY N/B				1	148,773	98.717	148,076	150,000	149,502	0	166	0	0	2.000	2.110	MN	390	3,000	09/19/2014.	11/15/2021.
912828 TY 6	US TREASURY N/B				1	99,148	96.819	96,819	100,000	99,366	0	157	0	0	1.625	1.790	MN	211	1,625	08/11/2017.	11/15/2022.
912828 U2 4	US TREASURY N/B				1	47,668	95.469	47,735	50,000	48,098	0	216	0	0	2.000	2.530	MN	130	1,000	12/23/2016.	11/15/2026.
912828 U5 7	US TREASURY N/B				1	99,984	98.211	98,211	100,000	99,989	0	2	0	0	2.125	2.120	MN	187	2,125	05/04/2017.	11/30/2023.
912828 VA 5	US TREASURY N/B				1	73,187	98.117	73,588	75,000	74,516	0	445	0	0	1.125	1.610	AO	145	844	03/13/2015.	04/30/2020.
912828 WJ 5	US TREASURY N/B				1	97,168	99.831	99,831	100,000	97,243	0	75	0	0	2.500	3.060	MN	325	1,250	11/02/2018.	05/15/2024.
912828 WS 5	US TREASURY N/B	SD			1	403,035	99.550	398,200	400,000	400,384	0	(764)	0	0	1.625	1.420	JD	3,268	6,663	05/21/2015.	06/30/2019.
912828 WY 2	US TREASURY N/B				1	204,465	99.453	198,906	200,000	202,189	0	(821)	0	0	2.250	1.810	JJ	1,883	4,500	06/27/2017.	07/31/2021.
912828 XB 1	US TREASURY N/B				1	98,707	97.327	97,327	100,000	99,139	0	124	0	0	2.125	2.270	MN	276	2,125	06/02/2015.	05/15/2025.
912828 XQ 8	US TREASURY N/B				1	99,531	98.359	98,359	100,000	99,743	0	69	0	0	2.000	2.070	JJ	837	2,000	11/06/2015.	07/31/2022.
0199999. U.S. Government - Issuer Obligations						1,997,532	XXX	1,977,269	2,000,000	1,995,613	0	(530)	0	0	XXX	XXX	XXX	10,467	33,532	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
38378K DB 2	GNMA 2013-43 B			4	1	61,572	98.084	59,404	60,564	60,850	0	(320)	0	0	1.964	1.430	MON	99	1,190	03/26/2013.	04/16/2039.
0399999. U.S. Government - Commercial Mortgage-Backed Securities						61,572	XXX	59,404	60,564	60,850	0	(320)	0	0	XXX	XXX	XXX	99	1,190	XXX	XXX
0599999. Total - U.S. Government						2,059,104	XXX	2,036,673	2,060,564	2,056,463	0	(850)	0	0	XXX	XXX	XXX	10,566	34,722	XXX	XXX
All Other Governments - Issuer Obligations																					
135087 UE 2	CANADA				1FE	300,133	86.855	182,396	153,948	167,211	0	(6,644)	0	(12,957)	9.750	5.860	JD	1,278	15,603	06/12/2001.	06/01/2021.
563469 DS 1	MANITOBA PROVINCE				1FE	225,980	96.349	192,700	146,617	157,034	0	(1,536)	0	(13,051)	7.750	6.460	JD	312	11,530	05/17/2002.	12/22/2025.
651329 BA 1	NEWFOUNDLAND & LAB HYDRO				1FE	104,511	98.696	98,697	73,308	76,507	0	(218)	0	(6,458)	6.650	6.140	FA	1,682	5,173	09/05/2002.	08/27/2031.
651329 BC 7	NEWFOUNDLAND & LAB HYDRO				1FE	70,386	92.889	69,667	54,981	53,398	0	89	0	(4,553)	5.700	5.990	JJ	1,456	3,330	08/13/2003.	07/14/2033.
683234 SL 3	ONTARIO PROVINCE				1FE	66,653	96.792	62,915	47,650	49,178	0	(93)	0	(4,160)	5.850	5.520	MS	886	2,907	01/15/2004.	03/08/2033.
705464 DQ 5	PEEL REG ONTARIO				1FE	24,965	91.965	22,991	18,327	18,640	0	(11)	0	(1,581)	5.100	4.960	JD	8	949	03/08/2011.	06/29/2040.
741666 CR 0	PRINCE EDWARD ISLAND				1FE	121,606	91.048	113,810	91,636	91,194	0	20	0	(7,750)	5.300	5.340	MN	577	5,087	01/28/2005.	05/19/2036.
748148 QJ 5	QUEBEC PROVINCE				1FE	182,548	94.365	192,506	149,549	141,965	0	626	0	(12,177)	6.000	6.660	AO	2,268	9,487	10/14/1999.	10/01/2029.
803854 JA 7	SASKATCHEWAN PROVINCE				1FE	50,116	96.288	48,144	36,654	37,256	0	(34)	0	(3,158)	5.800	5.630	MS	693	2,226	01/09/2004.	09/05/2033.
98704C QT 6	YORK REGIONAL MUN				1FE	26,223	78.733	19,683	18,327	18,696	0	(29)	0	(1,582)	4.000	3.800	MN	64	766	10/11/2012.	05/31/2032.
98704C QW 9	YORK REGIONAL MUN				1FE	47,197	79.464	39,732	36,654	37,647	0	(59)	0	(3,190)	4.050	3.810	MN	250	1,558	09/18/2014.	05/01/2034.
0699999. All Other Governments - Issuer Obligations						1,220,318	XXX	1,043,241	827,651	848,726	0	(7,889)	0	(70,617)	XXX	XXX	XXX	9,474	58,616	XXX	XXX
1099999. Total - All Other Governments						1,220,318	XXX	1,043,241	827,651	848,726	0	(7,889)	0	(70,617)	XXX	XXX	XXX	9,474	58,616	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																					
3130A3 DU 5	FHLB				1	104,019	99.604	99,605	100,000	103,531	0	(383)	0	0	3.000	2.520	MS	908	3,000	09/20/2017.	03/12/2027.
3130AE B2 5	FHLB				1	97,759	100.931	100,931	100,000	97,790	0	31	0	0	3.250	3.520	JD	199	1,905	11/07/2018.	06/09/2028.
313378 CR 0	FHLB				1	104,120	99.080	99,080	100,000	102,485	0	(755)	0	0	2.250	1.450	MS	688	2,250	10/21/2016.	03/11/2022.

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
313383 HU 8	FHLB				1	201,001	98.793	197,586	200,000	200,314	0	(213)	0	0	1.750	1.630	JD	185	3,500	09/14/2015.	06/12/2020.
3135G0 K3 6	FNMA				1	99,813	95.403	95,403	100,000	99,859	0	18	0	0	2.125	2.140	AO	395	2,125	05/18/2016.	04/24/2026.
3135G0 Q8 9	FNMA				1	99,820	96.984	96,984	100,000	99,898	0	36	0	0	1.375	1.410	AO	321	1,375	10/21/2016.	10/07/2021.
53945C HD 5	LOS ANGELES CA WSTWTR SYS			1	1FE	200,000	100.605	201,210	200,000	200,000	0	0	0	0	3.244	3.240	JD	541	6,488	05/10/2017.	06/01/2027.
73358W UF 9	PORT AUTH NY & NJ			2	1FE	107,075	102.317	102,317	100,000	105,136	0	(810)	0	0	3.621	2.650	AO	764	3,621	07/19/2016.	10/15/2026.
73474T AG 5	PORT OF MORROW OR TRANSM FACS			1	1FE	101,700	99.670	99,670	100,000	101,077	0	(387)	0	0	2.737	2.310	MS	912	2,737	05/11/2017.	09/01/2021.
783186 NE 5	RUTGERS UNIV NJ			1	1FE	211,280	100.613	201,226	200,000	201,989	0	(1,439)	0	0	3.896	3.120	MN	1,299	7,792	11/28/2011.	05/01/2020.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						1,326,587	XXX	1,294,012	1,300,000	1,312,079	0	(3,902)	0	0	XXX	XXX	XXX	6,212	34,793	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3128M4 WK 5	FHLMC G03050			4	1	14,636	105.953	14,520	13,704	14,532	0	(229)	0	0	5.000	3.720	MON	57	685	12/02/2011.	07/01/2037.
3128M7 L4 6	FHLMC G05447			4	1	20,351	104.391	20,208	19,358	20,247	0	(209)	0	0	4.500	3.610	MON	73	871	11/21/2011.	05/01/2039.
3128M8 AV 6	FHLMC G06020			4	1	9,134	106.932	8,970	8,388	9,060	0	(158)	0	0	5.500	3.770	MON	38	461	03/27/2012.	12/01/2039.
3128MJ S3 5	FHLMC G08537			4	1	125,255	98.238	124,864	127,102	125,432	0	221	0	0	3.000	3.190	MON	318	3,813	07/28/2014.	07/01/2043.
3128MJ UA 6	FHLMC G08576			4	1	52,704	100.689	52,943	52,580	52,686	0	(14)	0	0	3.500	3.460	MON	153	1,840	03/19/2014.	03/01/2044.
3128MJ VV 9	FHLMC G08627			4	1	171,556	100.367	164,940	164,336	170,925	0	(1,035)	0	0	3.500	2.900	MON	479	5,752	04/21/2016.	02/01/2045.
31292S B3 3	FHLMC C09058			4	1	43,572	102.244	42,683	41,746	43,313	0	(207)	0	0	4.000	3.370	MON	139	1,670	03/19/2014.	03/01/2044.
3132GK F4 3	FHLMC Q04087			4	1	20,118	100.741	19,931	19,784	20,060	0	(44)	0	0	3.500	3.270	MON	58	692	12/02/2011.	10/01/2041.
3132GV L6 7	FHLMC Q09949			4	1	80,810	98.241	75,642	76,997	80,191	0	(430)	0	0	3.000	2.380	MON	192	2,310	12/04/2012.	08/01/2042.
3138AW 4W 0	FNMA #AJ5336			4	1	32,297	100.310	31,345	31,248	31,900	0	(226)	0	0	3.000	2.300	MON	78	937	03/26/2012.	11/01/2026.
3138M2 A3 0	FNMA #AO9925			4	1	61,162	100.780	57,674	57,227	60,573	0	(465)	0	0	3.500	2.620	MON	167	2,003	12/04/2012.	07/01/2042.
31398Q ZS 9	FHLMC 3745 AV			4	1	162,346	102.195	152,518	149,242	154,629	0	(2,165)	0	0	4.000	2.460	MON	497	5,970	12/20/2011.	09/15/2023.
3140F9 WA 9	FNMA #BD2440			4	1	215,814	100.213	211,249	210,800	215,305	0	(593)	0	0	3.500	3.180	MON	615	7,378	01/24/2017.	01/01/2047.
3140J5 NM 7	FNMA #BM1295			4	1	125,498	104.162	123,834	118,885	125,074	0	(1,223)	0	0	4.500	3.440	MON	446	4,458	02/23/2018.	06/01/2047.
31417Y TT 4	FNMA #MA0561			4	1	48,342	102.825	47,769	46,456	48,094	0	(272)	0	0	4.000	3.390	MON	155	1,858	11/21/2011.	11/01/2040.
31418C WV 2	FNMA #MA3359			4	1	246,263	98.923	251,188	253,920	246,408	0	284	0	0	3.000	3.570	MON	635	1,904	09/27/2018.	04/01/2038.
31418R GS 4	FNMA #AD3808			4	1	12,098	104.743	11,999	11,455	12,028	0	(123)	0	0	4.500	3.540	MON	43	515	12/02/2011.	04/01/2040.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						1,441,956	XXX	1,412,277	1,403,228	1,430,457	0	(6,888)	0	0	XXX	XXX	XXX	4,143	43,117	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						2,768,543	XXX	2,706,289	2,703,228	2,742,536	0	(10,790)	0	0	XXX	XXX	XXX	10,355	77,910	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R BN 1	AT&T INC			2	2FE	194,171	96.032	192,064	200,000	196,715	0	775	0	0	2.625	3.070	JD	438	5,250	11/06/2015.	12/01/2022.
025816 BM 0	AMERICAN EXPRESS CO			2	1FE	199,842	96.544	193,088	200,000	199,885	0	30	0	0	2.500	2.510	FA	2,083	5,000	07/27/2017.	08/01/2022.
037833 AK 6	APPLE INC			1	1FE	88,211	96.729	96,729	100,000	94,139	0	1,218	0	0	2.400	3.880	MN	387	2,400	09/18/2013.	05/03/2023.
039483 BB 7	ARCHER-DANIELS-MIDLAND				1FE	225,276	102.801	205,602	200,000	207,591	0	(3,360)	0	0	4.479	2.660	MS	2,986	8,958	05/23/2013.	03/01/2021.
06051G GY 9	BANK OF AMER CORP			1,2,5	1FE	99,121	98.283	98,283	100,000	99,304	0	183	0	0	2.738	2.970	JJ	1,202	1,369	02/23/2018.	01/23/2022.
07177M AL 7	BAXALTA INC			2	2FE	105,161	99.241	99,242	100,000	103,193	0	(912)	0	0	3.600	2.580	JD	80	3,600	10/18/2016.	06/23/2022.
071813 BQ 1	BAXTER INTL INC			2	1FE	99,904	91.325	91,325	100,000	99,925	0	9	0	0	2.600	2.610	FA	982	2,600	08/10/2016.	08/15/2026.
09247X AL 5	BLACKROCK INC				1FE	150,470	101.108	151,662	150,000	150,276	0	(48)	0	0	3.500	3.460	MS	1,502	5,250	09/12/2014.	03/18/2024.
124857 AP 8	CBS CORP			2	2FE	100,409	94.764	94,764	100,000	100,331	0	(50)	0	0	3.500	3.430	JJ	1,614	3,500	05/05/2017.	01/15/2025.
126408 HJ 5	CSX CORP			1,2	2FE	99,933	98.076	98,076	100,000	99,939	0	6	0	0	3.800	3.800	MS	1,267	2,016	02/15/2018.	03/01/2028.
172967 HD 6	CITIGROUP INC				2FE	102,048	100.413	100,413	100,000	101,773	0	(275)	0	0	3.875	3.470	AO	710	3,875	02/27/2018.	10/25/2023.
25179M AP 8	DEVON ENERGY CORP			2	2FE	104,074	97.431	97,431	100,000	101,498	0	(453)	0	0	3.250	2.740	MN	415	3,250	11/21/2012.	05/15/2022.

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
260543 CH 4	DOW CHEMICAL CO			2	2FE	98,266	97.146	97,146	100,000	99,263	0	176	0	0	3.000	3.200	MN	383	3,000	11/06/2012	11/15/2022
277432 AR 1	EASTMAN CHEM CO			2	2FE	99,358	96.381	96,381	100,000	99,394	0	36	0	0	3.800	3.910	MS	1,119	1,900	08/09/2018	03/15/2025
30231G AF 9	EXXON MOBIL CORP			2	1FE	100,990	96.292	96,292	100,000	100,635	0	(98)	0	0	2.709	2.590	MS	865	2,709	03/18/2015	03/06/2025
31428X BF 2	FEDEX CORP			2	2FE	99,796	95.017	95,017	100,000	99,846	0	19	0	0	3.250	3.270	AO	813	3,250	03/21/2016	04/01/2026
354613 AK 7	FRANKLIN RESOURCES INC				1FE	192,084	94.460	188,920	200,000	194,417	0	791	0	0	2.850	3.340	MS	1,441	5,700	12/11/2015	03/30/2025
361448 AQ 6	GATX CORP				2FE	99,331	100.020	100,020	100,000	99,685	0	67	0	0	3.900	3.980	MS	986	3,900	03/14/2013	03/30/2023
38141G WT 7	GOLDMAN SACHS GRP INC			1,2	1FE	99,951	96.827	96,827	100,000	99,961	0	10	0	0	3.200	3.210	FA	1,138	1,867	01/18/2018	02/23/2023
45866F AA 2	INTERCONTINENTAL EXCH				1FE	99,225	102.479	102,479	100,000	99,591	0	76	0	0	4.000	4.090	AO	844	4,000	10/01/2013	10/15/2023
45866F AC 8	INTERCONTINENTAL EXCH			2	1FE	102,073	99.442	99,442	100,000	100,984	0	(520)	0	0	2.750	2.200	JD	229	2,750	11/14/2016	12/01/2020
459200 JG 7	IBM CORP				1FE	105,573	97.362	97,362	100,000	104,229	0	(529)	0	0	3.450	2.790	FA	1,265	3,450	05/19/2016	02/19/2026
46625H QJ 2	JPMORGAN CHASE & CO			2	1FE	100,686	98.516	98,516	100,000	100,316	0	(146)	0	0	2.550	2.390	MS	850	2,550	05/24/2016	03/01/2021
46647P AF 3	JPMORGAN CHASE & CO			1,2,5	1FE	50,069	95.211	47,606	50,000	50,064	0	(4)	0	0	3.540	3.520	MN	295	1,770	01/29/2018	05/01/2028
478111 AB 3	JOHNS HOPKINS HLTH SYS				1FE	100,000	98.080	98,081	100,000	100,000	0	0	0	0	2.767	2.760	MN	354	2,767	05/01/2013	05/15/2023
581557 BE 4	MCKESSON CORP			2	2FE	100,000	98.682	98,682	100,000	100,000	0	0	0	0	3.796	3.790	MS	1,118	3,796	03/05/2014	03/15/2024
59156R BH 0	METLIFE INC				1FE	125,864	100.476	125,596	125,000	125,513	0	(87)	0	0	3.600	3.510	AO	1,013	4,500	09/19/2014	04/10/2024
594918 BP 8	MICROSOFT CORP			2	1FE	199,790	97.144	194,288	200,000	199,889	0	42	0	0	1.550	1.570	FA	1,231	3,100	08/01/2016	08/08/2021
595620 AK 1	MIDAMERICAN ENERGY CO			2	1FE	210,970	101.163	202,327	200,000	206,901	0	(1,431)	0	0	3.700	2.870	MS	2,179	7,400	01/25/2016	09/15/2023
61746B DZ 6	MORGAN STANLEY				1FE	149,693	97.298	145,947	150,000	149,771	0	28	0	0	3.875	3.900	JJ	2,486	5,813	01/22/2016	01/27/2026
637432 NQ 4	NATIONAL RURAL UTILS			1,2	1FE	199,868	101.351	202,702	200,000	199,870	0	2	0	0	3.900	3.900	MN	1,322	0	10/24/2018	11/01/2028
674599 CG 8	OCCIDENTAL PETROLEUM			2	1FE	205,992	98.824	197,648	200,000	205,002	0	(721)	0	0	3.500	3.050	JD	311	7,000	08/08/2017	06/15/2025
693476 BN 2	PNC FINL SVCS			2	1FE	106,160	99.780	99,780	100,000	102,239	0	(686)	0	0	3.300	2.540	MS	1,036	3,300	11/21/2012	03/08/2022
808513 AT 2	SCHWAB (CHARLES) CORP			1,2	1FE	99,840	97.428	97,428	100,000	99,874	0	32	0	0	2.650	2.680	JJ	1,148	1,678	12/04/2017	01/25/2023
828807 CS 4	SIMON PPTY GRP LP			2	1FE	149,706	98.097	147,146	150,000	149,822	0	28	0	0	3.375	3.390	AO	1,266	5,063	09/03/2014	10/01/2024
863667 AM 3	STRYKER CORP			2	1FE	99,962	98.674	98,674	100,000	99,983	0	7	0	0	2.625	2.630	MS	773	2,625	03/03/2016	03/15/2021
871829 BF 3	SYSCO CORP			1,2	2FE	99,463	93.563	93,563	100,000	99,535	0	47	0	0	3.250	3.310	JJ	1,499	3,458	06/19/2017	07/15/2027
87612E AV 8	TARGET CORP				1FE	134,471	101.433	126,791	125,000	127,696	0	(1,699)	0	0	3.875	2.430	JJ	2,234	4,844	11/05/2014	07/15/2020
887317 BA 2	WARNER MEDIA LLC			2	2FE	98,711	89.090	89,090	100,000	99,012	0	115	0	0	2.950	3.090	JJ	1,360	2,950	05/06/2016	07/15/2026
89236T CQ 6	TOYOTA MTR CREDIT CORP				1FE	199,508	98.683	197,366	200,000	199,740	0	69	0	0	2.800	2.830	JJ	2,613	5,600	07/08/2015	07/13/2022
91159H HR 4	US BANCORP			2	1FE	99,940	95.985	95,985	100,000	99,949	0	5	0	0	3.150	3.150	AO	560	3,150	04/24/2017	04/27/2027
92343V BC 7	VERIZON COMMUNICATIONS				2FE	205,966	101.050	202,100	200,000	204,440	0	(1,486)	0	0	3.500	2.680	MN	1,167	7,000	12/19/2017	11/01/2021
942683 AF 0	ALLERGAN FIN LLC			2	2FE	99,165	97.406	97,406	100,000	99,654	0	85	0	0	3.250	3.340	AO	813	3,250	09/27/2012	10/01/2022
949746 RX 1	WELLS FARGO & CO				1FE	45,721	69.813	41,888	43,985	43,309	0	85	0	(3,677)	2.975	3.210	MN	155	1,371	11/01/2017	05/19/2026
94974B GP 9	WELLS FARGO & CO				1FE	149,760	96.788	145,182	150,000	149,831	0	22	0	0	3.550	3.560	MS	1,361	5,325	11/06/2015	09/29/2025
98458P AC 9	YALE UNIV				1FE	203,858	99.881	199,764	200,000	200,274	0	(942)	0	0	2.086	1.600	AO	881	4,172	02/04/2015	04/15/2019
98978V AK 9	ZOETIS INC			2	2FE	110,882	102.862	102,862	100,000	109,038	0	(1,218)	0	0	4.500	2.980	MN	600	4,500	06/16/2017	11/13/2025
078149 DW 8	BELL CANADA			1	2FE	95,658	89.706	87,016	71,109	71,385	0	(30)	0	(6,058)	7.000	6.940	MS	1,361	5,267	10/25/2000	09/24/2027
11257Z AC 3	BROOKFIELD ASSET MGMT INC			1	1FE	51,056	75.899	37,950	36,654	36,645	0	3	0	(3,113)	4.540	4.540	MS	425	1,759	09/07/2012	03/31/2023
112585 AG 9	BROOKFIELD ASSET MGMT INC			1	1FE	48,931	76.383	38,192	36,654	36,649	0	3	0	(3,114)	5.300	5.300	MS	648	2,051	10/20/2010	03/01/2021
136765 AP 9	CANADIAN WESTERN BK			2,5	2FE	50,787	73.437	36,719	36,654	36,654	0	0	0	(3,114)	3.463	3.460	JD	52	1,306	12/12/2012	12/17/2024
14006Z AD 9	CAPITAL DESJARDINS INC				1FE	97,912	75.551	75,552	73,308	73,308	0	0	0	(6,227)	5.187	5.180	MN	599	3,997	04/30/2010	05/05/2020
29290Z AC 4	ENBRIDGE GAS DISTRIBUTION				1FE	48,936	92.946	46,473	36,654	36,644	0	1	0	(3,113)	6.160	6.160	JD	99	2,327	12/11/2003	12/16/2033

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
293365 AC 6	ENMAX CORP			2	2FE	87,665	75.380	75,381	73,308	73,308	0	0	0	(6,227)	3.805	3.800	JD	207	2,913	12/02/2014.	12/05/2024.
34527A BT 6	FORD CREDIT CANADA CO			1	2FE	38,651	69.324	34,662	36,654	36,565	0	29	0	(3,105)	2.710	2.790	FA	354	1,054	11/01/2017.	02/23/2022.
35085Z BJ 4	407 INTL INC			2	1FE	91,978	74.949	74,950	73,308	73,273	0	7	0	(6,225)	3.350	3.360	MN	312	2,571	05/16/2014.	05/16/2024.
39191Z AF 6	GREATER TORONTO ARPTS			1	1FE	99,449	102.106	102,106	73,308	74,117	0	(46)	0	(6,287)	6.980	6.850	AO	1,096	5,448	11/22/2002.	10/15/2032.
40156A AA 3	GUELPH HYDRO ELEC				1FE	48,956	82.117	41,059	36,654	36,654	0	0	0	(3,114)	5.264	5.260	JD	138	1,995	12/01/2010.	12/06/2030.
448055 AK 9	HUSKY ENERGY INC			2	2FE	100,693	98.380	98,380	100,000	100,394	0	(69)	0	0	4.000	3.910	AO	844	4,000	03/25/2014.	04/15/2024.
455870 AB 1	INDUSTRIAL ALLIANCE			2,5	1FE	92,009	73.335	73,336	73,308	73,287	0	5	0	(6,226)	2.800	2.800	MN	261	2,149	05/16/2014.	05/16/2024.
21685W DD 6	COOPERATIEVE RABOBANK		C		1FE	200,618	100.991	201,982	200,000	200,255	0	(76)	0	0	3.875	3.830	FA	3,078	7,750	09/24/2013.	02/08/2022.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						7,164,611	XXX	6,858,741	6,901,558	6,933,434	0	(10,875)	0	(59,600)	XXX	XXX	XXX	60,848	221,163	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
14041N FB 2	COMET 2015-A8 A8			4	1FE	233,154	98.492	226,534	230,000	231,249	0	(682)	0	0	2.050	1.740	MON	210	4,715	02/24/2016.	08/15/2023.
254683 BP 9	DCENT 2015-A2 A			4	1FE	254,082	98.499	246,249	250,000	251,460	0	(1,114)	0	0	1.900	1.440	MON	211	4,750	08/10/2016.	10/17/2022.
981464 DM 9	WFNMT 2012-D A			4	1FE	253,779	99.573	248,934	250,000	250,618	0	(1,340)	0	0	2.150	1.600	MON	239	5,500	08/09/2016.	04/17/2023.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						741,015	XXX	721,717	730,000	733,327	0	(3,136)	0	0	XXX	XXX	XXX	660	14,965	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						7,905,626	XXX	7,580,458	7,631,558	7,666,761	0	(14,011)	0	(59,600)	XXX	XXX	XXX	61,508	236,128	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						11,709,048	XXX	11,173,263	11,029,209	11,089,852	0	(23,196)	0	(130,217)	XXX	XXX	XXX	87,001	348,104	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,441,956	XXX	1,412,277	1,403,228	1,430,457	0	(6,888)	0	0	XXX	XXX	XXX	4,143	43,117	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						61,572	XXX	59,404	60,564	60,850	0	(320)	0	0	XXX	XXX	XXX	99	1,190	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						741,015	XXX	721,717	730,000	733,327	0	(3,136)	0	0	XXX	XXX	XXX	660	14,965	XXX	XXX
8399999. Grand Total - Bonds						13,953,591	XXX	13,366,661	13,223,001	13,314,486	0	(33,540)	0	(130,217)	XXX	XXX	XXX	91,903	407,376	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								
912828 2R 0	US TREASURY N/B		08/30/2018	BANK OF AMERICA		9,517	10,000	10
912828 4S 6	US TREASURY N/B		08/30/2018	NOMURA SECS CO LTD		99,965	100,000	691
912828 4V 9	US TREASURY N/B		08/30/2018	DMG		50,041	50,000	63
912828 5B 2	US TREASURY N/B		09/28/2018	US BANK		124,976	125,000	10
912828 WJ 5	US TREASURY N/B		11/02/2018	BANK OF AMERICA		97,168	100,000	1,182
0599999. Total - Bonds - U.S. Government						381,667	385,000	1,956
Bonds - U.S. Special Revenue and Special Assessment								
3130AE B2 5	FHLB		11/07/2018	MORGAN STANLEY		97,759	100,000	1,634
3140J5 NM 7	FNMA #BM1295		02/23/2018	IFCSTONE		141,999	134,517	420
31418C WV 2	FNMA #MA3359		09/27/2018	JPM-MTGS		250,798	258,597	582
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						490,556	493,114	2,636
Bonds - Industrial and Miscellaneous								
06051G GY 9	BANK OF AMER CORP		02/23/2018	MIZUHO		99,121	100,000	259
126408 HJ 5	CSX CORP		02/15/2018	UBS/WRBU		99,933	100,000	0
172967 HD 6	CITIGROUP INC		02/27/2018	ROBERT W BAIRD		102,048	100,000	1,356
277432 AR 1	EASTMAN CHEM CO		08/09/2018	ROBERT W BAIRD		99,358	100,000	1,562
38141G WT 7	GOLDMAN SACHS GRP INC		01/18/2018	GOLDMAN SACHS		99,951	100,000	0
46647P AF 3	JPMORGAN CHASE & CO		01/29/2018	FIRST TENNESSEE		50,069	50,000	443
637432 NQ 4	NATIONAL RURAL UTILS		10/24/2018	MITSUBISHI		199,868	200,000	0
3899999. Total - Bonds - Industrial and Miscellaneous						750,348	750,000	3,620
8399997. Total - Bonds - Part 3						1,622,571	1,628,114	8,212
8399999. Total - Bonds						1,622,571	1,628,114	8,212
9999999. Total - Bonds, Preferred and Common Stocks						1,622,571	XXX	8,212

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 11	12	13	14	15	16	17	18	19	20	21
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																				
38378K DB 2	GNMA 2013-43 B	..	12/01/2018.	MBS PMT		34,415	34,415	34,988	34,441	0	(26)	0	(26)	0	34,415	0	0	0	148	04/16/2039.
912828 RE 2	US TREASURY N/B	..	08/31/2018.	VARIOUS		125,000	125,000	124,700	124,959	0	41	0	41	0	125,000	0	0	0	1,875	08/31/2018.
912828 RP 7	US TREASURY N/B	..	05/29/2018.	CITIGROUP/ELECTRONIC		199,789	200,000	202,184	200,287	0	(142)	0	(142)	0	200,146	0	(357)	(357)	2,035	10/31/2018.
912828 VA 5	US TREASURY N/B	..	12/04/2018.	JP MORGAN		24,428	25,000	24,396	24,806	0	23	0	23	0	24,829	0	(401)	(401)	167	04/30/2020.
912828 WS 5	US TREASURY N/B	..	11/02/2018.	JP MORGAN		99,391	100,000	99,707	99,909	0	51	0	51	0	99,960	0	(569)	(569)	2,190	06/30/2019.
0599999.	Total - Bonds - U.S. Government					483,023	484,415	485,975	484,402	0	(53)	0	(53)	0	484,350	0	(1,327)	(1,327)	6,415	XXX
Bonds - All Other Government																				
56344Z BB 4	MANITOBA PROVINCE	..	11/15/2018.	MATURITY		45,322	43,985	61,708	47,917	0	(241)	0	(241)	11,071	58,747	(13,425)	0	(13,425)	2,539	11/15/2018.
642869 AE 1	NEW BRUNSWICK	..	10/18/2018.	TD		19,173	18,327	24,963	19,857	0	1	0	1	5,109	24,967	(5,839)	44	(5,795)	605	06/03/2043.
669827 8Z 3	NOVA SCOTIA	..	10/18/2018.	TD		22,381	18,327	27,860	21,748	0	(48)	0	(48)	5,808	27,507	(6,595)	1,469	(5,126)	755	06/01/2042.
66989Z EG 9	NOVA SCOTIA PROVINCE	..	10/18/2018.	TD		99,360	91,636	127,910	99,934	0	(5)	0	(5)	27,950	127,879	(31,619)	3,100	(28,519)	2,993	06/02/2062.
683234 LN 6	ONTARIO PROVINCE	..	05/02/2018.	TD		177,033	131,955	252,085	181,578	0	(1,318)	0	(1,318)	51,712	231,972	(55,338)	399	(54,939)	6,075	08/25/2028.
683234 YD 4	ONTARIO PROVINCE	..	12/06/2018.	TD		202,801	164,944	224,949	181,904	0	(112)	0	(112)	42,027	223,820	(53,468)	32,449	(21,019)	8,234	06/02/2037.
689551 ED 7	OTTAWA CITY OF	..	10/18/2018.	TD		43,479	36,654	47,934	39,673	0	1	0	1	8,266	47,940	(9,724)	5,262	(4,462)	2,025	07/30/2053.
741666 CS 8	PRINCE EDWARD ISLAND	..	12/06/2018.	TD		51,643	43,985	57,278	46,726	0	36	0	36	10,796	57,558	(13,750)	7,836	(5,914)	2,262	11/19/2037.
891288 DD 1	TORONTO CITY OF	..	12/06/2018.	TD		51,832	32,256	47,238	37,967	0	(89)	0	(89)	8,772	46,649	995	4,188	5,183	1,575	06/10/2041.
1099999.	Total - Bonds - All Other Government					713,024	582,069	871,925	677,304	0	(1,775)	0	(1,775)	171,511	847,039	(188,763)	54,747	(134,016)	27,063	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
196558 RW 2	COLORADO RVR TX MUN WTR	..	06/27/2018.	OPCO		200,712	200,000	200,000	200,000	0	0	0	0	0	200,000	0	712	712	6,446	01/01/2019.
3128M4 WK 5	FHLMC G03050	..	12/01/2018.	MBS PMT		3,410	3,410	3,642	3,436	0	(26)	0	(26)	0	3,410	0	0	0	87	07/01/2037.
3128M7 L4 6	FHLMC G05447	..	12/01/2018.	MBS PMT		3,996	3,996	4,201	4,018	0	(21)	0	(21)	0	3,996	0	0	0	103	05/01/2039.
3128M8 AV 6	FHLMC G06020	..	12/01/2018.	MBS PMT		1,917	1,917	2,087	1,932	0	(16)	0	(16)	0	1,917	0	0	0	53	12/01/2039.
3128MJ S3 5	FHLMC G08537	..	12/01/2018.	MBS PMT		14,587	14,587	14,375	14,576	0	12	0	12	0	14,587	0	0	0	236	07/01/2043.
3128MJ UA 6	FHLMC G08576	..	12/01/2018.	MBS PMT		7,601	7,601	7,618	7,601	0	(1)	0	(1)	0	7,601	0	0	0	143	03/01/2044.
3128MJ VV 9	FHLMC G08627	..	12/01/2018.	MBS PMT		25,806	25,806	26,940	25,850	0	(44)	0	(44)	0	25,806	0	0	0	332	02/01/2045.
31292S B3 3	FHLMC C09058	..	12/01/2018.	MBS PMT		6,587	6,587	6,875	6,599	0	(12)	0	(12)	0	6,587	0	0	0	134	03/01/2044.
3132GK F4 3	FHLMC Q04087	..	12/01/2018.	MBS PMT		2,960	2,960	3,010	2,963	0	(3)	0	(3)	0	2,960	0	0	0	54	10/01/2041.
3132GV L6 7	FHLMC Q09949	..	12/01/2018.	MBS PMT		8,692	8,692	9,123	8,714	0	(22)	0	(22)	0	8,692	0	0	0	150	08/01/2042.
3138AW 4W 0	FNMA #AJ5336	..	12/01/2018.	MBS PMT		8,441	8,441	8,725	8,469	0	(27)	0	(27)	0	8,441	0	0	0	134	11/01/2026.
3138M2 A3 0	FNMA #AO9925	..	12/01/2018.	MBS PMT		7,182	7,182	7,675	7,207	0	(25)	0	(25)	0	7,182	0	0	0	125	07/01/2042.
31398Q ZS 9	FHLMC 3745 AV	..	12/01/2018.	MBS PMT		28,241	28,241	30,720	28,430	0	(189)	0	(189)	0	28,241	0	0	0	616	09/15/2023.
3140F9 WA 9	FNMA #BD2440	..	12/01/2018.	MBS PMT		22,919	22,919	23,464	22,947	0	(28)	0	(28)	0	22,919	0	0	0	419	01/01/2047.
3140J5 NM 7	FNMA #BM1295	..	12/01/2018.	MBS PMT		15,632	15,632	16,502	0	0	(71)	0	(71)	0	15,632	0	0	0	306	06/01/2047.
31417Y TT 4	FNMA #MA0561	..	12/01/2018.	MBS PMT		6,564	6,564	6,831	6,582	0	(18)	0	(18)	0	6,564	0	0	0	133	11/01/2040.
31418C WV 2	FNMA #MA3359	..	12/01/2018.	MBS PMT		4,676	4,676	4,535	0	0	2	0	2	0	4,676	0	0	0	25	04/01/2038.
31418R GS 4	FNMA #AD3808	..	12/01/2018.	MBS PMT		2,184	2,184	2,307	2,195	0	(11)	0	(11)	0	2,184	0	0	0	49	04/01/2040.
31419G CZ 5	FNMA #AE5487	..	10/25/2018.	VARIOUS		27,951	27,870	28,976	28,619	0	(200)	0	(200)	0	28,419	0	(467)	(467)	799	10/01/2025.
438701 WS 9	HONOLULU HI CITY & CNTY WSTWTR SYS	..	02/21/2018.	CALL at 100.303		200,606	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,869	07/01/2021.
59259Y DF 3	METROPOLITAN TRANSN AUTH NY	..	08/14/2018.	OPCO		176,085	175,000	192,834	177,489	0	(1,770)	0	(1,770)	0	175,718	0	367	367	6,522	11/15/2018.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					776,749	774,265	800,440	757,627	0	(2,470)	0	(2,470)	0	775,532	0	612	612	20,735	XXX
Bonds - Industrial and Miscellaneous																				

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
05531F AS 2	BB&T CORP	..	09/27/2018.	GOLDMAN SACHS		198,466	200,000	199,758	199,901	0	35	0	35	0	199,937	0	(1,471)	(1,471)	5,894	01/15/2020.
06406H BM 0	BANK OF NY MELLON CORP	..	10/24/2018.	MORGAN STANLEY		202,776	200,000	230,372	208,429	0	(5,002)	0	(5,002)	0	203,427	0	(651)	(651)	10,325	05/15/2019.
12189L AB 7	BURLINGTON NORTH SANTA FE	..	11/07/2018.	HILLTOP		100,392	100,000	102,890	100,907	0	(312)	0	(312)	0	100,595	0	(203)	(203)	4,280	09/01/2020.
172967 HC 8	CITIGROUP INC	..	02/27/2018.	MORGAN STANLEY		100,009	100,000	99,649	99,946	0	12	0	12	0	99,958	0	51	51	1,076	09/26/2018.
277432 AH 3	EASTMAN CHEM CO	..	08/09/2018.	TD		103,103	100,000	114,164	103,898	0	(1,259)	0	(1,259)	0	102,640	0	463	463	4,094	11/15/2019.
38141G RC 0	GOLDMAN SACHS GRP INC	..	01/22/2018.	MATURITY		100,000	100,000	99,958	99,999	0	1	0	1	0	100,000	0	0	0	1,188	01/22/2018.
74456Q AS 5	PUBLIC SVC ELEC & GAS	..	02/16/2018.	MKTX		100,579	100,000	117,873	100,991	0	(405)	0	(405)	0	100,587	0	(8)	(8)	1,605	05/01/2018.
007863 AH 6	AEROPORTS DE MONTREAL	..	10/18/2018.	TD		59,328	54,981	76,805	59,652	0	0	0	0	17,153	76,805	(19,344)	1,867	(17,477)	2,438	09/26/2042.
12657Z AW 3	CU INC	..	12/06/2018.	TD		60,888	54,981	73,434	59,652	0	0	0	0	13,782	73,434	(17,542)	4,997	(12,545)	2,953	10/24/2041.
12657Z BG 7	CU INC	..	10/18/2018.	TD		38,499	36,654	38,352	39,768	0	0	0	0	(1,415)	38,352	(45)	192	147	2,286	07/27/2045.
136069 CV 1	CANADIAN IMPERIAL BK	..	06/06/2018.	CALL at 100.000		91,417	86,504	115,212	93,729	0	10	0	10	21,655	115,395	(24,090)	112	(23,978)	2,722	06/06/2023.
35085Z AM 8	407 INTL INC	..	12/12/2018.	TD		91,626	73,308	97,784	79,454	0	3	0	3	18,357	97,815	(22,912)	16,723	(6,189)	5,911	02/14/2036.
45824R AA 7	INTEGRATED TEAM SJHC	..	10/18/2018.	VARIOUS		21,944	17,492	23,363	18,978	0	0	0	0	4,385	23,363	(5,081)	3,661	(1,420)	977	11/30/2042.
548243 AF 1	LOWER MATTAGAMI ENERGY	..	10/18/2018.	TD		44,858	36,654	48,563	39,768	0	0	0	0	8,795	48,563	(10,255)	6,551	(3,704)	2,063	09/21/2043.
739239 AB 7	POWER CORP CANADA	..	09/06/2018.	CALL at 102.856		77,840	73,308	97,853	79,527	0	5	0	5	18,374	97,906	(22,231)	4	(22,227)	7,282	04/22/2019.
780086 GH 1	ROYAL BK OF CANADA	..	12/11/2018.	MATURITY		74,688	73,308	93,945	79,529	0	8	0	8	14,448	93,985	(19,297)	0	(19,297)	2,103	12/11/2018.
78461G AB 8	SNC-LAVALIN INNISFREE	..	06/27/2018.	VARIOUS		46,854	35,465	47,368	38,478	0	0	0	0	8,890	47,368	(10,981)	10,467	(514)	2,514	06/30/2044.
95751Z AN 3	WESTCOAST ENERGY	..	12/06/2018.	TD		75,915	73,308	97,912	79,536	0	0	0	0	18,376	97,912	(23,390)	1,394	(21,996)	4,112	10/28/2041.
987172 AA 1	YORK UNIV	..	10/18/2018.	TD		108,371	73,308	97,882	79,515	0	0	0	0	18,371	97,887	(21,292)	31,776	10,484	5,577	03/07/2042.
3899999.	Total - Bonds - Industrial and Miscellaneous					1,697,553	1,589,271	1,873,137	1,661,657	0	(6,904)	0	(6,904)	161,171	1,815,929	(196,460)	75,925	(120,535)	69,400	XXX
8399997.	Total - Bonds - Part 4					3,670,349	3,430,020	4,031,477	3,580,990	0	(11,202)	0	(11,202)	332,682	3,922,850	(385,223)	129,957	(255,266)	123,613	XXX
8399999.	Total - Bonds					3,670,349	3,430,020	4,031,477	3,580,990	0	(11,202)	0	(11,202)	332,682	3,922,850	(385,223)	129,957	(255,266)	123,613	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					3,670,349	XXX	4,031,477	3,580,990	0	(11,202)	0	(11,202)	332,682	3,922,850	(385,223)	129,957	(255,266)	123,613	XXX

Sch. D - Pt. 5
NONE

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
KEYBANK	CLEVELAND, OH USA		0.00	0	0	210,004	XXX
MODERN WOODMAN BANK	ROCK ISLAND, IL USA		0.00	6,087	0	(66,279)	XXX
ROYAL BANK	CALGARY, AB CANADA		0.00	0	0	249,271	XXX
RBC DEXIA	TORONTO, ON CANADA		0.00	952	0	167,637	XXX
0199999. Total - Open Depositories		XXX	XXX	7,039	0	560,633	XXX
0399999. Total Cash on Deposit		XXX	XXX	7,039	0	560,633	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,110	XXX
0599999. Total Cash		XXX	XXX	7,039	0	562,743	XXX

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

1. January	1,673,845	4. April	1,226,817	7. July	2,074,552	10. October	2,181,492
2. February	1,539,759	5. May	1,133,467	8. August	1,263,176	11. November	1,527,443
3. March	1,200,678	6. June	1,721,249	9. September	2,070,098	12. December	2,575,701

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 the SVO								
31846V 41 9	FIRST AMERN TREAS OBLIG FD		12/29/2017	1.050		100,184	0	163
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						100,184	0	163
All Other Money Market Mutual Funds								
31846V 20 3	FIRST AMERN GOVT OBLIG FD		12/26/2018	1.811		47,110	0	1,229
8699999. Total - All Other Money Market Mutual Funds						47,110	0	1,229
8899999. Total - Cash Equivalents						147,294	0	1,392

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			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR			0	0	0	0
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA			0	0	0	0
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA			0	0	0	0
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV			0	0	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM			0	0	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC	ST	DEPARTMENT OF INSURANCE	100,184	100,184	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	DEPARTMENT OF INSURANCE	400,384	398,200	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC	B	DEPARTMENT OF INSURANCE	124,979	125,474	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA			0	0	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	US Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN	B	OSFI	1,550,524	1,808,211	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	2,176,071	2,432,069	0	0

DETAILS OF WRITE-INS

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

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FRATERNAL ANNUAL STATEMENT BLANK