PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2018

OF THE CONDITION AND AFFAIRS OF THE

RHODE ISLAND JOINT REINSURANCE ASSOCIATION

NAIC Group Code 00000 (Current Period), (Prior Period) NAIC Company Code 00000 Employer's ID Number 05-0356382

Organized under the Laws of RHODE ISLAND, State of Domicile or Port of Entry MASSACHUSETTS

Country of Domicile UNITED STATES

Incorporated/Organized 10/01/1973 Commenced Business 10/01/1973

Statutory Home Office TWO CENTER PLAZA, 8TH FL (Street and Number), BOSTON, MA, US 02108 (City or Town, State, Country and Zip Code)

Main Administrative Office TWO CENTER PLAZA, 8TH FL (Street and Number) BOSTON, MA, US 02108 (City or Town, State, Country and Zip Code) 617-557-5515 (Area Code) (Telephone Number)

Mail Address TWO CENTER PLAZA, 8TH FL (Street and Number or P.O. Box), BOSTON, MA, US 02108 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records TWO CENTER PLAZA, 8TH FL (Street and Number) BOSTON, MA, US 02108 (City or Town, State, Country and Zip Code) 617-557-5515 (Area Code) (Telephone Number)

Internet Web Site Address WWW.RIJRA.COM

Statutory Statement Contact RICHARD J CONNORS (Name) 617-557-5514 (Area Code) (Telephone Number) (Extension)

RCONNORS@MPIUA.COM (E-Mail Address) 617-557-5675 (Fax Number)

OFFICERS

Name	Title	Name	Title
JOHN K GOLEMBESKI	PRESIDENT	JOHN K GOLEMBESKI	SECRETARY
RICHARD J CONNORS	TREASURER		

OTHER OFFICERS

DIRECTORS OR TRUSTEES

DONALD BALDINI	PATRICK MCDONALD #	DENNIS P GRADY	T. BRYAN COOK
ELENA BIANCO	SANDRA G PARRILLO	COURTNEY LARKIN	CHARLES DIGRANDE
ROBERT ROMANIK	LARS B KRISTIANSEN #	ROBERT HARTNETT	RICHARD BLACKMAN
CARLA DESTEFANO	LESLIE MCKNIGHT	CHARLES NEWTON	TIMOTHY MERCER #

State of MASSACHUSETTS
ss
County of SUFFOLK

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.

JOHN K GOLEMBESKI PRESIDENT	JOHN K GOLEMBESKI SECRETARY	RICHARD J CONNORS TREASURER

Subscribed and sworn to before me
this ______ day of ______ , ______

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

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	12,474,763	29.506	12,474,763		12,474,763	29.506
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies	1,324,092	3.132	1,324,092		1,324,092	3.132
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	651,436	1.541	651,436		651,436	1.541
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1,656,587	3.918	1,656,587		1,656,587	3.918
1.43 Revenue and assessment obligations	1,887,998	4.466	1,887,998		1,887,998	4.466
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.000			0	0.000
1.512 Issued or guaranteed by FNMA and FHLMC	56,043	0.133	56,043		56,043	0.133
1.513 All other	270,214	0.639	270,214		270,214	0.639
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	5,183,732	12.261	5,183,732		5,183,732	12.261
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		0.000			0	0.000
1.523 All other	2,537,579	6.002	2,537,579		2,537,579	6.002
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	15,572,865	36.834	15,572,865		15,572,865	36.834
2.2 Unaffiliated non-U.S. securities (including Canada)	518,833	1.227	518,833		518,833	1.227
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated		0.000			0	0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000			0	0.000
3.42 Unaffiliated		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities	79	0.000	79		79	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	144,349	0.341	144,349		144,349	0.341
11. Other invested assets		0.000			0	0.000
12. Total invested assets	42,278,570	100.000	42,278,570	0	42,278,570	100.000

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 the end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

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		
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		
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		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year		0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16	0	
3.2 Totals, Part 3, Column 12	0	0
4. Accrual of discount		
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		
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		
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		48,557,995
2. Cost of bonds and stocks acquired, Part 3, Column 7		3,783,836
3. Accrual of discount		48,652
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		(37,427)
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		10,138,821
7. Deduct amortization of premium		80,092
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15	0	
8.2 Part 2, Section 1, Column 19	0	
8.3 Part 2, Section 2, Column 16	0	
8.4 Part 4, Column 15	0	0
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 penalties and/or acceleration fees, Notes 5R, Line 5R(2)		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		42,134,142
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		42,134,142

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	12,930,290	12,652,238	12,933,932	12,962,731
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	12,930,290	12,652,238	12,933,932	12,962,731
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	651,436	673,346	655,495	650,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	1,656,585	1,664,410	1,669,867	1,655,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	8,281,246	8,128,881	8,323,466	8,249,321
	8. United States	18,095,753	17,814,439	18,161,510	18,004,510
Industrial and Miscellaneous, SVO Identified	9. Canada	518,832	509,563	518,367	525,000
Funds, Bank Loans and Hybrid Securities	10. Other Countries				
(unaffiliated)	11. Totals	18,614,585	18,324,002	18,679,878	18,529,510
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	42,134,142	41,442,876	42,262,637	42,046,562
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	42,134,142	41,442,876	42,262,637	

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 Col. 7 as a % of Line 11.7	9 Total from Col. 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	972,468	4,886,174	7,071,648			XXX	12,930,290	30.7	15,548,842	32.0	12,930,290	
1.2 NAIC 2						XXX	0	0.0	0	0.0		
1.3 NAIC 3						XXX	0	0.0	0	0.0		
1.4 NAIC 4						XXX	0	0.0	0	0.0		
1.5 NAIC 5						XXX	0	0.0	0	0.0		
1.6 NAIC 6						XXX	0	0.0	0	0.0		
1.7 Totals	972,468	4,886,174	7,071,648	0	0	XXX	12,930,290	30.7	15,548,842	32.0	12,930,290	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	499,959	1.0		
2.2 NAIC 2						XXX	0	0.0	0	0.0		
2.3 NAIC 3						XXX	0	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	0	0.0		
2.5 NAIC 5						XXX	0	0.0	0	0.0		
2.6 NAIC 6						XXX	0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	499,959	1.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	150,173	401,879	99,385			XXX	651,436	1.5	901,976	1.9	651,436	
3.2 NAIC 2						XXX	0	0.0	0	0.0		
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals	150,173	401,879	99,385	0	0	XXX	651,436	1.5	901,976	1.9	651,436	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	775,343	331,556	450,010	99,676		XXX	1,656,585	3.9	2,209,005	4.5	1,656,585	
4.2 NAIC 2						XXX	0	0.0	0	0.0		
4.3 NAIC 3						XXX	0	0.0	0	0.0		
4.4 NAIC 4						XXX	0	0.0	0	0.0		
4.5 NAIC 5						XXX	0	0.0	0	0.0		
4.6 NAIC 6						XXX	0	0.0	0	0.0		
4.7 Totals	775,343	331,556	450,010	99,676	0	XXX	1,656,585	3.9	2,209,005	4.5	1,656,585	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	971,634	3,632,877	2,975,202	676,395	25,138	XXX	8,281,246	19.7	9,719,173	20.0	8,281,246	
5.2 NAIC 2						XXX	0	0.0	0	0.0		
5.3 NAIC 3						XXX	0	0.0	0	0.0		
5.4 NAIC 4						XXX	0	0.0	0	0.0		
5.5 NAIC 5						XXX	0	0.0	0	0.0		
5.6 NAIC 6						XXX	0	0.0	0	0.0		
5.7 Totals	971,634	3,632,877	2,975,202	676,395	25,138	XXX	8,281,246	19.7	9,719,173	20.0	8,281,246	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 Col. 7 as a % of Line 11.7	9 Total from Col. 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	743,036	7,738,231	3,559,764			XXX	12,041,032	28.6	13,259,923	27.3	12,041,032	
6.2 NAIC 2	925,451	4,531,245	1,116,858			XXX	6,573,553	15.6	6,318,909	13.0	6,573,553	
6.3 NAIC 3						XXX	0	0.0	100,208	0.2		
6.4 NAIC 4						XXX	0	0.0	0	0.0		
6.5 NAIC 5						XXX	0	0.0	0	0.0		
6.6 NAIC 6						XXX	0	0.0	0	0.0		
6.7 Totals	1,668,486	12,269,476	4,676,622	0	0	XXX	18,614,585	44.2	19,679,039	40.5	18,614,585	0
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		
7.2 NAIC 2						XXX	0	0.0	0	0.0		
7.3 NAIC 3						XXX	0	0.0	0	0.0		
7.4 NAIC 4						XXX	0	0.0	0	0.0		
7.5 NAIC 5						XXX	0	0.0	0	0.0		
7.6 NAIC 6						XXX	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						XXX	0	0.0	0	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						XXX	0	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	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-Designated Securities												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		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						XXX	0	0.0	XXX	XXX		
10.2 NAIC 2						XXX	0	0.0	XXX	XXX		
10.3 NAIC 3						XXX	0	0.0	XXX	XXX		
10.4 NAIC 4						XXX	0	0.0	XXX	XXX		
10.5 NAIC 5						XXX	0	0.0	XXX	XXX		
10.6 NAIC 6						XXX	0	0.0	XXX	XXX		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 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) 3,612,654	16,990,717	14,156,009	776,071	25,138	0	35,560,589	84.4	XXX	XXX	35,560,589	0
11.2 NAIC 2	(d) 925,451	4,531,245	1,116,858	0	0	0	6,573,553	15.6	XXX	XXX	6,573,553	0
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	4,538,105	21,521,962	15,272,867	776,071	25,138	0	(b) 42,134,142	100.0	XXX	XXX	42,134,142	0
11.8 Line 11.7 as a % of Col. 7	11.0	51.0	36.0	2.0	0.1	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 NAIC 1	6,582,648	17,535,305	17,168,801	819,520	32,603	0	XXX	XXX	42,138,878	86.8	42,138,878	0
12.2 NAIC 2	574,968	4,128,874	1,615,067	0	0	0	XXX	XXX	6,318,909	13.0	6,318,909	0
12.3 NAIC 3	0	100,208	0	0	0	0	XXX	XXX	100,208	0.2	0	100,208
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	7,157,616	21,764,387	18,783,868	819,520	32,603	0	XXX	XXX	(b) 48,557,995	100.0	48,457,787	100,208
12.8 Line 12.7 as a % of Col. 9	15.0	45.0	39.0	2.0	0.1	0.0	XXX	XXX	100.0	XXX	100.0	0.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1	3,612,654	16,990,717	14,156,009	776,071	25,138		35,560,589	84.4	42,138,878	86.8	35,560,589	XXX
13.2 NAIC 2	925,451	4,531,245	1,116,858				6,573,553	15.6	6,318,909	13.0	6,573,553	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	4,538,105	21,521,962	15,272,867	776,071	25,138	0	42,134,142	100.0	48,457,787	99.8	42,134,142	XXX
13.8 Line 13.7 as a % of Col. 7	11.0	51.0	36.0	2.0	0.1	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	11.0	51.0	36.0	2.0	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1							0	0.0	0	0.0	XXX	0
14.2 NAIC 2							0	0.0	0	0.0	XXX	0
14.3 NAIC 3							0	0.0	100,208	0.2	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	0	0	0	0	0	0	0	0.0	100,208	0.2	XXX	0
14.8 Line 14.7 as a % Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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

(b) Includes $ .... current year of bonds with Z designations, $ .... prior year of bonds with Z designations, $ .... 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 $ .... current year of bonds with 5GI designations, $ .... prior , 5* or 5GI designations and $ .... current year, $ .... 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$ ....; NAIC 2 $ ....; NAIC 3 $ ....; NAIC 4 $ ....; NAIC 5 $ ....; NAIC 6 $ ....

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 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 Issuer Obligations	895,333	4,650,461	6,928,969			XXX	12,474,763	29.6	15,546,952	32.0	12,474,763	
1.2 Residential Mortgage-Backed Securities	77,135	235,713	142,679			XXX	455,527	1.1	1,891	0.0	455,527	
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
1.5 Totals	972,468	4,886,174	7,071,648	0	0	XXX	12,930,290	30.7	15,548,842	32.0	12,930,290	0
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0	499,959	1.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	499,959	1.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	150,173	401,879	99,385			XXX	651,436	1.5	901,976	1.9	651,436	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
3.5 Totals	150,173	401,879	99,385	0	0	XXX	651,436	1.5	901,976	1.9	651,436	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	775,343	331,556	450,010	99,676		XXX	1,656,585	3.9	2,209,005	4.5	1,656,585	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
4.5 Totals	775,343	331,556	450,010	99,676	0	XXX	1,656,585	3.9	2,209,005	4.5	1,656,585	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	450,058	1,697,187	824,844	240,000		XXX	3,212,090	7.6	3,922,065	8.1	3,212,090	
5.2 Residential Mortgage-Backed Securities	521,576	1,935,690	2,150,358	436,395	25,138	XXX	5,069,157	12.0	5,797,108	11.9	5,069,157	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
5.5 Totals	971,634	3,632,877	2,975,202	676,395	25,138	XXX	8,281,246	19.7	9,719,173	20.0	8,281,246	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	1,440,737	10,163,659	3,512,561			XXX	15,116,957	35.9	15,749,032	32.4	15,116,957	
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
6.3 Commercial Mortgage-Backed Securities	227,749	1,131,072	1,164,061			XXX	2,522,882	6.0	2,705,062	5.6	2,522,882	
6.4 Other Loan-Backed and Structured Securities		974,745				XXX	974,745	2.3	1,224,945	2.5	974,745	
6.5 Totals	1,668,486	12,269,476	4,676,622	0	0	XXX	18,614,585	44.2	19,679,039	40.5	18,614,585	0
7. Hybrid Securities												
7.1 Issuer Obligations						XXX	0	0.0	0	0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	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						XXX	0	0.0	0	0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	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 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		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		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 Bank Loans - Issued						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans – Acquired						XXX	0	0.0	XXX	XXX		
10.3 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. Total Bonds Current Year												
11.1 Issuer Obligations	3,711,645	17,244,742	11,815,769	339,676	0	XXX	33,111,831	78.6	XXX	XXX	33,111,831	0
11.2 Residential Mortgage-Backed Securities	598,711	2,171,403	2,293,036	436,395	25,138	XXX	5,524,684	13.1	XXX	XXX	5,524,684	0
11.3 Commercial Mortgage-Backed Securities	227,749	1,131,072	1,164,061	0	0	XXX	2,522,882	6.0	XXX	XXX	2,522,882	0
11.4 Other Loan-Backed and Structured Securities	0	974,745	0	0	0	XXX	974,745	2.3	XXX	XXX	974,745	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		0	0.0	XXX	XXX	0	0
11.7 Totals	4,538,105	21,521,962	15,272,867	776,071	25,138	0	42,134,142	100.0	XXX	XXX	42,134,142	0
11.8 Lines 11.7 as a % Col. 7	11.0	51.0	36.0	2.0	0.1	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 Issuer Obligations	5,192,158	18,518,861	14,773,316	344,654	0	XXX	XXX	XXX	38,828,990	80.0	38,728,782	100,208
12.2 Residential Mortgage-Backed Securities	650,719	2,050,630	2,590,180	474,866	32,603	XXX	XXX	XXX	5,798,998	11.9	5,798,998	0
12.3 Commercial Mortgage-Backed Securities	264,780	1,019,910	1,420,372	0	0	XXX	XXX	XXX	2,705,062	5.6	2,705,062	0
12.4 Other Loan-Backed and Structured Securities	1,049,960	174,985	0	0	0	XXX	XXX	XXX	1,224,945	2.5	1,224,945	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	7,157,616	21,764,387	18,783,868	819,520	32,603	0	XXX	XXX	48,557,995	100.0	48,457,787	100,208
12.8 Line 12.7 as a % of Col. 9	14.7	44.8	38.7	1.7	0.1	0.0	XXX	XXX	100.0	XXX	99.8	0.2
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	3,711,645	17,244,742	11,815,769	339,676		XXX	33,111,831	78.6	38,728,782	79.8	33,111,831	XXX
13.2 Residential Mortgage-Backed Securities	598,711	2,171,403	2,293,036	436,395	25,138	XXX	5,524,684	13.1	5,798,998	11.9	5,524,684	XXX
13.3 Commercial Mortgage-Backed Securities	227,749	1,131,072	1,164,061			XXX	2,522,882	6.0	2,705,062	5.6	2,522,882	XXX
13.4 Other Loan-Backed and Structured Securities		974,745				XXX	974,745	2.3	1,224,945	2.5	974,745	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans						XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	4,538,105	21,521,962	15,272,867	776,071	25,138	0	42,134,142	100.0	48,457,787	99.8	42,134,142	XXX
13.8 Line 13.7 as a % of Col. 7	11.0	51.0	36.0	2.0	0.1	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	11.0	51.0	36.0	2.0	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations						XXX	0	0.0	100,208	0.2	XXX	0
14.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.4 Other Loan-Backed and Structured Securities						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						XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	0	0	0	0	0	0	0	0.0	100,208	0.2	XXX	0
14.8 Line 14.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

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

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

SCHEDULE DB - PART A – VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

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

SCHEDULE DB - PART B – VERIFICATION BETWEEN YEARS

Futures Contracts

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

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
9999999999 Totals				0	0	XXX	XXX	XXX	0	0	XXX	XXX	XXX	0	0

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	0	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		0
4.	Part D, Section 1, Column 5	0	
5.	Part D, Section 1, Column 6	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	0	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		0
10.	Part D, Section 1, Column 8	0	
11.	Part D, Section 1, Column 9	0	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 11	0	
16.	Total (Lines 13 plus Line 14 minus Line 15)		0

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	44,874	34,002	10,872	0
2. Cost of cash equivalents acquired	9,943,709	8,192,088	1,751,621	
3. Accrual of discount	2,402	2,402		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	(13)	(13)		
6. Deduct consideration received on disposals	9,846,623	8,136,623	1,710,000	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	144,349	91,855	52,493	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	144,349	91,855	52,493	0

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change In Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3399999 Totals							0	0	0	0	0	0	0	XXX

General Interrogatory:

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

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation and Admin-istrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
4499999 - Subtotals - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
4599999 - Subtotals - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4699999 Totals									0	0	0	0	0	0	0	0	0	0	XXX

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond CHAR	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book / Adjusted Carrying Value 13 Current Year's (Amortization)/ Accretion	Change in Book / Adjusted Carrying Value 14 Current Year's Other Than Temporary Impairment Recognized	Change in Book / Adjusted Carrying Value 15 Total Foreign Exchange Change In B./A.C.V.	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due & Accrued	Interest 20 Amount Rec. During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912828-3F-5	U.S. Treasury Notes				1	597,334	96.5980	603,738	625,000	599,430		2,085			2.250	2.772	MN	1,826	14,063	03/07/2018	11/15/2027
912828-G3-8	U.S. Treasury Notes				1	717,919	98.2770	687,939	700,000	712,319		(1,974)			2.250	1.930	MN	2,045	15,750	02/17/2016	11/15/2024
912828-H8-6	U.S. Treasury Notes				1	1,326,342	97.1450	1,311,458	1,350,000	1,332,152		5,553			1.500	1.943	JJ	8,474	20,250	12/28/2017	01/31/2022
912828-J2-7	U.S. Treasury Notes				1	409,361	96.7310	386,924	400,000	406,643		(1,021)			2.000	1.713	FA	3,022	8,000	04/15/2016	02/15/2025
912828-K7-4	U.S. Treasury Notes				1	711,821	96.4060	698,944	725,000	715,867		1,265			2.000	2.205	FA	5,477	14,500	10/28/2015	08/15/2025
912828-M5-6	U.S. Treasury Notes				1	1,017,083	97.7930	953,482	975,000	1,006,517		(4,296)			2.250	1.747	MN	2,848	21,938	08/15/2016	11/15/2025
912828-R6-9	U.S. Treasury Notes				1	935,789	96.3400	915,230	950,000	939,009		2,366			1.625	1.900	MN	1,357	15,438	09/19/2017	05/31/2023
912828-S2-7	U.S. Treasury Notes				1	145,066	96.7850	145,178	150,000	146,454		1,369			1.125	2.102	JD	5	1,688	12/26/2017	06/30/2021
912828-T2-6	U.S. Treasury Notes				1	573,570	94.9410	569,646	600,000	578,328		4,296			1.375	2.181	MS	2,119	8,250	12/12/2017	09/30/2023
912828-T3-4	U.S. Treasury Notes				1	297,165	96.4490	289,347	300,000	298,394		571			1.125	1.324	MS	862	3,375	10/31/2016	09/30/2021
912828-U2-4	U.S. Treasury Notes				1	489,512	95.4570	477,285	500,000	491,133		1,019			2.000	2.247	MN	1,298	10,000	05/25/2017	11/15/2026
912828-UF-5	U.S. Treasury Notes				1	881,722	98.5270	886,743	900,000	895,333		4,604			1.125	1.651	JD	28	10,125	12/29/2015	12/31/2019
912828-V7-2	U.S. Treasury Notes				1	348,250	98.2190	343,767	350,000	348,706		405			1.875	1.999	JJ	2,746	6,563	11/16/2017	01/31/2022
912828-V9-8	U.S. Treasury Notes				1	553,234	97.1020	534,061	550,000	552,775		(309)			2.250	2.182	FA	4,674	12,375	08/22/2017	02/15/2027
912828-VV-9	U.S. Treasury Notes				1	1,018,947	99.3360	993,360	1,000,000	1,007,419		(4,373)			2.125	1.670	FA	7,220	21,250	12/28/2016	08/31/2020
912828-WJ-5	U.S. Treasury Notes				1	1,623,265	99.8160	1,572,102	1,575,000	1,608,868		(5,905)			2.500	2.075	MN	5,112	39,375	11/06/2017	05/15/2024
912828-XT-2	U.S. Treasury Notes				1	832,900	97.2970	827,025	850,000	835,417		2,498			2.000	2.338	MN	1,503	17,000	12/28/2017	05/31/2024
0199999 - Bonds - U.S. Governments - Issuer Obligations						12,479,281	XXX	12,196,226	12,500,000	12,474,763	0	8,152	0	0	XXX	XXX	XXX	50,617	239,938	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
38380U-QT-3	Ginnie Mae GNR20188GD			4	1FE	454,651	98.5480	456,012	462,731	455,527		875			2.500	2.935	MON	964	8,676	03/15/2018	02/20/2044
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						454,651	XXX	456,012	462,731	455,527	0	875	0	0	XXX	XXX	XXX	964	8,676	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						12,933,932	XXX	12,652,238	12,962,731	12,930,290	0	9,027	0	0	XXX	XXX	XXX	51,581	248,614	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
246380-4E-6	Delaware State Taxable - G.O.			2	1FE	101,861	101.4600	101,460	100,000	100,175		(226)			4.800	4.558	AO	1,200	4,800	02/18/2010	10/01/2022
246380-7E-3	Delaware State Taxable - G.O.				1FE	49,961	100.1770	50,089	50,000	49,997		5			3.100	3.111	JJ	775	1,550	10/22/2010	07/01/2019
644682-D7-8	New Hampshire State Taxable - G.O.			1	1FE	204,844	108.6290	217,258	200,000	201,857		(395)			5.000	4.751	MS	3,333	10,000	12/16/2009	03/01/2023
70914P-LY-6	Pennsylvania State Taxable - G.O.			1	1FE	200,154	101.6340	203,268	200,000	200,022		(18)			4.450	4.440	FA	3,362	8,900	01/14/2010	02/15/2020
924258-TU-0	Vermont State Taxable - G.O.			2	1FE	98,675	101.2710	101,271	100,000	99,385		94			4.375	4.500	FA	1,653	4,375	01/28/2010	08/15/2024
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						655,495	XXX	673,346	650,000	651,436	0	(540)	0	0	XXX	XXX	XXX	10,323	29,625	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						655,495	XXX	673,346	650,000	651,436	0	(540)	0	0	XXX	XXX	XXX	10,323	29,625	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
05914F-EG-1	Baltimore Cnty MD Taxable - G.O.			2	1FE	99,520	102.1750	102,175	100,000	99,676		21			5.550	5.590	MN	925	5,550	10/28/2009	11/01/2029
084509-PN-2	Berks Cnty PA Taxable - G.O.			2	1FE	250,000	102.3260	255,815	250,000	250,000					5.390	5.390	MN	1,722	13,475	10/30/2009	11/15/2024
355694-4C-1	Frederick Cnty MD Taxable - G.O.			2	1FE	156,269	102.2430	158,477	155,000	155,276		(242)			5.000	4.829	FA	3,229	7,750	07/14/2014	02/01/2022
367298-VW-3	Gaston Cnty NC Taxable - G.O.			2	1FE	152,255	100.1640	150,246	150,000	150,025		(287)			5.000	4.801	FA	3,125	7,500	07/29/2009	02/01/2020
442331-QR-8	Houston TX Taxable - G.O.			2	1FE	276,719	100.4390	276,207	275,000	275,038		(227)			6.088	6.001	MS	5,581	16,742	09/09/2009	03/01/2029
567643-QE-4	Marietta GA Taxable - G.O.				1FE	82,872	101.6190	76,214	75,000	76,398		(1,362)			4.500	2.600	JJ	1,688	3,375	12/20/2013	01/01/2020
61334R-AE-9	Montgomery Cnty MD Taxable - G.O.				1FE	352,790	101.3400	354,690	350,000	350,281		(325)			4.500	4.401	MN	2,625	15,750	11/04/2009	11/01/2019
64966M-EC-9	New York City NY Taxable - G.O.			2	1FE	200,014	92.9790	185,958	200,000	200,010		(1)			2.690	2.689	FA	2,242	5,380	08/03/2016	08/01/2028
963439-YA-6	White Bear Lake MN Sch. Dist. Taxable -				1FE	99,429	104.6280	104,628	100,000	99,883		52			5.000	5.060	FA	2,083	5,000	01/29/2009	02/01/2021

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						1,669,867	XXX	1,664,410	1,655,000	1,656,585	0	(2,371)	0	0	XXX	XXX	XXX	23,219	80,522	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						1,669,867	XXX	1,664,410	1,655,000	1,656,585	0	(2,371)	0	0	XXX	XXX	XXX	23,219	80,522	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
259561-PK-8	Douglas WA Pub. Utility Dist. Taxable -			1	1FE	300,000	103.7680	311,304	300,000	300,000					4.266	4.266	MS	4,266	12,798	08/20/2010	09/01/2021
3130A7-CV-5	FHLB Notes				1FE	498,223	97.6760	488,380	500,000	499,200		367			1.375	1.452	FA	2,540	6,875	04/22/2016	02/18/2021
3135G0-ZR-7	Fannie Mae Notes				1FE	523,902	99.6520	498,260	500,000	516,655		(2,744)			2.625	2.001	MS	4,193	13,125	04/22/2016	09/06/2024
3136G0-U6-6	Fannie Mae Notes				1FE	107,195	97.0590	106,765	110,000	108,189		285			2.250	2.556	AO	419	2,475	05/22/2015	10/30/2024
3137EA-CA-5	Freddie Mac Notes				1FE	201,722	100.3080	200,616	200,000	200,048		(203)			3.750	3.645	MS	1,958	7,500	05/14/2009	03/27/2019
403760-GJ-4	Gwinnett Cnty Wtr & Swr Taxable - Revenu			2	1FE	100,141	101.8050	101,805	100,000	100,010		(16)			5.450	5.432	FA	2,271	5,450	10/08/2009	08/01/2029
49130T-PL-4	Kentucky State Hsg Corp. Taxable - Reven				1FE	150,000	99.8360	149,754	150,000	150,000					2.890	2.890	JJ	2,168	4,335	06/06/2012	07/01/2019
64971W-J4-3	New York City NY TFA Rev. Taxable - Reve			1	1FE	496,970	95.2760	476,380	500,000	497,987		441			1.850	1.947	MN	1,542	9,250	08/24/2016	05/01/2023
649883-SJ-5	NY State Mtg Agency Taxable - Revenue Bo			2	1FE	200,000	100.9920	201,984	200,000	200,000					3.400	3.400	AO	1,700	6,800	03/02/2012	10/01/2022
658207-MA-0	North Carolina State HFA Taxable - Reven			2	1FE	40,000	101.0510	40,420	40,000	40,000					4.000	4.000	JJ	800	1,600	10/27/2011	01/01/2030
702541-GQ-0	Pasco Cnty FL Wtr & Swr Taxable - Revenu			2	1FE	200,000	102.5820	205,164	200,000	200,000					6.160	6.160	AO	3,080	12,320	09/04/2009	10/01/2029
955121-PR-3	West Palm Beach Water & Sewer Taxable -				1FE	200,000	98.2910	196,582	200,000	200,000					2.185	2.185	AO	1,093	4,370	01/19/2017	10/01/2021
977100-DD-5	Wisconsin State Taxable - Revenue Bonds			1	1FE	200,000	93.4070	186,814	200,000	200,000					2.483	2.483	MN	828	4,966	08/03/2016	05/01/2027
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						3,218,153	XXX	3,164,228	3,200,000	3,212,090	0	(1,870)	0	0	XXX	XXX	XXX	26,857	91,864	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128QS-ZU-3	Freddie Mac FH1G2555			4	1FE	9,619	105.8220	10,069	9,515	9,159		60			3.799	5.137	MON	30	360	02/22/2007	11/01/2036
3136A0-BT-3	Fannie Mae FNR201169JG			4	1FE	39,220	100.4710	38,567	38,387	38,653		(89)			3.500	2.709	MON	112	1,344	07/07/2011	09/25/2029
3136A5-L2-0	Fannie Mae FNR201246CD			4	1FE	94,173	98.1770	94,043	95,789	94,104		(6)			2.500	2.898	MON	200	2,395	11/06/2013	04/25/2041
3136A7-3V-2	Fannie Mae FNR201295HL			4	1FE	258,594	95.6680	239,170	250,000	254,790		(650)			3.000	2.694	MON	625	7,500	09/19/2012	09/25/2027
3136A8-LL-2	Fannie Mae FNR201293TY			4	1FE	82,292	96.8430	84,552	87,308	80,367		(470)			2.000	3.158	MON	146	1,746	11/07/2013	06/25/2042
3136A9-2Q-0	Fannie Mae FNR2012118VD			4	1FE	262,500	94.8460	237,115	250,000	256,486		(969)			3.000	2.522	MON	625	7,500	10/02/2012	10/25/2032
3136AA-EK-7	Fannie Mae FNR2012129TD			4	1FE	81,708	95.4990	77,347	80,993	81,902		70			2.000	1.785	MON	135	1,620	03/26/2013	05/25/2040
3136AE-EZ-6	Fannie Mae FNR201353WG			4	1FE	277,676	96.4630	283,444	293,837	282,914		343			2.000	3.148	MON	490	5,877	08/07/2013	06/25/2042
3136AG-SU-7	Fannie Mae FNR2013104JA			4	1FE	111,716	100.2280	110,452	110,200	111,007		(106)			3.000	2.638	MON	276	3,306	09/04/2013	12/25/2030
3136AH-H9-4	Fannie Mae FNR2013130A			4	1FE	97,492	98.1880	96,601	98,383	97,375		(74)			3.000	3.151	MON	246	2,952	01/09/2014	01/25/2044
3136AJ-J8-0	Fannie Mae FNR201430KC			4	1FE	248,194	100.4150	241,233	240,236	246,739		(306)			3.000	2.171	MON	601	7,207	08/19/2014	05/25/2033
3136AK-2Y-8	Fannie Mae FNR201464TY			4	1FE	245,234	95.7660	239,415	250,000	246,424		245			3.000	3.184	MON	625	7,500	11/20/2014	09/25/2042
3136AK-L7-6	Fannie Mae FNR201452LB			4	1FE	236,353	98.8360	226,936	229,609	236,225		481			3.000	2.399	MON	574	6,888	10/29/2014	01/25/2044
3136AX-C8-6	Fannie Mae FNR201769EG			4	1FE	81,969	98.1890	79,307	80,770	82,017		42			3.000	2.757	MON	202	2,423	08/17/2017	09/25/2047
3137A3-ME-6	Freddie Mac FHR3753PG			4	1FE	89,223	98.6270	90,024	91,277	89,449		(47)			2.500	3.070	MON	190	2,282	07/16/2013	09/15/2039
3137A6-L6-7	Freddie Mac FHR3814B			4	1FE	406,495	100.5620	388,894	386,720	393,587		(635)			3.000	2.328	MON	967	11,602	08/16/2012	02/15/2026
3137A6-Y9-7	Freddie Mac FHR3806FB			4	1FE	18,387	100.1590	18,416	18,387	18,387					3.005	3.029	MON	25	456	01/26/2011	12/15/2037
3137A7-4Z-0	Freddie Mac FHR3803PC			4	1FE	28,975	100.3630	29,190	29,085	28,997		2			3.250	3.338	MON	79	945	02/10/2011	01/15/2041
3137AH-2W-7	Freddie Mac FHR3936AB			4	1FE	305,813	100.8600	302,580	300,000	302,125		(599)			3.000	2.798	MON	750	9,000	01/18/2012	10/15/2026
3137AT-AH-5	Freddie Mac FHR4096DA			4	1FE	85,112	98.2890	83,156	84,603	84,875		(27)			2.000	1.848	MON	141	1,692	09/07/2012	07/15/2039
3137AU-A4-1	Freddie Mac FHR4103DV			4	1FE	175,098	99.3090	170,426	171,612	173,341		(233)			3.000	2.627	MON	429	5,148	10/08/2013	11/15/2025
3137AU-KR-9	Freddie Mac FHR4102BC			4	1FE	520,625	98.2160	491,080	500,000	510,619		(1,733)			3.000	2.609	MON	1,250	15,000	08/30/2012	08/15/2027
3137B8-MS-3	Freddie Mac FHR4322DJ			4	1FE	157,633	100.1780	153,036	152,764	157,501		352			3.000	2.318	MON	382	4,583	08/06/2014	05/15/2043

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
3137BC-GS-1	Freddie Mac FHR4360DB			4	1FE	196,656	97.6020	195,204	200,000	197,734		205			3.000	3.187	MON	500	6,000	08/27/2014	05/15/2040
3137BD-UD-6	Freddie Mac FHR4385MQ			4	1FE	249,023	95.5210	238,803	250,000	249,100		51			3.000	3.048	MON	625	7,500	07/12/2017	07/15/2041
31397S-C5-1	Fannie Mae FNR201136DB			4	1FE	349,482	99.7890	349,072	349,810	349,255		(47)			3.000	3.004	MON	875	10,494	10/18/2013	05/25/2026
31398S-P8-0	Fannie Mae FNR2010135EA			4	1FE	64,086	99.6480	64,659	64,887	64,232		(18)			3.000	3.289	MON	162	1,947	03/17/2011	01/25/2040
31406L-3Q-9	Fannie Mae FN813607			4	1FE	20,533	104.8250	21,424	20,438	20,638		1,176			4.453	4.269	MON	76	756	11/20/2006	09/01/2036
31409C-2Y-0	Fannie Mae FN867591			4	1FE	15,369	106.6950	16,486	15,451	15,099		417			4.067	4.851	MON	52	605	05/17/2006	03/01/2036
31409V-JG-9	Fannie Mae FN879663			4	1FE	10,996	100.4300	11,057	11,009	11,147		298			4.375	3.849	MON	40	418	01/11/2007	10/01/2036
60416Q-GA-6	Minnesota State HFA Taxable - Revenue Bo			4	1FE	55,791	97.5010	54,397	55,791	55,791					3.250	3.272	MON	151	1,813	08/13/2014	09/01/2044
92812U-LT-3	Virginia State Hsg Dev. Auth. Taxable -			4	1FE	14,786	103.4820	15,571	15,047	14,695		(26)			6.000	6.426	MON	75	903	05/24/2006	06/25/2034
92813T-EE-6	Virginia State Hsg Dev. Auth. Taxable -			4	1FE	214,490	97.9380	212,928	217,411	214,424		(38)			3.250	3.477	MON	589	7,066	09/11/2014	08/25/2042
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						5,105,313	XXX	4,964,652	5,049,321	5,069,157	0	(2,334)	0	0	XXX	XXX	XXX	12,242	146,826	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						8,323,466	XXX	8,128,881	8,249,321	8,281,246	0	(4,204)	0	0	XXX	XXX	XXX	39,099	238,690	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287Y-BE-8	AbbVie Inc. Senior Notes			1	2FE	199,656	99.9060	199,812	200,000	199,683		27			3.375	3.431	MN	1,931		09/13/2018	11/14/2021
02360F-AA-4	Union Electric Co. Senior Notes			1	1FE	233,206	101.3690	233,149	230,000	230,300		(385)			5.100	4.920	AO	2,933	11,730	10/30/2009	10/01/2019
037833-CK-4	Apple Inc. Senior Notes			1	1FE	359,824	99.1320	356,875	360,000	359,934		59			1.900	1.917	FA	2,736	6,840	02/02/2017	02/07/2020
05348E-AW-9	AvalonBay Communities Inc. Senior Notes			2	1FE	211,058	98.6020	197,204	200,000	208,362		(1,134)			3.500	2.804	MN	894	7,000	07/22/2016	11/15/2025
06051G-FS-3	Bank of America Corp. Senior Notes				1FE	149,729	98.9260	148,389	150,000	149,810		25			3.875	3.897	FA	2,422	5,813	07/27/2015	08/01/2025
06406H-CW-7	Bank of NY Mellon Corp. Senior Notes			2	1FE	199,962	99.4800	198,960	200,000	199,994		8			2.300	2.304	MS	1,406	4,600	09/04/2014	09/11/2019
06406R-AE-7	Bank of NY Mellon Corp. Senior Notes			2	1FE	99,848	98.4260	98,426	100,000	99,874		26			2.950	2.983	JJ	1,246	1,475	01/22/2018	01/29/2023
09247X-AL-5	Blackrock Inc. Senior Notes			1	1FE	251,225	101.0830	252,708	250,000	250,709		(122)			3.500	3.440	MS	2,503	8,750	06/04/2014	03/18/2024
12189L-AM-3	Burlington North Santa Fe Senior Notes			2	1FE	75,000	99.2820	74,462	75,000	75,000					3.000	3.000	MS	663	2,250	03/06/2013	03/15/2023
12189L-AQ-4	Burlington North Santa Fe Senior Notes			2	1FE	182,257	102.6960	179,718	175,000	179,449		(922)			3.850	3.228	MS	2,246	6,738	11/03/2015	09/01/2023
125896-BR-0	CMS Energy Corp. Senior Notes			2	2FE	99,730	92.7890	92,789	100,000	99,778		24			2.950	2.981	FA	1,114	2,950	11/01/2016	02/15/2027
126408-HB-2	CSX Corp. Senior Notes			2	2FE	199,830	99.8710	199,742	200,000	199,899		16			3.400	3.410	FA	2,833	6,800	07/16/2014	08/01/2024
126650-CK-4	CVS Health Corp. Senior Notes			2	2FE	249,893	99.3140	248,285	250,000	249,942		15			3.500	3.507	JJ	3,913	8,750	07/14/2015	07/20/2022
14042E-3Y-4	Capital One NA Senior Notes			2	2FE	251,795	98.3550	245,888	250,000	250,769		(294)			2.950	2.821	JJ	3,237	7,375	05/08/2015	07/23/2021
14149Y-BF-4	Cardinal Health Inc. Senior Notes			2	2FE	200,000	96.3340	192,668	200,000	200,000					2.616	2.616	JD	233	5,232	06/01/2017	06/15/2022
17275R-AH-5	Cisco Systems Inc. Senior Notes			1	1FE	249,988	101.5520	253,880	250,000	249,997		3			4.450	4.451	JJ	5,130	11,125	11/10/2009	01/15/2020
172967-HU-8	Citigroup Inc. Senior Notes				2FE	249,848	99.6580	249,145	250,000	249,981		32			2.500	2.513	JJ	2,639	6,250	07/22/2014	07/29/2019
178566-AC-9	City National Corp. Senior Notes			1	1FE	100,279	103.0690	103,069	100,000	100,058		(32)			5.250	5.214	MS	1,546	5,250	09/09/2010	09/15/2020
20030N-BL-4	Comcast Corp. Senior Notes			2	1FE	174,846	97.9430	171,400	175,000	174,904		14			3.375	3.385	FA	2,231	5,906	08/05/2014	02/15/2025
20030N-BW-0	Comcast Corp. Senior Notes			2	1FE	74,910	89.3890	67,042	75,000	74,929		8			2.350	2.363	JJ	813	1,763	07/13/2016	01/15/2027
210518-CT-1	Consumers Energy Co. Secured Notes			2	1FE	149,987	98.9080	148,362	150,000	149,995		1			2.850	2.851	MN	546	4,275	05/01/2012	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
250847-EF-3	DTE Electric Co. Secured Notes			2	1FE	262,568	100.3710	250,928	250,000	254,034		(2,614)			3.450	2.348	AO	2,156	8,625	08/19/2015	10/01/2020
25179M-AK-9	Devon Energy Corp. Senior Notes			2	2FE	189,119	100.0990	175,173	175,000	178,976		(1,653)			4.000	2.967	JJ	3,228	7,000	04/27/2012	07/15/2021
25179M-AP-8	Devon Energy Corp. Senior Notes			2	2FE	101,528	97.4450	97,445	100,000	100,695		(208)			3.250	3.016	MN	415	3,250	10/15/2014	05/15/2022
25470D-AH-2	Discovery Communications Inc. Senior Not			1	2FE	74,879	96.6540	72,491	75,000	74,944		12			3.250	3.269	AO	609	2,438	03/12/2013	04/01/2023
291011-BC-7	Emerson Electric Co. Senior Notes			1	1FE	149,205	102.0230	153,035	150,000	149,837		82			4.250	4.311	MN	815	6,375	11/12/2009	11/15/2020
29379V-BD-4	Enterprise Products Operating Senior Not			2	2FE	149,628	99.4700	149,205	150,000	149,937		78			2.550	2.604	AO	808	3,825	11/20/2014	10/15/2019
30161M-AF-0	Exelon Generation Corp. Senior Notes			1	2FE	100,402	101.2880	101,288	100,000	100,038		(48)			5.200	5.148	AO	1,300	5,200	09/16/2009	10/01/2019
341081-FJ-1	Florida Power & Light Secured Notes			2	1FE	250,060	97.8630	244,658	250,000	250,036		(9)			2.750	2.746	JD	573	6,875	11/03/2015	06/01/2023
369550-AR-9	General Dynamics Corp. Senior Notes			2	1FE	111,877	102.2080	108,340	106,000	107,884		(782)			3.875	3.066	JJ	1,894	4,108	07/11/2013	07/15/2021
375558-BC-6	Gilead Sciences Inc. Senior Notes			2	1FE	249,648	99.7650	249,413	250,000	249,804		50			3.250	3.273	MS	2,708	8,125	09/09/2015	09/01/2022
38141G-GS-7	Goldman Sachs Group, Inc. Senior Notes				1FE	74,899	104.7030	78,527	75,000	74,963		11			5.750	5.768	JJ	1,881	4,313	01/19/2012	01/24/2022
38141G-RD-8	Goldman Sachs Group, Inc. Senior Notes				1FE	203,944	98.4270	196,854	200,000	202,221		(503)			3.625	3.330	JJ	3,202	7,250	05/28/2015	01/22/2023
437076-AT-9	Home Depot Inc. Senior Notes			2	1FE	99,868	101.6320	101,632	100,000	99,974		15			3.950	3.966	MS	1,163	3,950	09/07/2010	09/15/2020
437076-BG-6	Home Depot Inc. Senior Notes			2	1FE	197,012	98.9510	197,902	200,000	198,423		434			2.625	2.869	JD	438	5,250	08/20/2015	06/01/2022
446150-AK-0	Huntington Bancshares Senior Notes			2	2FE	249,623	96.5510	241,378	250,000	249,782		69			2.300	2.330	JJ	2,667	5,750	08/04/2016	01/14/2022
45138L-BB-8	Idaho Power Corp. Secured Notes			2	1FE	298,503	96.6490	289,947	300,000	299,316		151			2.500	2.557	AO	1,875	7,500	04/03/2013	04/01/2023
459200-HM-6	IBM Corp. Senior Notes			1	1FE	70,378	98.0250	73,519	75,000	73,949		744			1.625	2.674	MN	156	1,219	12/04/2013	05/15/2020
46625H-HS-2	JP Morgan Chase & Co. Senior Notes				1FE	48,803	101.8090	50,905	50,000	49,764		143			4.400	4.718	JJ	972	2,200	02/24/2011	07/22/2020
46625H-QW-3	JP Morgan Chase & Co. Senior Notes			2	1FE	204,206	95.2330	190,466	200,000	203,323		(420)			3.300	3.035	AO	1,650	6,600	11/03/2016	04/01/2026
478375-AF-5	Johnson Controls Int'l PLC Senior Notes			2	2FE	250,350	100.7740	251,935	250,000	250,191		(83)			3.750	3.714	JD	781	9,375	12/28/2016	12/01/2021
487836-BC-1	Kellogg Co. Senior Notes			1	2FE	99,652	100.7480	100,748	100,000	99,964		40			4.150	4.193	MN	530	4,150	11/16/2009	11/15/2019
49326E-EF-6	KeyCorp Senior Notes				2FE	149,973	99.2450	148,868	150,000	149,990		5			2.900	2.904	MS	1,281	4,350	09/08/2015	09/15/2020
49327M-2F-0	Key Bank NA Senior Notes				1FE	84,963	99.3860	84,478	85,000	84,993		7			2.500	2.509	JD	94	2,125	11/17/2014	12/15/2019
494368-BF-9	Kimberly-Clark Corp. Senior Notes			1	1FE	49,574	101.5030	50,752	50,000	49,894		46			3.875	3.978	MS	646	1,938	01/27/2011	03/01/2021
494550-BE-5	Kinder Morgan Energy Partners Senior Not			1	2FE	49,981	102.7040	51,352	50,000	49,995		3			5.300	5.306	MS	780	2,650	05/12/2010	09/15/2020
494550-BM-7	Kinder Morgan Energy Partners Senior Not			2	2FE	187,276	97.5790	195,158	200,000	193,597		1,391			3.450	4.306	FA	2,607	6,900	01/22/2014	02/15/2023
501044-DJ-7	Kroger Co. Senior Notes			2	2FE	150,168	94.4020	141,603	150,000	150,153		(14)			3.700	3.686	FA	2,313	5,658	08/25/2017	08/01/2027
55279H-AR-1	Manufacturers & Traders Trust Senior Not			2	1FE	249,663	98.6680	246,670	250,000	249,765		102			2.625	2.672	JJ	2,844	3,281	01/22/2018	01/25/2021
58013M-EQ-3	McDonald's Corp. Senior Notes			1	2FE	99,045	99.5470	99,547	100,000	99,941		144			1.875	2.022	MN	167	1,875	05/23/2012	05/29/2019
58013M-FE-9	McDonald's Corp. Senior Notes			2	2FE	134,949	99.4940	134,317	135,000	134,958		9			3.350	3.358	AO	1,131	2,450	03/14/2018	04/01/2023
589331-AT-4	Merck & Co. Inc. Senior Notes			2	1FE	299,895	97.7380	293,214	300,000	299,958		11			2.400	2.404	MS	2,120	7,200	09/11/2012	09/15/2022
594918-BV-5	Microsoft Corp. Senior Notes			1	1FE	334,776	99.2740	332,568	335,000	334,916		75			1.850	1.873	FA	2,496	6,198	01/31/2017	02/06/2020
61746B-DZ-6	Morgan Stanley Senior Notes			1	1FE	266,675	97.5370	243,843	250,000	262,832		(1,603)			3.875	3.062	JJ	4,144	9,688	07/14/2016	01/27/2026
651639-AN-6	Newmont Mining Corp. Senior Notes			2	2FE	176,768	98.9560	197,912	200,000	189,637		2,900			3.500	5.281	MS	2,061	7,000	02/05/2014	03/15/2022

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
666807-BG-6	Northrop Grumman Corp. Senior Notes			1	2FE	250,295	98.4130	246,033	250,000	250,190		(38)			3.250	3.232	FA	3,385	8,125	12/29/2015	08/01/2023
67021C-AG-2	Nstar Electric Co. Senior Notes			2	1FE	99,726	96.4360	96,436	100,000	99,889		28			2.375	2.406	AO	501	2,375	10/09/2012	10/15/2022
67103H-AF-4	O'Reilly Automotive Inc. Senior Notes			2	2FE	173,150	95.2750	166,731	175,000	173,303		153			3.600	3.732	MS	2,100	6,545	02/01/2018	09/01/2027
68389X-BB-0	Oracle Corp. Senior Notes			2	1FE	199,296	97.8530	195,706	200,000	199,647		99			2.500	2.555	MN	639	5,000	04/28/2015	05/15/2022
69353R-FH-6	PNC Bank NA Senior Notes			2	1FE	249,398	98.6740	246,685	250,000	249,582		184			2.500	2.584	JJ	2,760	3,125	01/17/2018	01/22/2021
713448-DL-9	PepsiCo Inc. Senior Notes			2	1FE	149,799	96.7200	145,080	150,000	149,887		40			1.700	1.728	AO	602	2,550	10/03/2016	10/06/2021
72925P-AD-7	Plum Creek Timber Senior Notes			2	2FE	148,785	98.2840	147,426	150,000	149,452		120			3.250	3.344	MS	1,435	4,875	11/14/2012	03/15/2023
74834L-AP-5	Quest Diagnostic Inc. Senior Notes			1	2FE	247,264	101.6100	254,025	250,000	249,642		315			4.750	4.888	JJ	4,981	11,875	01/27/2011	01/30/2020
755111-BX-8	Raytheon Co. Senior Notes			2	1FE	149,537	97.4510	146,177	150,000	149,804		47			2.500	2.535	JD	167	3,750	11/27/2012	12/15/2022
7591EP-AK-6	Regions Financial Corp. Senior Notes			2	2FE	256,445	99.3600	248,400	250,000	253,893		(1,857)			3.200	2.406	FA	3,178	8,000	08/09/2017	02/08/2021
774341-AJ-0	Rockwell Collins Inc. Senior Notes			2	2FE	249,950	96.3010	240,753	250,000	249,962		12			3.200	3.203	MS	2,356	8,000	01/24/2018	03/15/2024
828807-CS-4	Simon Property Group LP Senior Notes			2	1FE	263,255	97.8260	244,565	250,000	259,725		(1,624)			3.375	2.611	AO	2,109	8,438	10/12/2016	10/01/2024
857477-AW-3	State Street Corp. Senior Notes				1FE	250,123	93.6290	234,073	250,000	250,099		(12)			2.650	2.644	MN	773	6,625	11/01/2016	05/19/2026
86787E-AV-9	Suntrust Bank Inc. Senior Notes			2	1FE	249,160	98.0230	245,058	250,000	249,304		144			3.000	3.073	FA	3,104	3,750	01/26/2018	02/02/2023
887317-AK-1	Time Warner Inc. Notes			1	2FE	98,943	102.5220	102,522	100,000	99,717		117			4.750	4.885	MS	1,214	4,750	03/30/2011	03/29/2021
91159H-HK-9	US Bancorp Notes			2	1FE	252,350	99.5200	248,800	250,000	251,572		(249)			3.600	3.476	MS	2,750	9,000	09/23/2015	09/11/2024
913017-BR-9	United Technologies Corp. Senior Notes			1	2FE	74,626	101.3510	76,013	75,000	74,944		42			4.500	4.561	AO	713	3,375	02/23/2010	04/15/2020
91324P-DM-1	UnitedHealth Group Senior Notes				1FE	49,876	100.6400	50,320	50,000	49,876					3.500	3.554	FA	68		12/13/2018	02/15/2024
92343V-BR-4	Verizon Comm. Inc. Senior Notes			1	2FE	49,838	106.4360	53,218	50,000	49,913		16			5.150	5.192	MS	758	2,575	09/11/2013	09/15/2023
92343V-BY-9	Verizon Comm. Inc. Senior Notes			2	2FE	208,288	102.1460	204,292	200,000	204,899		(887)			4.150	3.606	MS	2,444	8,300	12/15/2014	03/15/2024
927804-FH-2	Virginia Electric & Power Co. Senior Not			1	2FE	234,203	100.7700	226,733	225,000	225,590		(1,154)			5.000	4.458	JD	31	11,250	03/02/2010	06/30/2019
928563-AA-3	VMware Inc. Senior Notes			1	2FE	249,675	97.9460	244,865	250,000	249,820		107			2.300	2.345	FA	2,076	5,750	08/16/2017	08/21/2020
928563-AB-1	VMware Inc. Senior Notes			2	2FE	125,039	95.3170	119,146	125,000	125,029		(7)			2.950	2.943	FA	1,332	3,688	08/24/2017	08/21/2022
94974B-FY-1	Wells Fargo & Co. Notes				1FE	262,355	97.6530	244,133	250,000	259,562		(1,110)			4.100	3.510	JD	797	10,250	05/26/2016	06/03/2026
958587-BJ-5	Western Mass Electric Co. Senior Notes			2	1FE	150,942	100.7390	151,109	150,000	150,338		(128)			3.500	3.405	MS	1,546	5,250	11/20/2013	09/15/2021
96950F-AG-9	Williams Partners LP Senior Notes			2	2FE	311,783	100.7940	297,342	295,000	300,434		(3,222)			4.125	2.954	MN	1,555	12,169	04/29/2015	11/15/2020
06367T-4W-7	Bank of Montreal Senior Notes		A		1FE	124,854	99.9500	124,938	125,000	124,888		34			3.100	3.141	AO	840	1,938	04/10/2018	04/13/2021
136385-AR-2	Canadian Natural Resources Ltd Senior No		A	2	2FE	50,351	99.2800	49,640	50,000	50,152		(54)			3.450	3.329	MN	220	1,725	02/06/2015	11/15/2021
67077M-AC-2	Nutrien Ltd Senior Notes		A	2	2FE	124,657	97.1640	121,455	125,000	124,697		41			3.625	3.677	MS	1,334	2,266	04/10/2018	03/15/2024
67077M-AD-0	Nutrien Ltd Senior Notes		A	2	2FE	118,459	92.5410	115,676	125,000	119,064		606			3.000	3.863	AO	938	1,875	04/10/2018	04/01/2025
89114Q-BG-2	Toronto-Dominion Bank Senior Notes		A		1FE	100,047	97.8540	97,854	100,000	100,031		(13)			2.125	2.111	AO	496	2,125	09/19/2017	04/07/2021
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						15,155,186	XXX	14,893,239	15,071,000	15,116,957	0	(12,301)	0	0	XXX	XXX	XXX	142,920	464,875	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
36250G-AN-5	GS Mtg Sec. Trust GSMS2015GC30A3			4	1FE	400,202	97.9140	372,073	380,000	394,640		(2,275)			3.119	2.430	MON	988	11,852	06/29/2016	05/10/2050

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46590L-AS-1	JPMDB Comm. Trust JPMDB2016C2A3A			4	1FE	775,781	96.0690	720,518	750,000	769,422		(2,604)			2.881	2.476	MON	1,801	21,610	06/30/2016	06/15/2049
46636V-AC-0	JP Morgan Chase Comm. Mtg JPMCC2011C5A3			4	1FE	168,681	102.0050	170,360	167,011	167,125		(150)			4.171	4.029	MON	581	8,052	09/19/2011	08/15/2046
46643P-BA-7	JPMBB Comm. Mtg Sec. JPMBB2014C25A1			4	1FE	8,925	99.7000	8,898	8,925	8,921		(1)			1.521	1.503	MON	11	136	11/04/2014	11/15/2047
61763B-AT-1	Morgan Stanley BAML Trust MSBAM2013C13A3			4	1FE	252,496	101.7770	254,443	250,000	251,142		(289)			3.766	3.654	MON	785	9,415	11/27/2013	11/15/2046
90268T-AC-8	UBSCitigroup Comm. Mtg UBSC2011C1A3			4	1FE	207,099	100.6890	205,449	204,043	204,512		(271)			3.595	3.389	MON	611	7,335	12/12/2011	01/10/2045
92890P-AC-8	WF-RBS Comm. Mtg Trust WFRBS2013C14A3			4	1FE	229,434	99.4200	223,633	224,938	225,597		(604)			2.939	2.613	MON	551	6,611	05/23/2013	06/15/2046
92930R-BB-7	WFRBS Comm. Mtg Trust WFRBS2012C9A3			4	1FE	254,797	99.2000	246,605	248,593	250,949		(661)			2.870	2.584	MON	595	7,135	10/17/2012	11/15/2045
92936Q-AG-3	WF-RBS Comm. Mtg Trust WFRBS2012C6A4			4	1FE	252,489	100.5090	251,273	250,000	250,576		(311)			3.440	3.324	MON	717	8,600	03/19/2012	04/15/2045
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,549,904	XXX	2,453,250	2,483,510	2,522,882	0	(7,166)	0	0	XXX	XXX	XXX	6,638	80,746	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02582J-HU-7	American Express Cr. Acct. AMXCA20182A			4	1FE	249,885	100.9270	252,318	250,000	249,902		16			3.010	3.039	MON	334	5,518	03/15/2018	10/15/2025
02582J-JH-4	American Express Cr. Acct. AMXCA20188A			4	1FE	174,976	100.8020	176,404	175,000	174,978		2			3.180	3.206	MON	247	1,252	09/17/2018	04/15/2024
17305E-FX-8	Citibank Credit Card Issuance CCCIT2016A			4	1FE	174,985	98.1960	171,843	175,000	174,988		3			2.190	2.192	MN	447	3,833	11/30/2016	11/20/2023
65478B-AD-3	Nissan Auto Lease Trust NALT2018AA3			4	1FE	124,989	100.1190	125,149	125,000	124,990		1			3.250	3.277	MON	181	576	10/17/2018	09/15/2021
65478N-AD-7	Nissan Auto Receivables Owners NAROT2018			4	1FE	249,952	100.7200	251,800	250,000	249,887		(65)			3.220	3.261	MON	425		12/04/2018	06/15/2023
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						974,788	XXX	977,513	975,000	974,745	0	(43)	0	0	XXX	XXX	XXX	1,634	11,178	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						18,679,878	XXX	18,324,002	18,529,510	18,614,585	0	(19,509)	0	0	XXX	XXX	XXX	151,193	556,800	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						33,177,982	XXX	32,591,449	33,076,000	33,111,831	0	(8,930)	0	0	XXX	XXX	XXX	253,936	906,824	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						5,559,964	XXX	5,420,665	5,512,052	5,524,684	0	(1,458)	0	0	XXX	XXX	XXX	13,206	155,502	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						2,549,904	XXX	2,453,250	2,483,510	2,522,882	0	(7,166)	0	0	XXX	XXX	XXX	6,638	80,746	XXX	XXX
8099999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						974,788	XXX	977,513	975,000	974,745	0	(43)	0	0	XXX	XXX	XXX	1,634	11,178	XXX	XXX
8399999 Subtotals - Total Bonds						42,262,637	XXX	41,442,876	42,046,562	42,134,142	0	(17,597)	0	0	XXX	XXX	XXX	275,415	1,154,251	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Desig-nation and Admin-istrative Symbol/ Market Indicator	Date Acquired
8999999 Total Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
9799999 Total Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999 Total Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX

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

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. Governments								
38380U-QT-3	Ginnie Mae GNR20188GD 2.500% 02/20/44		03/15/2018	Pierpont Mortgages	XXX	454,651	462,731	611
912828-3F-5	U.S. Treasury Notes 2.250% 11/15/27		03/07/2018	Citigroup	XXX	473,750	500,000	3,512
0599999 - Bonds - U.S. Governments						928,401	962,731	4,122
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00287Y-BE-8	AbbVie Inc. Senior Notes		09/13/2018	Morgan Stanley	XXX	199,656	200,000	
02582J-HU-7	American Express Cr. Acct. AMXCA20182A		03/15/2018	WFS	XXX	249,885	250,000	
02582J-JH-4	American Express Cr. Acct. AMXCA20188A		09/17/2018	Citigroup	XXX	174,976	175,000	
06406R-AE-7	Bank of NY Mellon Corp. Senior Notes		01/22/2018	Citigroup	XXX	99,848	100,000	
55279H-AR-1	Manufacturers & Traders Trust Senior Not		01/22/2018	Morgan Stanley	XXX	249,663	250,000	
58013M-FE-9	McDonald's Corp. Senior Notes		03/14/2018	WFS	XXX	134,949	135,000	
65478B-AD-3	Nissan Auto Lease Trust NALT2018AA3		10/17/2018	Citigroup	XXX	124,989	125,000	
65478N-AD-7	Nissan Auto Receivables Owners NAROT2018		12/04/2018	Mizuho	XXX	249,952	250,000	
67103H-AF-4	O'Reilly Automotive Inc. Senior Notes		02/01/2018	Raymond James Morgan Keegan	XXX	173,150	175,000	2,940
69353R-FH-6	PNC Bank NA Senior Notes		01/17/2018	JP Morgan	XXX	249,398	250,000	
774341-AJ-0	Rockwell Collins Inc. Senior Notes		01/24/2018	Raymond James Morgan Keegan	XXX	249,950	250,000	2,911
86787E-AV-9	Suntrust Bank Inc. Senior Notes		01/26/2018	SunTrust Capital Markets	XXX	249,160	250,000	
91324P-DM-1	UnitedHealth Group Senior Notes		12/13/2018	JP Morgan	XXX	49,876	50,000	
06367T-4W-7	Bank of Montreal Senior Notes	A	04/10/2018	BMO Capital Markets	XXX	124,854	125,000	
67077M-AC-2	Nutrien Ltd Senior Notes	A	04/10/2018	Tax Free Exchange	XXX	124,657	125,000	
67077M-AD-0	Nutrien Ltd Senior Notes	A	04/10/2018	Tax Free Exchange	XXX	118,459	125,000	
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,823,421	2,835,000	5,851
8399997 - Bonds - Subtotals - Bonds - Part 3						3,751,822	3,797,731	9,973
8399998 - Bonds - Summary item from Part 5 for Bonds						32,014	32,583	43
8399999 - Bonds - Subtotals - Bonds						3,783,836	3,830,314	10,016
9999999 Totals						3,783,836	XXX	10,016

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 Identi-fication	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. (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																				
38376L-ES-4	Ginnie Mae GNR201090DA		01/01/2018	Paydown	XXX	1,893	1,893	1,897	1,891		3		3		1,893			0	5	12/20/2034
912828-J5-0	U.S. Treasury Notes 1.375% 02/29/20		04/11/2018	Various	XXX	983,404	1,000,000	992,855	996,844		253		253		997,097		(13,693)	(13,693)	7,093	02/29/2020
912828-JH-4	U.S. Treasury Notes 4.000% 08/15/18		05/08/2018	Citigroup	XXX	578,189	575,000	593,665	577,424		(1,357)		(1,357)		576,067		2,122	2,122	16,710	08/15/2018
912828-JH-4	U.S. Treasury Notes 4.000% 08/15/18		08/15/2018	Maturity	XXX	175,000	175,000	190,293	178,433		(3,433)		(3,433)		175,000			0	7,000	08/15/2018
912828-JR-2	U.S. Treasury Notes 3.750% 11/15/18		08/09/2018	Goldman Sachs	XXX	1,004,141	1,000,000	1,074,301	1,007,498		(5,214)		(5,214)		1,002,285		1,856	1,856	27,615	11/15/2018
912828-T3-4	U.S. Treasury Notes 1.125% 09/30/21		03/15/2018	Various	XXX	668,397	700,000	693,385	694,921		224		224		695,145		(26,748)	(26,748)	3,348	09/30/2021
912828-UF-5	U.S. Treasury Notes 1.125% 12/31/19		01/29/2018	Goldman Sachs	XXX	98,141	100,000	97,969	98,970		41		41		99,011		(870)	(870)	93	12/31/2019
0599999 - Bonds - U.S. Governments						3,509,166	3,551,893	3,644,365	3,555,981	0	(9,483)	0	(9,483)	0	3,546,498	0	(37,333)	(37,333)	61,864	XXX
Bonds - All Other Governments																				
563469-TZ-8	Province of Manitoba Notes	A	04/11/2018	Canadian Imperial Bk of Comm	XXX	499,425	500,000	499,500	499,959		27		27		499,986		(561)	(561)	2,031	06/01/2018
1099999 - Bonds - All Other Governments						499,425	500,000	499,500	499,959	0	27	0	27	0	499,986	0	(561)	(561)	2,031	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
880541-QN-0	Tennessee State Taxable - G.O.		08/01/2018	Maturity	XXX	250,000	250,000	250,000	250,000				0		250,000			0	6,690	08/01/2018
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	6,690	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
199492-AE-9	Columbus OH Taxable - G.O.		04/11/2018	Royal Bank of Canada	XXX	149,670	150,000	150,000	150,000				0		150,000		(330)	(330)	1,569	08/15/2018
688443-J3-5	Osseo MN Indep. Sch. Dist. Taxable - G.O.		02/01/2018	Maturity	XXX	150,000	150,000	154,212	150,049		(49)		(49)		150,000			0	4,500	02/01/2018
770077-2J-3	Roanoke VA Taxable - G.O.		04/11/2018	Raymond James Morgan Keegan	XXX	247,625	250,000	250,000	250,000				0		250,000		(2,375)	(2,375)	3,085	07/15/2019
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						547,295	550,000	554,212	550,049	0	(49)	0	(49)	0	550,000	0	(2,705)	(2,705)	9,154	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3128QS-ZU-3	Freddie Mac FH1G2555 3.799% 11/01/36		12/01/2018	Paydown	XXX	1,763	1,763	1,782	1,686		77		77		1,763			0	24	11/01/2036
3136A0-BT-3	Fannie Mae FNR201169JG		12/01/2018	Paydown	XXX	23,360	23,360	23,867	23,576		(216)		(216)		23,360			0	434	09/25/2029
3136A5-L2-0	Fannie Mae FNR201246CD		12/01/2018	Paydown	XXX	21,361	21,361	21,001	20,987		375		375		21,361			0	265	04/25/2041
3136A8-LL-2	Fannie Mae FNR201293TY		12/01/2018	Paydown	XXX	16,499	16,499	15,551	15,276		1,223		1,223		16,499			0	172	06/25/2042
3136AA-EK-7	Fannie Mae FNR2012129TD		12/01/2018	Paydown	XXX	16,319	16,319	16,463	16,488		(169)		(169)		16,319			0	160	05/25/2040
3136AE-EZ-6	Fannie Mae FNR201353WG		12/01/2018	Paydown	XXX	57,399	57,399	54,242	55,199		2,201		2,201		57,399			0	634	06/25/2042
3136AG-SU-7	Fannie Mae FNR2013104JA		12/01/2018	Paydown	XXX	27,098	27,098	27,471	27,323		(224)		(224)		27,098			0	434	12/25/2030
3136AH-H9-4	Fannie Mae FNR2013130A		12/01/2018	Paydown	XXX	20,107	20,107	19,925	19,916		191		191		20,107			0	346	01/25/2044
3136AJ-J8-0	Fannie Mae FNR201430KC		12/01/2018	Paydown	XXX	56,741	56,741	58,620	58,349		(1,608)		(1,608)		56,741			0	860	05/25/2033
3136AK-L7-6	Fannie Mae FNR201452LB		12/01/2018	Paydown	XXX	63,456	63,456	65,320	65,152		(1,696)		(1,696)		63,456			0	987	01/25/2044
3136AX-C8-6	Fannie Mae FNR201769EG		12/01/2018	Paydown	XXX	13,475	13,475	13,675	13,676		(201)		(201)		13,475			0	204	09/25/2047
3137A3-ME-6	Freddie Mac FHR3753PG 2.500% 09/15/39		12/01/2018	Paydown	XXX	22,138	22,138	21,640	21,706		432		432		22,138			0	276	09/15/2039
3137A6-L6-7	Freddie Mac FHR3814B 3.000% 02/15/26		12/01/2018	Paydown	XXX	112,767	112,767	118,533	114,954		(2,187)		(2,187)		112,767			0	1,750	02/15/2026
3137A6-ST-0	Freddie Mac FHR3812AJ 3.500% 08/15/24		08/01/2018	Paydown	XXX	57,858	57,858	54,568	57,575		284		284		57,858			0	659	08/15/2024
3137A6-Y9-7	Freddie Mac FHR3806FB 3.005% 12/15/37		12/15/2018	Paydown	XXX	34,531	34,531	34,531	34,531				0		34,531			0	413	12/15/2037
3137A7-4Z-0	Freddie Mac FHR3803PC 3.250% 01/15/41		12/01/2018	Paydown	XXX	10,017	10,017	9,979	9,986		31		31		10,017			0	164	01/15/2041
3137AB-C3-3	Freddie Mac FHR3864CA 2.000% 08/15/18		08/01/2018	Paydown	XXX	8,799	8,799	8,922	8,809		(10)		(10)		8,799			0	55	08/15/2018
3137AT-AH-5	Freddie Mac FHR4096DA 2.000% 07/15/39		12/01/2018	Paydown	XXX	36,190	36,190	36,407	36,318		(128)		(128)		36,190			0	400	07/15/2039
3137AU-A4-1	Freddie Mac FHR4103DV 3.000% 11/15/25		12/01/2018	Paydown	XXX	22,191	22,191	22,642	22,445		(254)		(254)		22,191			0	362	11/15/2025
3137B8-MS-3	Freddie Mac FHR4322DJ 3.000% 05/15/43		12/01/2018	Paydown	XXX	31,654	31,654	32,663	32,563		(909)		(909)		31,654			0	482	05/15/2043
3137EA-BP-3	Freddie Mac Notes 4.875% 06/13/18		06/13/2018	Maturity	XXX	350,000	350,000	407,876	353,106		(3,106)		(3,106)		350,000			0	8,531	06/13/2018
31397S-C5-1	Fannie Mae FNR201136DB		12/01/2018	Paydown	XXX	190	190	190	190				0		190			0	6	05/25/2026

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 Identi- fication	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. (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
31398S-P8-0	Fannie Mae FNR2010135EA		12/01/2018	Paydown	XXX	20,385	20,385	20,133	20,185		200		200		20,385			0	294	01/25/2040
31406L-3Q-9	Fannie Mae FN813607 4.453% 09/01/36		12/01/2018	Paydown	XXX	2,735	2,735	2,748	2,604		131		131		2,735			0	47	09/01/2036
31409C-2Y-0	Fannie Mae FN867591 4.067% 03/01/36		12/01/2018	Paydown	XXX	1,126	1,126	1,120	1,070		56		56		1,126			0	25	03/01/2036
31409V-JG-9	Fannie Mae FN879663 4.375% 10/01/36		12/01/2018	Paydown	XXX	617	617	616	608		9		9		617			0	12	10/01/2036
480780-AM-7	Jordan Valley UT Water Cons. Taxable - R		08/14/2018	Piper Jaffray	XXX	200,380	200,000	200,000	200,000				0		200,000		380	380	7,972	10/01/2018
60416Q-GA-6	Minnesota State HFA Taxable - Revenue Bo		12/01/2018	Paydown	XXX	8,327	8,327	8,327	8,327				0		8,327			0	146	09/01/2044
658207-MA-0	North Carolina State HFA Taxable - Reven		07/01/2018	Call 100.0000	XXX	5,000	5,000	5,000	5,000				0		5,000			0	200	01/01/2030
92812U-LT-3	Virginia State Hsg Dev. Auth. Taxable -		12/01/2018	Paydown	XXX	1,917	1,917	1,884	1,875		41		41		1,917			0	56	06/25/2034
92813T-EE-6	Virginia State Hsg Dev. Auth. Taxable -		12/01/2018	Paydown	XXX	34,716	34,716	34,249	34,245		471		471		34,716			0	529	08/25/2042
95662M-Q3-7	West Virginia State Hsg Dev. Taxable - R		04/11/2018	WFS	XXX	149,942	150,000	150,000	150,000				0		150,000		(59)	(59)	967	05/01/2018
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,429,059	1,428,737	1,489,946	1,433,723	0	(4,986)	0	(4,986)	0	1,428,737	0	322	322	27,866	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
05531F-AQ-6	BB&T Corp. Senior Notes		08/09/2018	Bank of America	XXX	299,649	300,000	298,791	299,725		155		155		299,881		(232)	(232)	6,975	02/01/2019
05581R-AE-6	BMW Vehicle Lease Trust BMWLT20161A4		07/20/2018	Paydown	XXX	250,000	250,000	249,969	249,986		14		14		250,000			0	2,202	06/20/2019
06051G-EX-3	Bank of America Corp. Senior Notes		08/09/2018	Bank of America	XXX	175,033	175,000	174,970	174,993		4		4		174,997		36	36	4,904	01/15/2019
075887-BZ-1	Becton Dickinson & Co. Senior Notes		01/30/2018	Bank of America	XXX	103,367	100,000	100,209	100,208		(8)		(8)		100,200		3,167	3,167	391	01/15/2021
12591K-AA-3	Comm. Mtg Trust COMM2013CR12A1		06/01/2018	Paydown	XXX	60,661	60,661	60,660	60,644		17		17		60,661			0	211	10/10/2046
12630B-AW-8	Comm. Mtg Trust COMM2013CR13A1		07/01/2018	Paydown	XXX	46,064	46,064	46,063	46,051		12		12		46,064			0	213	11/10/2018
209111-ET-6	Consolidated Edison Co. of NY Senior Not		04/01/2018	Maturity	XXX	200,000	200,000	202,030	200,065		(65)		(65)		200,000			0	5,850	04/01/2018
24422E-QV-4	John Deere Capital Corp. Senior Notes		08/09/2018	Bank of America	XXX	250,628	250,000	249,118	249,923		69		69		249,992		635	635	13,377	09/10/2018
260003-AH-1	Dover Corp. Senior Notes		03/15/2018	Maturity	XXX	175,000	175,000	177,413	175,062		(62)		(62)		175,000			0	4,769	03/15/2018
29379V-BG-7	Enterprise Products Operating Senior Not		05/07/2018	Maturity	XXX	150,000	150,000	149,822	149,979		21		21		150,000			0	1,238	05/07/2018
34528Q-DR-2	Ford Credit Floorplan Master FORDF20151A		01/15/2018	Paydown	XXX	300,000	300,000	299,933	299,992		8		8		300,000			0	355	01/15/2020
34528Q-EH-3	Ford Credit Floorplan Master FORDF20154A		07/30/2018	WFS	XXX	199,930	200,000	199,997	199,999		(9)		(9)		199,990		(60)	(60)	2,222	08/15/2020
36250Q-AE-3	GM Auto Lease Trust GMALT20153A4		07/20/2018	Paydown	XXX	300,000	300,000	299,979	299,983		17		17		300,000			0	2,951	11/20/2019
46636V-AC-0	JP Morgan Chase Comm. Mtg JPMCC2011C5A3		12/01/2018	Paydown	XXX	38,149	38,149	38,530	38,209		(39)		(39)		38,171		(22)	(22)	1,278	08/15/2046
46643P-BA-7	JPMBB Comm. Mtg Sec. JPMBB2014C25A1		12/01/2018	Paydown	XXX	28,634	28,634	28,634	28,623		11		11		28,634			0	238	11/15/2047
68389X-AQ-8	Oracle Corp. Senior Notes		08/09/2018	Bank of America	XXX	149,952	150,000	149,478	149,896		62		62		149,958		(6)	(6)	3,840	01/15/2019
69371R-M6-0	Paccar Financial Corp. Senior Notes		08/14/2018	Maturity	XXX	150,000	150,000	149,886	149,976		24		24		150,000			0	2,625	08/14/2018
713448-BH-0	PepsiCo Inc. Senior Notes		06/01/2018	Maturity	XXX	200,000	200,000	197,971	199,893		107		107		200,000			0	5,000	06/01/2018
776696-AF-3	Roper Industries Inc. Senior Notes		08/09/2018	Bank of America	XXX	149,886	150,000	149,687	149,954		38		38		149,992		(106)	(106)	2,665	10/01/2018
84756N-AC-3	Spectra Energy Partners Senior Notes		08/09/2018	Raymond James Morgan Keegan	XXX	100,048	100,000	99,829	99,973		22		22		99,996		52	52	2,606	09/25/2018
91159H-HE-3	US Bancorp Senior Notes		08/09/2018	Bank of America	XXX	49,935	50,000	49,938	49,989		8		8		49,997		(62)	(62)	726	11/15/2018
92890P-AC-8	WF-RBS Comm. Mtg Trust WFRBS2013C14A3		12/01/2018	Paydown	XXX	62	62	64	63				0		62			0	1	06/15/2046
92930R-BB-7	WFRBS Comm. Mtg Trust WFRBS2012C9A3		02/01/2018	Paydown	XXX	1,407	1,407	1,442	1,424		(17)		(17)		1,407			0	7	11/15/2045
06367V-HL-2	Bank of Montreal Senior Notes	A	08/09/2018	Citigroup	XXX	249,775	250,000	252,845	250,875		(547)		(547)		250,328		(553)	(553)	6,234	01/25/2019
73755L-AL-1	Potash Corp. Saskatchewan Senior Notes	A	04/10/2018	Tax Free Exchange	XXX	124,657	125,000	124,591	124,643		14		14		124,657			0	2,391	03/15/2024
73755L-AM-9	Potash Corp. Saskatchewan Senior Notes	A	04/10/2018	Tax Free Exchange	XXX	118,459	125,000	117,383	118,238		220		220		118,459			0	2,000	04/01/2025
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,871,294	3,874,977	3,869,230	3,868,366	0	78	0	78	0	3,868,444	0	2,850	2,850	75,267	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						10,106,238	10,155,607	10,307,253	10,158,077	0	(14,412)	0	(14,412)	0	10,143,665	0	(37,427)	(37,427)	182,872	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						32,583	32,583	32,014		0	569	0	569	0	32,583	0	0	0	368	XXX
8399999 - Bonds - Subtotals - Bonds						10,138,821	10,188,190	10,339,267	10,158,077	0	(13,843)	0	(13,843)	0	10,176,248	0	(37,427)	(37,427)	183,240	XXX
9999999 Totals						10,138,821	XXX	10,339,267	10,158,077	0	(13,843)	0	(13,843)	0	10,176,248	0	(37,427)	(37,427)	183,240	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 (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
38380U-QT-3	Ginnie Mae GNR20188GD 2.500% 02/20/44		03/15/2018	Pierpont Mortgages	12/01/2018	Paydown	32,583	32,014	32,583	32,583		569		569				0	368	43
0599999 - Bonds - U.S. Governments							32,583	32,014	32,583	32,583	0	569	0	569	0	0	0	0	368	43
8399998 - Bonds - Subtotals - Bonds							32,583	32,014	32,583	32,583	0	569	0	569	0	0	0	0	368	43
9999999 Totals								32,014	32,583	32,583	0	569	0	569	0	0	0	0	368	43

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book / Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
1999999 Totals - Preferred and Common Stocks							0	0	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $
2. Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 Totals - Preferred and Common			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
9199999 Totals						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets reported in aggregate on Line 10 of the asset page and not included on Schedules A. B, BA, D, DB and E.)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol/Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
9999999 Totals				0	0	XXX

General Interrogatories:
1. Total activity for the year .... Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year .... Fair Value $ .... Book/Adjusted Carrying Value $ ....
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ ....; NAIC 2 $ ....; NAIC 3 $ ....; NAIC 4 $ ....; NAIC 5 $ ....; NAIC 6 $ ....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the asset page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol/Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
9999999 Totals				0	0	XXX

General Interrogatories:
1. Total activity for the year .... Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year .... Fair Value $ .... Book/Adjusted Carrying Value $ ....

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 *
0199998 Deposits in .... depositories that do not exceed the allowable limit in any one depository - Open Depositories	XXX	XXX			1,419,487	XXX
0199999 Totals - Open Depositories	XXX	XXX	0	0	1,419,487	XXX
0399999 Total Cash on Deposit	XXX	XXX	0	0	1,419,487	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total Cash	XXX	XXX	0	0	1,419,487	XXX

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

1. January	838,187	4. April	679,046	7. July	1,037,989	10. October	1,156,275
2. February	1,181,895	5. May	1,085,151	8. August	855,257	11. November	1,398,268
3. March	929,895	6. June	495,355	9. September	1,113,146	12. December	1,419,487

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
Sweep Accounts								
XXX	Bank of New York Mellon Time Deposit		12/31/2018			91,855		
8499999 - Sweep Accounts						91,855	0	0
All Other Money Market Mutual Funds								
09658L-79-4	BMO Funds Gov Money Market Fund Class 1		12/31/2018		XXX	52,493		720
8699999 - All Other Money Market Mutual Funds						52,493	0	720
8899999 Total Cash Equivalents						144,349	0	720

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

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

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK (Continued)

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK (Continued)

ALPHABETICAL INDEX

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