

ANNUAL STATEMENT
For the Year Ended December 31, 2016
of the Condition and Affairs of the

U.S. FINANCIAL LIFE INSURANCE COMPANY

NAIC Group Code 0968 0968 NAIC Company Code 84530 Employer's ID Number 38-2046096
(Current) (Prior)
Organized under the Laws of Ohio State of Domicile or Port of Entry Ohio Country of Domicile United States of America

Incorporated/Organized: September 30, 1974 Commenced Business: September 30, 1974
Statutory Home Office: 4000 Smith Road, Suite 300, Cincinnati, Ohio 45209
Main Administrative Office: 525 Washington Boulevard Jersey City, New Jersey 07310 35th Floor - Telephone Number: (201) 743-5073
Mail Address: 525 Washington Boulevard Jersey City, New Jersey 07310 - Controllers 35th Floor, Telephone Number: (201) 743-5073
Primary Location of Books and Records: 525 Washington Boulevard Jersey City, New Jersey 07310 - Controllers 35th FL Telephone Number: (201) 743-5073
Internet Website Address: www.usfli.com
Statutory Statement Contact: Nicholas Gismond, Vice President, (201) 743-5073
E-Mail Address: controllers@axa.us.com Fax Number: (201) 743-5006

OFFICERS

ANDERS BJÖRN MALMSTRÖM Chairman of the Board	RONALD PAUL HERRMANN President and Chief Executive Officer	JOSHUA ETHAN BRAVERMAN Executive Vice President, Chief Financial Officer and Treasurer
ANDREA MARIE NITZAN Executive Vice President, Chief Accounting Officer and Controller	DOMINIQUE BAEDE Senior Vice President and Actuary	WILLIAM CASILL Senior Vice President and Actuary
KEITH ELLIOTT FLOMAN Senior Vice President and Appointed Actuary	ANTHONY FRANK RECINE # Senior Vice President and Chief Auditor	DENISE TEDESCHI Assistant Vice President and Secretary

DIRECTORS

JOSHUA ETHAN BRAVERMAN TODD PAUL SOLASH	RONALD PAUL HERRMANN BRIAN ROSS WINIKOFF #	ANDERS BJÖRN MALMSTRÖM
--	---	------------------------

State of New Jersey
County of Hudson } ss

The officers of **U.S. FINANCIAL LIFE INSURANCE COMPANY** being duly sworn, each depose and say that they are the described officers of the 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.

 RONALD PAUL HERRMANN President and Chief Executive Officer	 ANDREA MARIE NITZAN Executive Vice President, Chief Accounting Officer and Controller	 KEITH ELLIOTT FLOMAN Senior Vice President and Appointed Actuary
 DENISE TEDESCHI Assistant Vice President and Secretary		

PAOLA T MIRABAL
ID# 2441705
NOTARY PUBLIC
STATE OF NEW JERSEY
MY COMMISSION EXPIRES 12/24/18

Subscribed and sworn to before me this
24th day of February, 2017

Yes (x) No ()

amendment number

Number of pages attached

U.S. FINANCIAL LIFE INSURANCE COMPANY
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	24,826,721	4.7	24,826,721	0	24,826,721	4.7
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	0	0.0	0	0	0	0.0
1.22 Issued by U.S. government sponsored agencies.....	8,144,943	1.6	8,144,943	0	8,144,943	1.6
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	4,512,007	0.9	4,512,007	0	4,512,007	0.9
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	0	0.0	0	0	0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	0	0.0	0	0	0	0.0
1.43 Revenue and assessment obligations.....	0	0.0	0	0	0	0.0
1.44 Industrial development and similar obligations.....	0	0.0	0	0	0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	506,231	0.1	506,231	0	506,231	0.1
1.512 Issued or guaranteed by FNMA and FHLMC.....	0	0.0	0	0	0	0.0
1.513 All other.....	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	185,255	0.0	185,255	0	185,255	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....	0	0.0	0	0	0	0.0
1.523 All other.....	238,794	0.0	238,794	0	238,794	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	351,452,669	67.2	351,452,669	0	351,452,669	67.2
2.2 Unaffiliated non-U.S. securities (including Canada).....	46,589,630	8.9	46,589,630	0	46,589,630	8.9
2.3 Affiliated securities.....	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	3,990,630	0.8	3,990,630	0	3,990,630	0.8
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	0	0.0	0	0	0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	0	0.0	0	0	0	0.0
3.42 Unaffiliated.....	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....	0	0.0	0	0	0	0.0
3.52 Unaffiliated.....	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....	0	0.0	0	0	0	0.0
4.2 Agricultural.....	0	0.0	0	0	0	0.0
4.3 Single family residential properties.....	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties.....	0	0.0	0	0	0	0.0
4.5 Commercial loans.....	0	0.0	0	0	0	0.0
4.6 Mezzanine real estate loans.....	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
6. Contract loans.....	23,344,971	4.5	23,344,971	0	23,344,971	4.5
7. Derivatives.....	0	0.0	0	0	0	0.0
8. Receivables for securities.....	3,300,393	0.6	3,300,393	0	3,300,393	0.6
9. Securities lending (Line 10, Asset Page reinvested collateral).....	0	0.0	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	55,971,414	10.7	55,971,414	0	55,971,414	10.7
11. Other invested assets.....	0	0.0	0	0	0	0.0
12. Total invested assets.....	523,063,658	100.0	523,063,658	0	523,063,658	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		480,096,019
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		59,577,886
3.	Accrual of discount.....		142,109
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.....		717,885
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		99,275,857
7.	Deduct amortization of premium.....		811,165
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.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		440,446,877
11.	Deduct total nonadmitted amounts.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		440,446,877

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	33,477,895	36,234,230	36,956,928	31,797,516
	2. Canada.....	2,333,827	2,802,402	2,509,090	2,000,000
	3. Other Countries.....	2,178,180	2,328,660	2,396,120	2,000,000
	4. Totals.....	37,989,902	41,365,292	41,862,138	35,797,516
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	185,255	209,775	181,501	188,172
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States.....	351,691,463	365,936,417	353,136,794	354,582,794
	9. Canada.....	13,566,818	14,325,362	13,619,330	13,405,000
	10. Other Countries.....	33,022,811	34,519,309	33,159,591	33,011,000
	11. Totals.....	398,281,092	414,781,088	399,915,715	400,998,794
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	436,456,249	456,356,155	441,959,354	436,984,482
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	3,990,630	3,495,000	3,990,630	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	3,990,630	3,495,000	3,990,630	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	3,990,630	3,495,000	3,990,630	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	0	0	0	
	21. Canada.....	0	0	0	
	22. Other Countries.....	0	0	0	
	23. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals.....	0	0	0	
	25. Total Common Stocks.....	0	0	0	
	26. Total Stocks.....	3,990,630	3,495,000	3,990,630	
	27. Total Bonds and Stocks.....	440,446,879	459,851,155	445,949,984	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	66,141,511	17,012,762	6,160,554	2,240,709	0	XXX	91,555,536	18.5	32,211,678	6.5	91,555,536	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	66,141,511	17,012,762	6,160,554	2,240,709	0	XXX	91,555,536	18.5	32,211,678	6.5	91,555,536	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	2,333,827	0	XXX	2,333,827	0.5	6,633,470	1.3	2,333,827	0
2.2 NAIC 2	0	0	2,178,180	0	0	XXX	2,178,180	0.4	2,199,685	0.4	2,178,180	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	2,178,180	2,333,827	0	XXX	4,512,007	0.9	8,833,155	1.8	4,512,007	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	44,547	107,385	33,323	0	0	XXX	185,255	0.0	243,768	0.0	185,255	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	44,547	107,385	33,323	0	0	XXX	185,255	0.0	243,768	0.0	185,255	0

9015

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	18,568,102	53,788,997	149,729,072	27,462,605	0	XXX	249,548,776	50.5	286,012,902	57.6	236,615,993	12,932,782
6.2 NAIC 2.....	6,284,413	33,471,433	99,744,118	5,658,325	0	XXX	145,158,289	29.4	159,408,019	32.1	124,723,813	20,434,476
6.3 NAIC 3.....	0	1,874,221	1,499,231	0	0	XXX	3,373,452	0.7	9,820,369	2.0	3,373,452	0
6.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6.....	200,577	0	0	0	0	XXX	200,577	0.0	215,500	0.0	200,577	0
6.7 Totals.....	25,053,092	89,134,651	250,972,421	33,120,930	0	XXX	398,281,094	80.5	455,456,790	91.7	364,913,835	33,367,258
7. Hybrid Securities												
7.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	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	2	3	4	5	6	7	8	9	10	11	12
	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....84,754,160	70,909,144	155,922,949	32,037,141	0	0	343,623,394	69.5	XXX	XXX	330,690,611	12,932,782
10.2 NAIC 2.....	(d).....6,284,413	33,471,433	101,922,298	5,658,325	0	0	147,336,469	29.8	XXX	XXX	126,901,993	20,434,476
10.3 NAIC 3.....	(d).....0	1,874,221	1,499,231	0	0	0	3,373,452	0.7	XXX	XXX	3,373,452	0
10.4 NAIC 4.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.5 NAIC 5.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
10.6 NAIC 6.....	(d).....200,577	0	0	0	0	0	(c).....200,577	0.0	XXX	XXX	200,577	0
10.7 Totals.....	91,239,150	106,254,798	259,344,478	37,695,466	0	0	(b).....494,533,892	100.0	XXX	XXX	461,166,633	33,367,258
10.8 Line 10.7 as a % of Col. 7.....	18.4	21.5	52.4	7.6	0.0	0.0	100.0	XXX	XXX	XXX	93.3	6.7
11. Total Bonds Prior Year												
11.1 NAIC 1.....	57,471,726	79,612,437	156,880,335	31,137,320	0	XXX	XXX	XXX	325,101,818	65.4	298,680,447	26,421,371
11.2 NAIC 2.....	20,611,342	39,149,272	89,057,139	12,789,951	0	XXX	XXX	XXX	161,607,704	32.5	138,167,413	23,440,293
11.3 NAIC 3.....	1,758,754	7,161,615	0	900,000	0	XXX	XXX	XXX	9,820,369	2.0	9,820,369	0
11.4 NAIC 4.....	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.5 NAIC 5.....	0	0	0	0	0	XXX	XXX	XXX	(c).....0	0.0	0	0
11.6 NAIC 6.....	215,500	0	0	0	0	XXX	XXX	XXX	(c).....215,500	0.0	215,500	0
11.7 Totals.....	80,057,322	125,923,324	245,937,474	44,827,271	0	XXX	XXX	XXX	(b).....496,745,391	100.0	446,883,729	49,861,664
11.8 Line 11.7 as a % of Col. 9.....	16.1	25.3	49.5	9.0	0.0	XXX	XXX	XXX	100.0	XXX	90.0	10.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	84,754,159	67,127,869	146,771,441	32,037,140	0	0	330,690,609	66.9	298,680,447	60.1	330,690,609	XXX
12.2 NAIC 2.....	6,284,413	30,160,283	84,798,973	5,658,325	0	0	126,901,994	25.7	138,167,413	27.8	126,901,994	XXX
12.3 NAIC 3.....	0	1,874,221	1,499,231	0	0	0	3,373,452	0.7	9,820,369	2.0	3,373,452	XXX
12.4 NAIC 4.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.5 NAIC 5.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.6 NAIC 6.....	200,577	0	0	0	0	0	200,577	0.0	215,500	0.0	200,577	XXX
12.7 Totals.....	91,239,149	99,162,373	233,069,645	37,695,465	0	0	461,166,632	93.3	446,883,729	90.0	461,166,632	XXX
12.8 Line 12.7 as a % of Col. 7.....	19.8	21.5	50.5	8.2	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	18.4	20.1	47.1	7.6	0.0	0.0	93.3	XXX	XXX	XXX	93.3	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1.....	0	3,781,275	9,151,508	0	0	0	12,932,783	2.6	26,421,371	5.3	XXX	12,932,783
13.2 NAIC 2.....	0	3,311,150	17,123,325	0	0	0	20,434,475	4.1	23,440,293	4.7	XXX	20,434,475
13.3 NAIC 3.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.4 NAIC 4.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.5 NAIC 5.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.6 NAIC 6.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals.....	0	7,092,425	26,274,833	0	0	0	33,367,258	6.7	49,861,664	10.0	XXX	33,367,258
13.8 Line 13.7 as a % of Col. 7.....	0.0	21.3	78.7	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....	0.0	1.4	5.3	0.0	0.0	0.0	6.7	XXX	XXX	XXX	XXX	6.7

- (a) Includes \$.....33,367,258 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....58,077,640; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.6	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations.....	66,085,323	16,819,038	5,981,959	2,162,985	0	.XXX.	91,049,305	18.4	31,614,320	6.4	91,049,304	0
1.2 Residential Mortgage-Backed Securities.....	56,188	193,723	178,595	77,724	0	.XXX.	506,230	0.1	597,358	0.1	506,231	0
1.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
1.5 Totals.....	66,141,511	17,012,761	6,160,554	2,240,709	0	.XXX.	91,555,535	18.5	32,211,678	6.5	91,555,535	0
2. All Other Governments												
2.1 Issuer Obligations.....	0	0	2,178,180	2,333,827	0	.XXX.	4,512,007	0.9	8,833,154	1.8	4,512,007	0
2.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
2.5 Totals.....	0	0	2,178,180	2,333,827	0	.XXX.	4,512,007	0.9	8,833,154	1.8	4,512,007	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
3.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
3.5 Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
4.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
4.5 Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
5.2 Residential Mortgage-Backed Securities.....	44,547	107,385	33,323	0	0	.XXX.	185,255	0.0	243,768	0.0	185,255	0
5.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
5.5 Totals.....	44,547	107,385	33,323	0	0	.XXX.	185,255	0.0	243,768	0.0	185,255	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	25,053,091	89,134,651	250,733,627	33,120,929	0	.XXX.	398,042,298	80.5	455,120,612	91.6	364,913,834	33,128,465
6.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
6.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
6.4 Other Loan-Backed and Structured Securities.....	0	0	238,794	0	0	.XXX.	238,794	0.0	336,175	0.1	0	238,794
6.5 Totals.....	25,053,091	89,134,651	250,972,421	33,120,929	0	.XXX.	398,281,092	80.5	455,456,787	91.7	364,913,834	33,367,259
7. Hybrid Securities												
7.1 Issuer Obligations.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
7.5 Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
8.5 Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0

SI/IS

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.6	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
9.2 Bond Mutual Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
9.3 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations.....	91,138,414	105,953,689	258,893,766	37,617,741	0	XXX.....	493,603,610	99.8	XXX.....	XXX.....	460,475,145	33,128,465
10.2 Residential Mortgage-Backed Securities.....	100,735	301,108	211,918	77,724	0	XXX.....	691,485	0.1	XXX.....	XXX.....	691,486	0
10.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
10.4 Other Loan-Backed and Structured Securities.....	0	0	238,794	0	0	XXX.....	238,794	0.0	XXX.....	XXX.....	0	238,794
10.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
10.6 Totals.....	91,239,149	106,254,797	259,344,478	37,695,465	0	0	494,533,889	100.0	XXX.....	XXX.....	461,166,631	33,367,259
10.7 Line 10.6 as a % of Col. 7.....	18.4	21.5	52.4	7.6	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	93.3	6.7
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	79,908,629	125,571,277	245,716,571	44,371,609	0	XXX.....	XXX.....	XXX.....	495,568,086	99.8	446,042,596	49,525,489
11.2 Residential Mortgage-Backed Securities.....	148,693	352,047	220,898	119,488	0	XXX.....	XXX.....	XXX.....	841,126	0.2	841,125	0
11.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	XXX.....	XXX.....	0	0.0	0	0
11.4 Other Loan-Backed and Structured Securities.....	0	0	0	336,175	0	XXX.....	XXX.....	XXX.....	336,175	0.1	0	336,175
11.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....
11.6 Totals.....	80,057,322	125,923,324	245,937,469	44,827,272	0	XXX.....	XXX.....	XXX.....	496,745,387	100.0	446,883,721	49,861,664
11.7 Line 11.6 as a % of Col. 9.....	16.1	25.3	49.5	9.0	0.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....	90.0	10.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	91,239,149	99,162,372	233,069,645	37,695,465	0	XXX.....	461,166,631	93.3	446,042,596	89.8	461,166,631	XXX.....
12.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	841,125	0.2	0	XXX.....
12.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	XXX.....
12.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	XXX.....
12.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	XXX.....
12.6 Totals.....	91,239,149	99,162,372	233,069,645	37,695,465	0	0	461,166,631	93.3	446,883,721	90.0	461,166,631	XXX.....
12.7 Line 12.6 as a % of Col. 7.....	19.8	21.5	50.5	8.2	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	18.4	20.1	47.1	7.6	0.0	0.0	93.3	XXX.....	XXX.....	XXX.....	93.3	XXX.....
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....	0	7,092,425	26,274,833	0	0	XXX.....	33,367,258	6.7	49,525,489	10.0	XXX.....	33,367,258
13.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	XXX.....	0
13.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	XXX.....	0
13.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX.....	0	0.0	336,175	0.1	XXX.....	0
13.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	XXX.....	0
13.6 Totals.....	0	7,092,425	26,274,833	0	0	0	33,367,258	6.7	49,861,664	10.0	XXX.....	33,367,258
13.7 Line 13.6 as a % of Col. 7.....	0.0	21.3	78.7	0.0	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	0.0	1.4	5.3	0.0	0.0	0.0	6.7	XXX.....	XXX.....	XXX.....	XXX.....	6.7

601S

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	20,640,001	20,640,001	0	0	0
2. Cost of short-term investments acquired.....	160,664,062	160,664,062	0	0	0
3. Accrual of discount.....	185	185	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0	0
5. Total gain (loss) on disposals.....	(40)	(40)	0	0	0
6. Deduct consideration received on disposals.....	123,226,568	123,226,568	0	0	0
7. Deduct amortization of premium.....	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	58,077,640	58,077,640	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	58,077,640	58,077,640	0	0	0

\$10

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Verification
NONE

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																							
3134A4	KX	1	FED HOME LOAN MTG CORP.....	.....	..	.....	.....1	2,228,460	...137.614	2,752,280	2,000,000	2,162,985	0	(6,524)	0	0	6.250	5.460	JJ.....	57,639	125,000	02/05/2003.	07/15/2032.
880591	ER	9	TENNESSEE VALLEY AUTHORITY.....	.....	..	.....	.....1	5,977,440	...102.301	6,138,060	6,000,000	5,981,959	0	2,060	0	0	2.875	2.910	MS.....	50,792	172,500	09/29/2014.	09/15/2024.
912810	DY	1	UNITED STATES OF AMERICA TREASURY.....	SD..	..	.....	.....1	3,138,143	...102.961	3,088,830	3,000,000	3,004,567	0	(11,743)	0	0	8.750	8.320	MN.....	40,644	262,500	11/15/1999.	05/15/2017.
912810	EH	7	UNITED STATES OF AMERICA TREASURY.....	.....	..	.....	.....1	18,796,250	...124.055	17,367,700	14,000,000	15,524,774	0	(326,153)	0	0	7.875	4.920	FA.....	416,433	1,102,500	11/25/2003.	02/15/2021.
912828	C7	3	UNITED STATES OF AMERICA TREASURY.....	.....	..	.....	.....1	5,011,328	...100.105	5,005,250	5,000,000	5,003,115	0	(8,213)	0	0	0.875	0.650	AO.....	9,375	43,750	03/30/2016.	04/15/2017.
912828	JH	4	UNITED STATES OF AMERICA TREASURY.....	SD..	..	.....	.....1	510,940	...104.715	523,575	500,000	502,070	0	(1,216)	0	0	4.000	3.730	FA.....	7,554	20,000	09/02/2008.	08/15/2018.
912828	RX	0	UNITED STATES OF AMERICA TREASURY.....	.....	..	.....	.....1	0	...0.000	0	0	0	0	0	0	0	0.875	0.000	JD.....	14,438	0	02/01/2012.	12/31/2016.
912828	UQ	1	UNITED STATES OF AMERICA TREASURY.....	SD..	..	.....	.....1	294,680	...99.203	297,609	300,000	296,597	0	1,043	0	0	1.250	1.610	FA.....	1,274	3,750	02/20/2015.	02/29/2020.
912828	VA	5	UNITED STATES OF AMERICA TREASURY.....	SD..	..	.....	.....1	493,457	...98.621	493,105	500,000	495,596	0	1,285	0	0	1.125	1.390	AO.....	963	5,625	04/28/2015.	04/30/2020.
0199999.	U.S. Government - Issuer Obligations.....							36,450,698	XXX	35,666,409	31,300,000	32,971,663	0	(349,461)	0	0	XXX	XXX	XXX	599,112	1,735,625	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
36201N	K9	0	GOVERNMENT NATL MTG ASSN.....	.....	..	.....	.....1	93,179	...113.540	102,203	90,014	93,179	0	(869)	0	0	6.000	4.250	MON...	450	5,401	11/18/2002.	11/15/2032.
36210T	Q2	5	GOVERNMENT NATL MTG ASSN.....	.....	..	.....	.....1	153,555	...112.926	166,735	147,649	153,555	0	(366)	0	0	6.000	3.910	MON...	738	8,859	01/14/2003.	04/15/2029.
36210X	T7	2	GOVERNMENT NATL MTG ASSN.....	.....	..	.....	.....1	11,484	...109.444	12,085	11,042	11,484	0	(63)	0	0	6.000	3.590	MON...	55	663	01/14/2003.	04/15/2029.
36213E	PQ	3	GOVERNMENT NATL MTG ASSN.....	.....	..	.....	.....1	248,013	...115.267	286,799	248,810	248,013	0	154	0	0	6.000	6.020	MON...	1,244	14,929	02/21/2002.	12/15/2031.
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....							506,231	XXX	567,822	497,515	506,231	0	(1,144)	0	0	XXX	XXX	XXX	2,487	29,852	XXX	XXX
0599999.	Total - U.S. Government.....							36,956,929	XXX	36,234,231	31,797,515	33,477,894	0	(350,605)	0	0	XXX	XXX	XXX	601,599	1,765,477	XXX	XXX
All Other Governments - Issuer Obligations																							
748148	QR	7	QUEBEC (PROVINCE OF).....	.....	A	.....	.....1FE	2,509,090	...140.120	2,802,402	2,000,000	2,333,827	0	(17,585)	0	0	7.500	5.640	MS.....	44,167	150,000	02/12/2003.	09/15/2029.
465410	AH	1	ITALY (REPUBLIC OF).....	.....	D	.....	.....2FE	2,396,120	...116.433	2,328,660	2,000,000	2,178,180	0	(21,505)	0	0	6.875	5.280	MS.....	35,903	137,500	02/05/2003.	09/27/2023.
0699999.	All Other Governments - Issuer Obligations.....							4,905,210	XXX	5,131,062	4,000,000	4,512,007	0	(39,090)	0	0	XXX	XXX	XXX	80,070	287,500	XXX	XXX
1099999.	Total - All Other Governments.....							4,905,210	XXX	5,131,062	4,000,000	4,512,007	0	(39,090)	0	0	XXX	XXX	XXX	80,070	287,500	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																							
312903	KT	3	FED HOME LOAN MTG CORP.....	.....	..	.....	.....1	483	...100.943	476	471	471	0	0	0	0	8.500	8.050	MON...	2	46	06/24/1994.	01/15/2021.
312905	WS	7	FED HOME LOAN MTG CORP.....	.....	..	.....	.....1	2,754	...105.603	2,842	2,691	2,694	0	(2)	0	0	8.500	8.100	MON...	19	229	07/22/1994.	05/15/2021.
3133T6	M8	1	FED HOME LOAN MTG CORP.....	.....	..	.....	.....1	16,607	...109.075	19,322	17,714	17,202	0	(13)	0	0	6.000	7.030	MON...	89	1,063	11/26/1997.	04/15/2026.
31340Y	FN	4	FED HOME LOAN MTG CORP.....	.....	..	.....	.....1	2,796	...102.134	2,762	2,705	2,705	0	0	0	0	8.500	7.910	MON...	10	243	06/09/1994.	03/15/2020.
31358E	JG	8	FED NATIONAL MTG ASSN.....	.....	..	.....	.....1	3,825	...105.477	4,650	4,408	4,291	0	41	0	0	7.000	8.680	MON...	26	309	11/08/1991.	06/25/2020.
31358E	QE	5	FED NATIONAL MTG ASSN.....	.....	..	.....	.....1	8,830	...108.515	9,308	8,578	8,588	0	(6)	0	0	9.000	8.460	MON...	64	772	10/14/1994.	06/25/2020.
31358J	SN	2	FED NATIONAL MTG ASSN.....	.....	..	.....	.....1	5,041	...111.160	5,487	4,936	4,940	0	2	0	0	8.000	7.650	MON...	33	395	09/14/1992.	09/25/2021.
31358L	JB	3	FED NATIONAL MTG ASSN.....	.....	..	.....	.....1	4,624	...109.488	4,963	4,533	4,535	0	2	0	0	8.500	8.110	MON...	32	385	09/07/1994.	01/25/2022.
31359D	6L	2	FED NATIONAL MTG ASSN.....	.....	..	.....	.....1	60,083	...109.983	69,128	62,853	61,802	0	97	0	0	6.500	7.020	MON...	340	4,085	07/21/1997.	09/25/2023.
3837H0	QK	2	GOVERNMENT NATL MTG ASSN.....	.....	..	.....	.....1	76,458	...114.573	90,836	79,282	78,027	0	(45)	0	0	7.000	7.400	MON...	469	5,550	08/02/1996.	06/20/2026.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....							181,501	XXX	209,774	188,171	185,255	0	76	0	0	XXX	XXX	XXX	1,084	13,077	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....							181,501	XXX	209,774	188,171	185,255	0	76	0	0	XXX	XXX	XXX	1,084	13,077	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
002824	AU	4	ABBOTT LABORATORIES.....	.....	..	.....	.....1FE	1,992,504	...106.448	2,115,142	1,987,000	1,988,586	0	(650)	0	0	5.125	5.080	AO.....	25,458	101,834	06/08/2009.	04/01/2019.
002824	BB	5	ABBOTT LABORATORIES.....	.....	..	.....	.....1FE	997,930	...96.295	962,960	1,000,000	998,263	0	184	0	0	2.950	2.970	MS.....	8,686	29,500	03/05/2015.	03/15/2025.
010392	DZ	8	ALABAMA POWER CO.....	.....	..	.....	.....1FE	3,117,080	...103.343	3,100,290	3,000,000	3,009,127	0	(11,085)	0	0	5.500	5.090	AO.....	34,833	165,000	03/12/2007.	10/15/2017.
018490	AQ	5	ALLERGAN INC.....	.....	..	.....	.....2FE	302,133	...95.956	290,747	303,000	302,435	0	82	0	0	2.800	2.830	MS.....	2,498	8,484	03/07/2013.	03/15/2023.
031162	AV	2	AMGEN INC.....	.....	..	.....	.....2FE	2,995,554	...101.834	3,055,020	3,000,000	2,999,764	0	546	0	0	5.850	5.860	JD.....	14,625	175,500	02/20/2008.	06/01/2017.
03523T	BP	2	ANHEUSER-BUSCH INBEV WORLDWIDE.....	.....	..	.....	.....2FE	1,492,770	...98.241	1,473,630	1,500,000	1,495,769	0	703	0	0	2.500	2.550	JJ.....	17,292	37,500	07/11/2012.	07/15/2022.

SCHEDULE D - PART 1

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

E10.1

1		2			Codes		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
035240	AD	2	ANHEUSER-BUSCH INBEV WORLDWIDE INC.....			..	..	2FE	1,496,018	104.484	1,567,260	1,500,000	1,496,066	0	48	0	0	3.750	3.800	JJ	25,938	0	12/16/2016	01/15/2022
037833	BY	5	APPLE INC.....			..	..	1FE	3,991,200	100.222	4,008,880	4,000,000	3,991,847	0	647	0	0	3.250	3.270	FA	46,222	65,000	02/16/2016	02/23/2026
039483	AR	3	ARCHER-DANIELS-MIDLAND.....			..	..	1FE	1,093,430	121.475	1,214,750	1,000,000	1,062,078	0	(3,343)	0	0	6.625	5.900	MN	11,042	66,250	12/11/2003	05/01/2029
039483	AY	8	ARCHER-DANIELS-MIDLAND.....			..	..	1FE	1,596,968	104.626	1,670,877	1,597,000	1,597,000	0	0	0	0	5.450	5.450	MS	25,627	87,037	02/28/2008	03/15/2018
05348E	AW	9	AVALONBAY COMMUNITIES INC.....			..	..	1FE	996,740	100.106	1,001,060	1,000,000	997,052	0	278	0	0	3.500	3.530	MN	4,472	34,903	11/04/2015	11/15/2025
05523U	AK	6	BAE SYSTEMS HOLDINGS INC.....			..	..	2FE	4,271,005	102.471	4,339,647	4,235,000	4,264,105	0	(3,221)	0	0	3.800	3.690	AO	37,550	160,930	10/16/2014	10/07/2024
064057	BD	3	BANK OF NEW YORK MELLON.....			..	..	1FE	963,740	103.462	1,034,630	1,000,000	996,117	0	4,010	0	0	5.500	5.940	JD	4,583	55,000	07/11/2006	12/01/2017
06406H	DA	4	BANK OF NEW YORK MELLON.....			..	..	1FE	3,991,440	98.325	3,933,040	4,000,000	3,992,839	0	764	0	0	3.000	3.020	FA	42,333	120,000	02/19/2015	02/24/2025
07274E	AG	8	BAYER US FINANCE LLC.....			..	..	1FE	1,164,369	99.499	1,170,108	1,176,000	1,166,628	0	1,033	0	0	3.375	3.490	AO	9,151	39,690	10/01/2014	10/08/2024
079860	AD	4	BELLSOUTH CORP.....			..	..	2FE	993,500	117.313	1,173,130	1,000,000	995,237	0	180	0	0	6.875	6.920	AO	14,514	68,750	10/22/2001	10/15/2031
097023	AE	5	BOEING CO.....			..	..	1FE	1,106,010	153.352	1,533,520	1,000,000	1,079,058	0	(2,791)	0	0	8.750	7.830	MS	25,764	87,500	06/06/2000	09/15/2031
097023	BR	5	BOEING CO/THE.....			..	..	1FE	3,372,046	93.944	3,204,430	3,411,000	3,374,220	0	2,174	0	0	2.250	2.370	JD	3,411	44,130	05/16/2016	06/15/2026
10112R	AX	2	BOSTON PROPERTIES LP.....			..	..	2FE	3,988,320	99.039	3,961,560	4,000,000	3,989,289	0	969	0	0	3.650	3.680	FA	60,833	77,461	01/08/2016	02/01/2026
110122	AW	8	BRISTOL-MYERS SQUIBB.....			..	..	1FE	1,499,521	103.025	1,561,874	1,516,000	1,504,160	0	1,517	0	0	3.250	3.370	MN	8,212	49,270	10/24/2013	11/01/2023
12189T	AN	4	BURLINGTON NORTH SANTA FE.....			..	..	1FE	1,984,230	127.647	2,552,940	2,000,000	1,987,126	0	197	0	0	6.750	6.770	MS	39,750	135,000	02/21/2003	03/15/2029
124857	AM	5	CBS CORPORATION.....			..	..	2FE	3,950,600	100.736	4,029,440	4,000,000	3,960,426	0	4,390	0	0	3.700	3.850	FA	55,911	148,000	09/19/2014	08/15/2024
126408	GZ	0	CSX CORP.....			..	..	2FE	675,486	103.704	701,039	676,000	675,634	0	46	0	0	3.700	3.700	MN	4,169	25,012	10/17/2013	11/01/2023
126408	HD	8	CSX CORP.....			..	..	2FE	1,405,661	100.259	1,412,649	1,409,000	1,406,014	0	294	0	0	3.350	3.370	MN	7,867	48,644	10/15/2015	11/01/2025
126650	CC	2	CVS CAREMARK CORP.....			..	..	2FE	2,986,800	104.561	3,136,860	3,000,000	2,990,308	0	1,190	0	0	4.000	4.050	JD	8,667	120,000	12/02/2013	12/05/2023
144141	CZ	9	PROGRESS ENERGY CAROLINA.....			..	..	1FE	1,547,385	106.793	1,601,895	1,500,000	1,511,999	0	(5,469)	0	0	5.300	4.880	JJ	36,658	79,500	06/09/2009	01/15/2019
151020	AP	9	CELGENE CORP.....			..	..	2FE	3,986,360	100.360	4,014,400	4,000,000	3,989,480	0	1,222	0	0	3.625	3.660	MN	18,528	145,000	05/06/2014	05/15/2024
166764	AH	3	CHEVRON CORP.....			..	..	1FE	652,000	102.288	666,918	652,000	652,000	0	0	0	0	3.191	3.190	JD	405	20,805	06/17/2013	06/24/2023
166764	BD	1	CHEVRON CORP.....			..	..	1FE	794,000	101.740	807,823	794,000	794,000	0	0	0	0	3.326	3.320	MN	3,228	26,408	11/09/2015	11/17/2025
191219	BE	3	COCA COLA ENTERPRISES INC.....			..	..	1FE	2,170,530	128.347	2,566,940	2,000,000	2,107,343	0	(6,158)	0	0	6.750	6.090	MS	39,750	135,000	01/16/2003	09/15/2028
202795	HG	8	COMMONWEALTH EDISON.....			..	..	1FE	1,951,560	119.580	2,391,600	2,000,000	1,963,934	0	1,298	0	0	5.875	6.050	FA	48,958	117,500	08/06/2003	02/01/2033
20826F	AG	1	CONOCOPHILLIPS CO.....			..	..	1FE	1,993,100	98.989	1,979,800	2,000,000	1,994,064	0	604	0	0	3.350	3.390	MN	8,561	67,000	05/13/2015	05/15/2025
210518	CV	6	CONSUMERS ENERGY COMPANY.....			..	..	1FE	1,010,484	103.041	1,041,745	1,011,000	1,010,644	0	47	0	0	3.375	3.380	FA	12,890	34,121	08/05/2013	08/15/2023
219350	AZ	8	CORNING INC.....			..	..	2FE	1,773,037	101.696	1,807,138	1,777,000	1,774,118	0	362	0	0	3.700	3.720	MN	8,401	65,749	11/13/2013	11/15/2023
22160K	AC	9	COSTCO WHOLESALE CORP.....			..	..	1FE	2,545,946	100.923	2,573,537	2,550,000	2,549,891	0	518	0	0	5.500	5.520	MS	41,296	140,250	02/13/2007	03/15/2017
233331	AR	8	DTE ENERGY COMPANY.....			..	..	2FE	3,991,400	103.358	4,134,360	4,000,000	3,993,737	0	776	0	0	3.850	3.870	JD	12,833	154,000	11/18/2013	12/01/2023
24422E	RT	8	JOHN DEERE CAPITAL CORP.....			..	..	1FE	1,495,890	99.785	1,496,775	1,500,000	1,497,509	0	371	0	0	2.800	2.830	JJ	17,967	42,000	06/26/2012	01/27/2023
24702R	AE	1	DELL INC.....			..	..	3FE	1,870,281	103.850	1,947,188	1,875,000	1,874,221	0	568	0	0	5.650	5.680	AO	22,365	105,938	12/05/2008	04/15/2018
247109	BS	9	DELMARVA POWER & LIGHT.....			..	..	1FE	1,910,197	102.848	1,965,444	1,911,000	1,910,419	0	74	0	0	3.500	3.500	MN	8,546	66,885	11/07/2013	11/15/2023
257375	AE	5	DOMINION GAS HOLDINGS LLC.....			..	..	1FE	1,298,578	100.847	1,311,024	1,300,000	1,298,944	0	134	0	0	3.550	3.560	MN	7,692	46,150	08/06/2014	11/01/2023
260543	CC	5	DOW CHEMICAL CO.....			..	..	2FE	1,424,073	105.760	1,510,253	1,428,000	1,426,287	0	399	0	0	4.250	4.280	MN	7,755	60,690	11/04/2010	11/15/2020
263534	BG	3	EI DU PONT DE NEMOURS & CO.....			..	..	1FE	1,084,330	121.907	1,219,080	1,000,000	1,052,814	0	(3,327)	0	0	6.500	5.840	JJ	29,972	65,000	10/20/2003	01/15/2028
263534	BT	5	EI DU PONT DE NEMOURS & CO.....			..	..	1FE	2,998,740	106.129	3,183,870	3,000,000	2,999,737	0	159	0	0	6.000	6.000	JJ	83,000	180,000	07/23/2008	07/15/2018
26442C	AD	6	DUKE ENERGY CAROLINAS.....			..	..	1FE	2,069,020	104.399	2,161,059	2,070,000	2,069,845	0	114	0	0	5.100	5.100	AO	22,287	105,570	04/09/2008	04/15/2018
268648	AN	2	EMC CORP.....			..	..	3FE	1,498,875	92.624	1,389,360	1,500,000	1,499,231	0	106	0	0	3.375	3.380	JD	4,219	50,625	06/03/2013	06/01/2023
26875P	AD	3	EOG RESOURCES INC.....			..	..	2FE	2,645,875	108.054	2,821,290	2,611,000	2,621,209	0	(3,864)	0	0	5.625	5.440	JD	12,239	146,869	06/04/2009	06/01/2019
26875P	AG	6	EOG RESOURCES INC.....			..	..	2FE	1,579,120	105.335	1,685,360	1,600,000	1,590,325	0	2,126	0	0	4.100	4.260	FA	27,333	65,600	03/16/2011	02/01/2021
26884T	AR	3	ERAC USA FINANCE LLC.....			..	..	2FE	4,983,700	95.952	4,797,600	5,000,000	4,984,501	0	801	0	0	3.300	3.330	JD	13,750	84,792	05/23/2016	12/01/2026
291011	BA	1	EMERSON ELECTRIC CO.....			..	..	1FE	2,498,100	106.693	2,667,325	2,500,000	2,499,515	0	196	0	0	5.000	5.000	AO	26,389	125,000	06/04/2009	04/15/2019

SCHEDULE D - PART 1

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

E10.2

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation	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
29273R	AY	5	ENERGY TRANSFER PARTNERS LP.....	.....	..	.....2FE	1,983,427	103.599	2,072,000	2,000,000	1,987,706	0	1,415	0	0	4.900	5.000	FA	40,833	98,000	09/12/2013.	02/01/2024.
29364D	AR	1	ENTERGY ARKANSAS INC.....	.....	..	.....1FE	249,295	100.058	250,147	250,000	249,523	0	66	0	0	3.050	3.080	JD	635	7,625	05/22/2013.	06/01/2023.
29364D	AS	9	ENTERGY ARKANSAS INC.....	.....	..	.....1FE	2,997,840	103.638	3,109,170	3,000,000	2,998,259	0	200	0	0	3.700	3.700	JD	9,250	111,000	03/10/2014.	06/01/2024.
30231G	AF	9	EXXON MOBIL CORP.....	.....	..	.....1FE	4,000,000	97.677	3,907,080	4,000,000	4,000,000	0	0	0	0	2.709	2.700	MS	34,615	108,360	03/03/2015.	03/06/2025.
31428X	AY	2	FEDEX CORP.....	.....	..	.....2FE	3,994,194	105.733	4,229,320	4,000,000	3,995,711	0	518	0	0	4.000	4.010	JJ	73,778	160,000	01/08/2014.	01/15/2024.
341081	ER	4	FLORIDA POWER & LIGHT CO.....	.....	..	.....1FE	3,018,480	126.390	3,791,700	3,000,000	3,013,929	0	(477)	0	0	5.950	5.900	AO	44,625	178,500	10/21/2003.	10/01/2033.
341099	CK	3	FLORIDA POWER CORP.....	.....	..	.....1FE	1,335,585	105.681	1,410,841	1,335,000	1,335,104	0	(67)	0	0	5.650	5.640	JD	3,352	75,428	06/12/2008.	06/15/2018.
37331N	AH	4	GEORGIA-PACIFIC LLC.....	.....	..	.....2FE	4,998,050	101.142	5,057,100	5,000,000	4,998,249	0	181	0	0	3.600	3.600	MS	60,000	180,000	11/03/2014.	03/01/2025.
375558	AQ	6	GILEAD SCIENCES INC.....	.....	..	.....1FE	1,981,612	107.746	2,153,843	1,999,000	1,990,641	0	1,743	0	0	4.500	4.600	AO	22,489	89,955	03/24/2011.	04/01/2021.
375558	AU	7	GILEAD SCIENCES INC.....	.....	..	.....1FE	641,521	107.436	690,814	643,000	642,185	0	145	0	0	4.400	4.420	JD	2,358	28,292	12/06/2011.	12/01/2021.
375558	AW	3	GILEAD SCIENCES INC.....	.....	..	.....1FE	1,013,660	102.714	1,027,150	1,000,000	1,010,368	0	(1,280)	0	0	3.700	3.530	AO	9,250	37,000	04/16/2014.	04/01/2024.
377372	AD	9	GLAXOSMITHKLINE CAPITAL.....	.....	..	.....1FE	2,998,170	105.348	3,160,440	3,000,000	2,999,687	0	214	0	0	5.650	5.650	MN	21,658	169,500	05/06/2008.	05/15/2018.
38238Q	AM	8	GOODRICH CORP.....	.....	..	.....1FE	1,002,050	103.489	1,034,890	1,000,000	1,000,200	0	(173)	0	0	6.800	6.780	FA	28,333	68,000	02/20/1998.	02/01/2018.
40414L	AD	1	HCP INC.....	.....	..	.....2FE	978,027	108.906	1,067,289	980,000	979,073	0	197	0	0	5.375	5.400	FA	21,948	52,675	02/07/2011.	02/01/2021.
406216	AV	3	HALLIBURTON COMPANY.....	.....	..	.....2FE	2,179,366	106.429	2,306,316	2,167,000	2,169,639	0	(1,434)	0	0	5.900	5.820	MS	37,646	127,853	09/11/2008.	09/15/2018.
406216	BG	5	HALLIBURTON COMPANY.....	.....	..	.....2FE	2,075,340	101.789	2,035,780	2,000,000	2,072,735	0	(2,605)	0	0	3.800	3.310	MN	9,711	38,000	08/15/2016.	11/15/2025.
412822	AD	0	HARLEY-DAVIDSON INC.....	.....	..	.....1FE	1,988,980	100.110	2,002,200	2,000,000	1,990,323	0	949	0	0	3.500	3.560	JJ	29,750	70,000	07/23/2015.	07/28/2025.
437076	BM	3	HOME DEPOT INC.....	.....	..	.....1FE	2,980,680	99.640	2,989,200	3,000,000	2,982,251	0	1,571	0	0	3.000	3.070	AO	22,500	57,250	02/03/2016.	04/01/2026.
438516	BD	7	HONEYWELL INTERNATIONAL.....	.....	..	.....1FE	464,123	103.190	481,897	467,000	464,916	0	263	0	0	3.350	3.420	JD	1,304	15,645	11/18/2013.	12/01/2023.
458140	AS	9	INTEL CORP.....	.....	..	.....1FE	3,994,040	105.155	4,206,240	4,000,000	3,994,760	0	510	0	0	3.700	3.710	JJ	62,489	148,000	07/22/2015.	07/29/2025.
458140	AU	4	INTEL CORP.....	.....	..	.....1FE	997,460	96.632	966,320	1,000,000	997,598	0	138	0	0	2.600	2.620	MN	3,033	13,000	05/12/2016.	05/19/2026.
459200	AS	0	IBM CORP.....	.....	..	.....1FE	1,051,260	127.775	1,277,750	1,000,000	1,030,168	0	(1,867)	0	0	6.500	6.120	JJ	29,972	65,000	12/04/1998.	01/15/2028.
459200	GM	7	IBM CORP.....	.....	..	.....1FE	1,764,145	110.298	1,643,440	1,490,000	1,552,934	0	(32,807)	0	0	7.625	5.120	AO	23,985	113,613	06/05/2009.	10/15/2018.
46625H	MN	7	JPMORGAN CHASE & CO.....	.....	..	.....1FE	3,984,960	102.885	4,115,400	4,000,000	3,986,770	0	1,278	0	0	3.900	3.940	JJ	71,933	153,400	07/14/2015.	07/15/2025.
478160	BY	9	JOHNSON & JOHNSON.....	.....	..	.....1FE	3,965,720	95.745	3,829,800	4,000,000	3,968,151	0	2,431	0	0	2.450	2.540	MS	32,667	49,000	03/15/2016.	03/01/2026.
491674	BE	6	KENTUCKY UTILITIES.....	.....	..	.....1FE	1,215,631	103.137	1,258,271	1,220,000	1,218,058	0	468	0	0	3.250	3.290	MN	6,608	39,650	07/07/2011.	11/01/2020.
49327M	2K	9	KEYBANK NA.....	.....	..	.....1FE	2,897,928	99.764	2,785,411	2,792,000	2,892,009	0	(5,919)	0	0	3.300	2.810	JD	7,678	46,068	06/02/2016.	06/01/2025.
494368	BB	8	KIMBERLY-CLARK CORP.....	.....	..	.....1FE	2,155,540	102.885	2,057,700	2,000,000	2,012,007	0	(19,815)	0	0	6.125	5.060	FA	51,042	122,500	04/03/2008.	08/01/2017.
500255	AU	8	KOHL'S CORP.....	.....	..	.....2FE	2,880,556	100.523	2,896,096	2,881,000	2,880,610	0	37	0	0	4.250	4.250	JJ	55,779	122,443	07/15/2015.	07/17/2025.
501044	DC	2	KROGER CO.....	.....	..	.....2FE	2,992,890	100.616	3,018,510	3,000,000	2,993,508	0	618	0	0	3.500	3.520	FA	43,750	57,167	01/08/2016.	02/01/2026.
52517P	F6	3	LEHMAN BROTHERS HLDG.....	.....	..	.....6	99,829	5.750	115,000	2,000,000	102,001	0	0	0	0	5.500	3,330.550	AO	825,000	0	10/20/2006.	04/04/2016.
52517P	VV	0	LEHMAN BROTHERS HLDG.....	.....	..	.....6	97,110	5.890	117,800	2,000,000	98,575	0	0	0	0	4.800	2,844.330	MS	528,000	0	02/18/2004.	03/13/2014.
532457	AM	0	ELI LILLY & CO.....	.....	..	.....1FE	2,113,750	128.873	2,577,480	2,000,000	2,060,788	0	(5,270)	0	0	7.125	6.640	JD	11,875	142,500	09/10/2001.	06/01/2025.
532457	AX	6	ELI LILLY & CO.....	.....	..	.....1FE	899,610	103.369	1,033,690	1,000,000	987,910	0	9,453	0	0	4.500	5.550	MS	13,250	45,000	06/07/2004.	03/15/2018.
532457	BB	3	ELI LILLY & CO.....	.....	..	.....1FE	999,300	100.813	1,008,130	1,000,000	999,982	0	87	0	0	5.200	5.200	MS	15,311	52,000	03/07/2007.	03/15/2017.
548661	CN	5	LOWES COMPANIES INC.....	.....	..	.....1FE	1,015,990	103.368	1,033,680	1,000,000	1,001,563	0	(2,115)	0	0	6.100	5.870	MS	17,961	61,000	07/24/2008.	09/15/2017.
548661	CZ	8	LOWES COMPANIES INC.....	.....	..	.....1FE	1,988,020	105.878	2,117,580	2,000,000	1,991,477	0	1,090	0	0	3.875	3.940	MS	22,819	77,500	09/04/2013.	09/15/2023.
564759	PS	1	MANUFACTURERS & TRADERS TRUST.....	.....	..	.....1FE	1,999,960	99.379	1,987,580	2,000,000	2,000,000	0	0	0	0	1.971	5.580	MON	438	34,431	09/28/2006.	12/28/2020.
564759	QB	7	MANUFACTURERS & TRADERS TRUST.....	.....	..	.....1FE	1,000,000	98.125	981,250	1,000,000	1,000,000	0	0	0	0	1.570	1.570	MJSD	1,309	56,290	11/28/2006.	12/01/2021.
56585A	AD	4	MARATHON PETROLEUM CORP.....	.....	..	.....2FE	654,712	108.544	710,963	655,000	654,881	0	25	0	0	5.125	5.120	MS	11,190	33,569	11/21/2011.	03/01/2021.
571903	AS	2	MARRIOTT INTERNATIONAL INC.....	.....	..	.....2FE	4,485,015	94.921	4,271,490	4,500,000	4,485,748	0	733	0	0	3.125	3.160	JD	6,250	72,266	06/07/2016.	06/15/2026.
57636Q	AB	0	MASTERCARD INC.....	.....	..	.....1FE	2,919,422	102.914	3,017,439	2,932,000	2,922,472	0	1,140	0	0	3.375	3.420	AO	24,739	98,955	03/26/2014.	04/01/2024.
579780	AK	3	MCCORMICK &																			

SCHEDULE D - PART 1

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

E10.3

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
58013M	EE	0	MCDONALDS CORP.....				2FE	2,606,425	104.217	2,605,425	2,500,000	2,516,896	0	(13,780)	0	0	5.350	4.740	MS	44,583	133,750	06/09/2009.	03/01/2018.
58155Q	AG	8	MCKESSON CORP.....				2FE	637,222	97.545	622,343	638,000	637,494	0	74	0	0	2.850	2.860	MS	5,354	18,183	03/05/2013.	03/15/2023.
582834	AM	9	MEAD CORP.....				2FE	754,060	100.801	756,008	750,000	750,062	0	(361)	0	0	7.350	7.290	MS	18,375	55,125	02/26/1997.	03/01/2017.
582839	AH	9	MEAD JOHNSON NUTRITION CO.....				2FE	4,022,003	102.358	4,094,360	4,000,000	4,019,892	0	(1,843)	0	0	4.125	4.050	MN	21,083	170,500	11/03/2015.	11/15/2025.
585055	BC	9	MEDTRONIC INC.....				1FE	2,994,180	104.015	3,120,450	3,000,000	2,995,659	0	518	0	0	3.625	3.640	MS	32,021	108,750	02/20/2014.	03/15/2024.
589331	AE	7	MERCK SHARP & DOHME CORP.....				1FE	1,939,850	122.927	2,458,540	2,000,000	1,961,461	0	1,790	0	0	5.950	6.130	JD	9,917	119,000	02/18/2004.	12/01/2028.
594918	AW	4	MICROSOFT CORP.....				1FE	3,980,320	105.122	4,204,920	4,000,000	3,985,626	0	1,783	0	0	3.625	3.680	JD	6,444	145,000	12/03/2013.	12/15/2023.
61166W	AF	8	MONSANTO CO.....				2FE	767,498	103.883	799,899	770,000	769,602	0	292	0	0	5.125	5.160	AO	8,331	39,463	04/10/2008.	04/15/2018.
617446	HD	4	MORGAN STANLEY.....				1FE	2,160,520	135.699	2,714,000	2,000,000	2,116,617	0	(4,554)	0	0	7.250	6.610	AO	36,250	145,000	04/09/2003.	04/01/2032.
61746B	DZ	6	MORGAN STANLEY.....				1FE	1,496,925	101.232	1,518,480	1,500,000	1,497,163	0	238	0	0	3.875	3.900	JJ	24,865	29,063	01/22/2016.	01/27/2026.
61980A	AC	7	MOTIVA ENTERPRISES.....				2FE	863,305	108.063	934,745	865,000	864,383	0	181	0	0	5.750	5.770	JJ	22,935	49,738	01/06/2010.	01/15/2020.
637432	ND	3	NATIONAL RURAL UTIL CO-OP FIN.....				1FE	2,914,221	97.589	2,845,724	2,916,000	2,914,526	0	160	0	0	2.850	2.850	JJ	35,551	83,106	01/20/2015.	01/27/2025.
63946B	AD	2	NBC UNIVERSAL INC.....				1FE	2,995,837	109.370	3,281,100	3,000,000	2,998,282	0	462	0	0	5.150	5.160	AO	26,179	154,500	08/25/2011.	04/30/2020.
651229	AG	1	NEWELL RUBBERMAID INC.....				2FE	1,784,648	105.287	1,884,637	1,790,000	1,789,129	0	630	0	0	6.250	6.280	AO	23,618	111,875	03/25/2008.	04/15/2018.
655844	AQ	1	NORFOLK SOUTHERN CORP.....				2FE	4,961,120	132.634	5,305,400	4,000,000	4,663,088	0	(30,307)	0	0	7.250	5.540	FA	109,556	290,000	05/29/2003.	02/15/2031.
665859	AN	4	NORTHERN TRUST CORP.....				1FE	2,991,510	98.802	2,964,060	3,000,000	2,995,009	0	825	0	0	2.375	2.400	FA	29,490	71,250	07/30/2012.	08/02/2022.
66938F	JU	9	NORWEST CORP.....				1FE	993,660	116.799	1,167,990	1,000,000	996,181	0	229	0	0	6.750	6.800	JD	3,000	67,500	12/18/1997.	12/15/2027.
67019E	AB	3	NSTAR.....				2FE	644,586	106.162	690,053	650,000	648,185	0	579	0	0	4.500	4.600	MN	3,738	29,250	11/12/2009.	11/15/2019.
67021C	AG	2	NSTAR ELECTRIC CO.....				1FE	2,149,095	97.706	2,105,564	2,155,000	2,151,411	0	571	0	0	2.375	2.400	AO	10,805	51,181	10/09/2012.	10/15/2022.
67021C	AL	1	NSTAR ELECTRIC CO.....				1FE	1,643,261	95.559	1,575,784	1,649,000	1,643,566	0	304	0	0	2.700	2.730	JD	3,710	22,880	05/23/2016.	06/01/2026.
670346	AK	1	NUCOR CORP.....				2FE	2,927,451	105.386	3,098,349	2,940,000	2,937,762	0	1,473	0	0	5.850	5.900	JD	14,333	171,990	07/24/2008.	06/01/2018.
682134	AC	5	OMNICOM GROUP INC.....				2FE	1,300,485	106.224	1,386,236	1,305,000	1,303,141	0	463	0	0	4.450	4.490	FA	21,939	58,073	08/02/2010.	08/15/2020.
68233D	AT	4	ONCOR ELECTRIC DELIVERY.....				1FE	985,470	135.733	1,357,340	1,000,000	989,051	0	385	0	0	7.000	7.110	MN	11,667	70,000	05/01/2002.	05/01/2032.
68233J	AZ	7	ONCOR ELECTRIC DELIVERY CO LLC.....				1FE	1,547,942	98.754	1,532,678	1,552,000	1,548,408	0	391	0	0	2.950	2.980	AO	11,446	45,784	10/27/2015.	04/01/2025.
68389X	BM	6	ORACLE CORP.....				1FE	3,984,960	94.849	3,793,960	4,000,000	3,985,611	0	651	0	0	2.650	2.690	JJ	51,233	0	06/29/2016.	07/15/2026.
69351U	AQ	6	PPL ELECTRIC UTILITIES CORP.....				1FE	2,989,950	98.464	2,953,950	3,000,000	2,994,013	0	971	0	0	2.500	2.530	MS	25,000	75,000	08/21/2012.	09/01/2022.
694308	HE	0	PACIFIC GAS & ELECTRIC COMPANY.....				1FE	664,795	105.139	700,226	666,000	665,125	0	109	0	0	3.850	3.870	MN	3,276	25,641	11/06/2013.	11/15/2023.
71343P	AB	7	PEPSIAMERICAS INC.....				1FE	1,987,900	101.422	2,028,440	2,000,000	1,999,506	0	1,286	0	0	5.000	5.060	MN	12,778	100,000	05/11/2005.	05/15/2017.
713448	BR	8	PEPSICO INC.....				1FE	2,038,820	103.357	2,067,140	2,000,000	2,021,437	0	(5,224)	0	0	3.125	2.820	MN	10,417	62,500	07/15/2013.	11/01/2020.
717081	DV	2	PFIZER INC.....				1FE	1,999,480	97.127	1,942,560	2,000,000	1,999,506	0	26	0	0	2.750	2.750	JD	4,278	27,500	05/31/2016.	06/03/2026.
72447X	AD	9	PITNEY BOWES INC.....				2FE	2,436,350	103.664	2,591,600	2,500,000	2,489,979	0	7,803	0	0	5.600	5.950	MS	41,222	140,000	07/24/2008.	03/15/2018.
737679	DG	2	POTOMAC ELECTRIC POWER CO.....				1FE	1,997,340	102.899	2,057,980	2,000,000	1,997,985	0	241	0	0	3.600	3.610	MS	21,200	72,000	03/11/2014.	03/15/2024.
74005P	BB	9	PRAXAIR INC.....				1FE	1,496,775	97.231	1,458,465	1,500,000	1,498,110	0	312	0	0	2.200	2.220	FA	12,467	33,000	07/30/2012.	08/15/2022.
742718	EB	1	PROCTER & GAMBLE CO.....				1FE	993,530	102.502	1,025,030	1,000,000	995,495	0	602	0	0	3.100	3.170	FA	11,711	31,000	08/08/2013.	08/15/2023.
742718	EP	0	PROCTER & GAMBLE CO.....				1FE	585,854	98.060	576,599	588,000	586,027	0	173	0	0	2.700	2.740	FA	6,571	7,938	01/28/2016.	02/02/2026.
744448	CB	5	PUBLIC SERVICE CO OF COLORADO.....				1FE	843,758	106.363	898,767	845,000	844,748	0	148	0	0	5.800	5.820	FA	20,421	49,010	08/06/2008.	08/01/2018.
744448	CC	3	PUBLIC SERVICE CO OF COLORADO.....				1FE	1,609,033	107.088	1,718,778	1,605,000	1,606,164	0	(443)	0	0	5.125	5.090	JD	6,855	82,256	06/05/2009.	06/01/2019.
74456Q	BD	7	PUBLIC SERVICE ELECTRIC & GAS.....				1FE	2,999,730	104.268	3,128,040	3,000,000	2,999,810	0	23	0	0	3.750	3.750	MS	33,125	112,500	09/09/2013.	03/15/2024.
747525	AF	0	QUALCOMM INC.....				1FE	3,985,600	101.761	4,070,440	4,000,000	3,987,601	0	1,253	0	0	3.450	3.490	MN	15,717	138,000	05/13/2015.	05/20/2025.
755111	AJ	0	RAYTHEON COMPANY.....				1FE	997,780	106.234	1,062,340	1,000,000	999,772	0	176	0	0	6.750	6.770	MS	19,875	67,500	03/27/1998.	03/15/2018.
755111	BT	7	RAYTHEON COMPANY.....				1FE	2,023,520	103.025	2,060,500	2,000,000	2,012,953	0	(3,187)	0	0	3.125	2.940	AO	13,194	62,500	07/15/2013.	10/15/2020.
774341	AE	1	ROCKWELL COLLINS INC.....				1FE	3,804,942	101.956	3,871,269	3,797,000	3,802,894	0	(795)	0	0	3.700	3.670	JD	6,244	140,489	02/20/2014.	12/15/2023.

SCHEDULE D - PART 1

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

E10.4

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
797440	BR 4	SAN DIEGO GAS & ELECTRIC CO.....		.....	..	.....	....1FE	4,999,200	...104.182	5,209,100	5,000,000	4,999,411	0	77	0	0	3.600	3.600	MS.....	60,000	180,000	09/04/2013.	09/01/2023.
806605	AG 6	MERCK & CO INC.....		.....	..	.....	....1FE	1,489,215	...130.294	1,954,425	1,500,000	1,495,541	0	141	0	0	6.500	6.520	JD.....	8,125	97,500	11/21/2003.	12/01/2033.
828807	CV 7	SIMON PROPERTY GROUP LP.....		.....	..	.....	....1FE	1,987,080	...101.155	2,023,120	2,000,000	1,988,610	0	1,111	0	0	3.500	3.570	MS.....	23,333	72,722	08/10/2015.	09/01/2025.
828807	CW 5	SIMON PROPERTY GROUP LP.....		.....	..	.....	....1FE	1,960,199	...99.301	1,954,244	1,968,000	1,960,847	0	648	0	0	3.300	3.340	JJ.....	29,946	32,833	01/08/2016.	01/15/2026.
832696	AK 4	JM SMUCKER CO.....		.....	..	.....	....2FE	4,998,791	...100.753	5,037,700	5,000,000	4,999,016	0	152	0	0	3.500	3.500	MS.....	51,528	175,000	10/14/2015.	03/15/2025.
837004	BW 9	SOUTH CAROLINA ELEC & GAS.....		.....	..	.....	....1FE	1,944,400	...118.596	2,371,920	2,000,000	1,958,765	0	1,497	0	0	5.800	6.000	JJ.....	53,489	116,000	08/06/2003.	01/15/2033.
857477	AD 5	STATE STREET CORP.....		.....	..	.....	....1FE	3,997,840	...101.330	4,053,200	4,000,000	3,999,909	0	266	0	0	5.375	5.380	AO.....	36,431	215,000	04/25/2007.	04/30/2017.
863667	AF 8	STRYKER CORP.....		.....	..	.....	....1FE	3,964,960	...100.593	4,023,760	4,000,000	3,973,158	0	3,144	0	0	3.375	3.470	MN.....	17,250	135,000	04/28/2014.	05/15/2024.
86765B	AN 9	SUNOCO LOGISTICS PARTNERS OPERATIONS.....		.....	..	.....	....2FE	3,034,680	...100.824	3,024,750	3,000,000	3,027,431	0	(3,302)	0	0	4.250	4.090	AO.....	31,875	127,500	09/26/2014.	04/01/2024.
87305Q	CF 6	TTX CO.....		.....	..	.....	....1FE	3,987,720	...104.830	4,193,200	4,000,000	3,991,052	0	1,072	0	0	4.150	4.180	JJ.....	76,544	166,000	12/04/2013.	01/15/2024.
88579Y	AF 8	3M CO.....		.....	..	.....	....1FE	885,283	...97.869	923,883	944,000	906,262	0	6,282	0	0	2.000	2.790	JD.....	262	18,880	07/15/2013.	06/26/2022.
88579Y	AR 2	3M CO.....		.....	..	.....	....1FE	2,988,450	...100.766	3,022,980	3,000,000	2,989,865	0	1,017	0	0	3.000	3.040	FA.....	36,000	90,000	08/04/2015.	08/07/2025.
887315	BJ 7	TIME WARNER COMPANIES.....		.....	..	.....	....2FE	2,908,000	...104.483	2,612,075	2,500,000	2,534,587	0	(41,882)	0	0	7.250	5.430	AO.....	38,264	181,250	04/21/2005.	10/15/2017.
88732J	AW 8	TIME WARNER CABLE INC.....		.....	..	.....	....2FE	3,602,012	...105.875	3,890,906	3,675,000	3,648,777	0	7,645	0	0	5.000	5.250	FA.....	76,563	183,750	12/09/2009.	02/01/2020.
902494	AX 1	TYSON FOODS INC.....		.....	..	.....	....2FE	3,480,750	...102.125	3,547,823	3,474,000	3,479,347	0	(627)	0	0	3.950	3.920	FA.....	51,840	137,223	08/14/2014.	08/15/2024.
90331H	MS 9	US BANK NA.....		.....	..	.....	....1FE	4,983,150	...97.513	4,875,650	5,000,000	4,986,040	0	1,519	0	0	2.800	2.830	JJ.....	59,889	140,000	01/22/2015.	01/27/2025.
904764	AH 0	UNILEVER CAPITAL CORP.....		.....	..	.....	....1FE	1,484,385	...129.906	1,948,590	1,500,000	1,488,557	0	423	0	0	5.900	5.970	MN.....	11,308	88,500	11/04/2002.	11/15/2032.
904764	AK 3	UNILEVER CAPITAL CORP.....		.....	..	.....	....1FE	534,449	...106.349	568,967	535,000	534,861	0	61	0	0	4.800	4.810	FA.....	9,701	25,680	02/09/2009.	02/15/2019.
904764	AA 6	UNILEVER CAPITAL CORP.....		.....	..	.....	....1FE	988,380	...100.546	1,005,470	1,000,000	989,812	0	1,015	0	0	3.100	3.230	JJ.....	13,003	31,000	07/28/2015.	07/30/2025.
911308	AS 2	UNITED PARCEL SERVICE.....		.....	..	.....	....1FE	2,421,090	...118.646	2,372,920	2,000,000	2,112,499	0	(30,234)	0	0	8.375	6.420	AO.....	41,875	167,500	09/06/2001.	01/01/2020.
92277G	AG 2	VENTAS REALTY LP.....		.....	..	.....	....2FE	3,968,720	...102.231	4,089,240	4,000,000	3,972,287	0	2,472	0	0	4.125	4.210	JJ.....	76,083	164,542	07/09/2015.	01/15/2026.
92343V	BR 4	VERIZON COMMUNICATIONS INC.....		.....	..	.....	....2FE	2,614,187	...110.387	2,885,516	2,614,000	2,614,098	0	(22)	0	0	5.150	5.140	MS.....	39,638	134,621	09/11/2013.	09/15/2023.
92553P	AX 0	VIACOM INC.....		.....	..	.....	....2FE	1,885,960	...96.996	1,845,834	1,903,000	1,890,091	0	1,508	0	0	3.875	3.980	AO.....	18,435	73,741	03/06/2014.	04/01/2024.
931142	DP 5	WAL-MART STORES INC.....		.....	..	.....	....1FE	3,984,480	...102.847	4,113,880	4,000,000	3,988,166	0	1,408	0	0	3.300	3.340	AO.....	25,300	132,000	04/15/2014.	04/22/2024.
931422	AE 9	WALGREEN CO.....		.....	..	.....	....2FE	638,054	...105.711	655,414	620,000	624,567	0	(2,082)	0	0	5.250	4.860	JJ.....	15,009	32,550	06/04/2009.	01/15/2019.
94106L	AS 8	WASTE MANAGEMENT INC.....		.....	..	.....	....2FE	1,991,960	...105.254	2,105,100	2,000,000	1,998,765	0	960	0	0	6.100	6.150	MS.....	35,922	122,000	03/03/2008.	03/15/2018.
962166	BW 3	WEYERHAEUSER CO.....		.....	..	.....	....2FE	1,997,283	...107.196	2,143,920	2,000,000	1,998,035	0	245	0	0	4.625	4.640	MS.....	27,236	92,500	09/13/2013.	09/15/2023.
982526	AQ 8	WM WRIGLEY JR CO.....		.....	..	.....	....2FE	1,051,958	...102.796	1,082,442	1,053,000	1,052,402	0	145	0	0	3.375	3.390	AO.....	6,910	35,539	10/16/2013.	10/21/2020.
064149	C8 8	BANK OF NOVA SCOTIA.....		.....	A	.....	....1FE	2,496,000	...106.803	2,670,075	2,500,000	2,498,175	0	405	0	0	4.375	4.390	JJ.....	51,042	109,375	01/06/2011.	01/13/2021.
136375	BG 6	CANADIAN NATL RAILWAYS.....		.....	A	.....	....1FE	2,230,830	...140.274	2,805,480	2,000,000	2,168,657	0	(6,703)	0	0	7.375	6.470	AO.....	31,139	147,500	04/29/2004.	10/15/2031.
136375	BR 2	CANADIAN NATL RAILWAYS.....		.....	A	.....	....1FE	278,779	...105.176	294,493	280,000	279,792	0	142	0	0	5.550	5.600	MN.....	1,986	15,540	04/24/2008.	05/15/2018.
136375	BT 8	CANADIAN NATL RAILWAYS.....		.....	A	.....	....1FE	747,105	...107.654	812,788	755,000	752,902	0	886	0	0	5.550	5.680	MS.....	13,968	41,903	02/18/2009.	03/01/2019.
136385	AT 8	CANADIAN NATURAL RESOURCES LTD.....		.....	A	.....	....2FE	2,498,925	...99.282	2,482,075	2,500,000	2,499,211	0	92	0	0	3.800	3.800	AO.....	20,056	95,000	03/26/2014.	04/15/2024.
13645R	AS 3	CANADIAN PACIFIC RAILWAY CO.....		.....	A	.....	....2FE	5,367,691	...97.960	5,260,452	5,370,000	5,368,081	0	208	0	0	2.900	2.900	FA.....	64,888	155,730	01/28/2015.	02/01/2025.
00507U	AS 0	ACTAVIS FUNDING SCS.....		.....	D	.....	....2FE	3,628,444	...100.026	3,616,940	3,616,000	3,626,517	0	(1,117)	0	0	3.800	3.750	MS.....	40,459	137,408	03/17/2015.	03/15/2025.
067316	AC 3	BACARDI LTD.....		.....	D	.....	....2FE	598,764	...105.807	634,842	600,000	599,429	0	126	0	0	4.500	4.520	JJ.....	12,450	27,000	01/18/2011.	01/15/2021.
268317	AB 0	ELECTRICITE DE FRANCE.....		.....	D	.....	....1FE	2,744,425	...108.793	2,719,825	2,500,000	2,563,217	0	(28,236)	0	0	6.500	5.190	JJ.....	69,965	162,500	06/09/2009.	01/26/2019.
40052V	AB 0	GRUPO BIMBO SAB DE CV.....		.....	D	.....	....2FE	637,792	...104.500	671,935	643,000	640,067	0	503	0	0	4.500	4.600	JJ.....	12,539	28,935	01/18/2012.	01/25/2022.
404280	AF 6	HSBC HOLDINGS PLC.....		.....	D	.....	....1FE	989,052	...127.874	1,278,750	1,000,000	991,325	0	287	0	0	7.625	7.720	MN.....	9,319	76,250	09/13/2005.	05/17/2032.
404280	BB 4	HSBC HOLDINGS PLC.....		.....	D	.....	....1FE	2,677,515	...100.238	2,693,395	2,687,000	2,677,986	0	471	0	0	3.900	3.940	MN.....	10,479	52,397	05/18/2016.	05/25/2026.
423012	AD 5	HEINEKEN NV.....		.....	D	.....	....2FE	1,996,220	...98.698	1,973,960	2,000,000	1,997,610	0	346	0	0	2.750	2.770	AO.....	13,750	55,000	10/02/2012.	04/01/2023.
478375	AE 8	JOHNSON CONTROLS INTERNATIONAL.....		.....	D	.....	....2FE	1,992,047	...104.502	2,090,040	2,000,000	1,992,066	0	19	0	0	4.250	4.350	MS.....	28,333	0	12/28/2016.	03/01/2021.
55608J	AE 8	MACQUARIE GROUP LTD.....		.....	D	.....	....2FE	790,539	...110.715	884,613	799,000	794,937	0	857	0	0	6.250	6.390	JJ.....	23,165	49,938	01/06/2011.	01/14/2021.

SCHEDULE D - PART 1

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

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
					3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
60688X	AP	5	MIZUHO BANK LTD.....			.....	D	.....	.....1FE	3,992,320	...102.152	4,086,080	4,000,000	3,993,828	0	680	0	0	3.600	3.620	MS.....	38,400	144,000	09/18/2014.	09/25/2024.
66989G	AA	8	NOVARTIS SECS INVEST LTD.....			.....	D	.....	.....1FE	2,016,404	...106.859	2,158,552	2,020,000	2,019,083	0	402	0	0	5.125	5.140	FA.....	40,547	103,525	02/04/2009.	02/10/2019.
80105N	AG	0	SANOFI-AVENTIS SA.....			.....	D	.....	.....1FE	2,142,830	...106.203	2,299,316	2,165,000	2,154,480	0	2,225	0	0	4.000	4.120	MS.....	22,131	86,600	03/22/2011.	03/29/2021.
806854	AH	8	SCHLUMBERGER INVESTMENT SA.....			.....	D	.....	.....1FE	1,475,965	...104.575	1,548,756	1,481,000	1,477,323	0	459	0	0	3.650	3.690	JD.....	4,505	54,057	11/25/2013.	12/01/2023.
865622	BE	3	SUMITOMO MITSUI BANKING CORP.....			.....	D	.....	.....1FE	2,496,725	...104.625	2,615,625	2,500,000	2,497,713	0	300	0	0	3.950	3.960	JJ.....	44,438	98,750	07/11/2013.	07/19/2023.
961214	AH	6	WESTPAC BANKING CORP.....			.....	D	.....	.....1FE	2,981,970	...103.424	3,102,720	3,000,000	2,997,713	0	1,527	0	0	4.625	4.680	JD.....	11,563	138,750	05/16/2003.	06/01/2018.
961214	BK	8	WESTPAC BANKING CORP.....			.....	D	.....	.....1FE	1,998,580	...107.197	2,143,960	2,000,000	1,999,518	0	152	0	0	4.875	4.880	MN.....	11,375	97,500	11/16/2009.	11/19/2019.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					.....				.....399,676,921	XXX	414,530,136	400,760,000	398,042,298	0	(165,452)	0	0	XXX	XXX	XXX	5,800,291	15,917,437	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																									
501673	AA	5	LA ARENA FUNDING LLC.....			.....			.....2AM	238,794	...105.091	250,951	238,794	238,794	0	0	0	0	7.656	7.650	JD.....	813	18,282	04/13/1999.	12/15/2026.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....					.....				.....238,794	XXX	250,951	238,794	238,794	0	0	0	0	XXX	XXX	XXX	813	18,282	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....					.....				.....399,915,715	XXX	414,781,087	400,998,794	398,281,092	0	(165,452)	0	0	XXX	XXX	XXX	5,801,104	15,935,719	XXX	XXX
Totals																									
7799999.	Total - Issuer Obligations.....					.....				.....441,032,829	XXX	455,327,607	436,060,000	435,525,968	0	(554,003)	0	0	XXX	XXX	XXX	6,479,473	17,940,562	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities.....					.....				.....687,732	XXX	777,596	685,686	691,486	0	(1,068)	0	0	XXX	XXX	XXX	3,571	42,929	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities.....					.....				.....238,794	XXX	250,951	238,794	238,794	0	0	0	0	XXX	XXX	XXX	813	18,282	XXX	XXX
8399999.	Grand Total - Bonds.....					.....				.....441,959,355	XXX	456,356,154	436,984,480	436,456,248	0	(555,071)	0	0	XXX	XXX	XXX	6,483,857	18,001,773	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	F or ei gn	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting 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 Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
151327	20	2			CENTAUR FUNDING CORP.....	3,000.000	1,000.00	0.000	3,990,630	1,165.000	3,495,000	3,990,630	0	272,400	0	0	0	0	0	P2UFE	06/17/2005.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....									3,990,630	XXX	3,495,000	3,990,630	0	272,400	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks.....									3,990,630	XXX	3,495,000	3,990,630	0	272,400	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	F or ei gn	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
9899999. Total Common and Preferred Stock.....					3,990,630	XXX	3,495,000	3,990,630	0	272,400	0	0	0	0	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total \$ value (included in Column 8) of all such issues \$......0.

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
912828 C7 3	UNITED STATES OF AMERICA TREASURY.....				03/30/2016.....	JEFFERIES GROUP LLC.....		5,011,328	5,000,000	20,082
0599999. Total - Bonds - U.S. Government.....								5,011,328	5,000,000	20,082
Bonds - Industrial and Miscellaneous										
035240 AD 2	ANHEUSER-BUSCH INBEV WORLDWIDE INC.....				12/16/2016.....	DIRECT.....		1,496,018	1,500,000	23,594
037833 BY 5	APPLE INC.....				02/16/2016.....	DEUTSCHE BANK.....		3,991,200	4,000,000	0
097023 BR 5	BOEING CO/THE.....				05/16/2016.....	BANK OF AMERICA CORP.....		3,372,046	3,411,000	0
10112R AX 2	BOSTON PROPERTIES LP.....				01/08/2016.....	JPMORGAN CHASE & CO.....		3,988,320	4,000,000	0
26884T AR 3	ERAC USA FINANCE LLC.....				05/23/2016.....	ROYAL BANK OF CANADA.....		4,983,700	5,000,000	0
406216 BG 5	HALLIBURTON COMPANY.....				08/15/2016.....	UBS GROUP.....		2,075,340	2,000,000	19,633
437076 BM 3	HOME DEPOT INC.....				02/03/2016.....	JPMORGAN CHASE & CO.....		2,980,680	3,000,000	0
458140 AU 4	INTEL CORP.....				05/12/2016.....	BANK OF AMERICA CORP.....		997,460	1,000,000	0
478160 BY 9	JOHNSON & JOHNSON.....				03/15/2016.....	GOLDMAN SACHS.....		3,965,720	4,000,000	4,628
49327M 2K 9	KEYBANK NA.....				06/02/2016.....	ROBERT W BAIRD CO INC.....		2,897,928	2,792,000	1,536
501044 DC 2	KROGER CO.....				01/08/2016.....	US BANCORP.....		2,992,890	3,000,000	0
52517P F6 3	LEHMAN BROTHERS HLDG.....				10/06/2016.....	CAPITALIZED INTEREST.....		0	140,465	0
52517P VV 0	LEHMAN BROTHERS HLDG.....				10/06/2016.....	CAPITALIZED INTEREST.....		0	150,771	0
571903 AS 2	MARRIOTT INTERNATIONAL INC.....				06/07/2016.....	DEUTSCHE BANK.....		4,485,015	4,500,000	0
61746B DZ 6	MORGAN STANLEY.....				01/22/2016.....	MORGAN STANLEY.....		1,496,925	1,500,000	0
67021C AL 1	NSTAR ELECTRIC CO.....				05/23/2016.....	CITIGROUP INC.....		1,643,261	1,649,000	0
68389X BM 6	ORACLE CORP.....				06/29/2016.....	JPMORGAN CHASE & CO.....		3,984,960	4,000,000	0
717081 DV 2	PFIZER INC.....				05/31/2016.....	MORGAN STANLEY.....		1,999,480	2,000,000	0
742718 EP 0	PROCTER & GAMBLE CO.....				01/28/2016.....	CITIGROUP INC.....		585,854	588,000	0
828807 CW 5	SIMON PROPERTY GROUP LP.....				01/08/2016.....	VARIOUS.....		1,960,199	1,968,000	0
404280 BB 4	HSBC HOLDINGS PLC.....			D.....	05/18/2016.....	HSBC HOLDINGS PLC.....		2,677,515	2,687,000	0
478375 AE 8	JOHNSON CONTROLS INTERNATIONAL.....			D.....	12/28/2016.....	DIRECT.....		1,992,047	2,000,000	27,625
3899999. Total - Bonds - Industrial and Miscellaneous.....								54,566,558	54,886,236	77,016
8399997. Total - Bonds - Part 3.....								59,577,886	59,886,236	97,098
8399999. Total - Bonds.....								59,577,886	59,886,236	97,098
9999999. Total - Bonds, Preferred and Common Stocks.....								59,577,886	XXX	97,098

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																						
36201N	K9	0	GOVERNMENT NATL MTG ASSN.....	..	12/01/2016.	MBS PAYDOWN.....		26,831	26,831	27,774	26,905	0	(74)	0	(74)	0	26,831	0	0	0	288	11/15/2032.
36210T	Q2	5	GOVERNMENT NATL MTG ASSN.....	..	12/01/2016.	MBS PAYDOWN.....		9,410	9,410	9,787	9,421	0	(11)	0	(11)	0	9,410	0	0	0	311	04/15/2029.
36210X	T7	2	GOVERNMENT NATL MTG ASSN.....	..	12/01/2016.	MBS PAYDOWN.....		1,673	1,673	1,740	1,677	0	(4)	0	(4)	0	1,673	0	0	0	55	04/15/2029.
36213E	PQ	3	GOVERNMENT NATL MTG ASSN.....	..	12/01/2016.	MBS PAYDOWN.....		51,993	51,993	51,826	51,980	0	12	0	12	0	51,993	0	0	0	1,831	12/15/2031.
912828	RX	0	UNITED STATES OF AMERICA TREASURY.....	..	12/31/2016.	MATURITY.....		3,300,000	3,300,000	3,322,000	3,304,528	0	(4,528)	0	(4,528)	0	3,300,000	0	0	0	18,594	12/31/2016.
0599999.	Total - Bonds - U.S. Government.....							3,389,907	3,389,907	3,413,127	3,394,511	0	(4,605)	0	(4,605)	0	3,389,907	0	0	0	21,079	XXX
Bonds - All Other Government																						
563469	CE	3	MANITOBA (PROVINCE OF).....	A	07/17/2016.	MATURITY.....		2,000,000	2,000,000	2,595,620	2,032,075	0	(32,075)	0	(32,075)	0	2,000,000	0	0	0	155,000	07/17/2016.
458182	BV	3	INTER-AMERICAN DEVEL BK.....	D	02/24/2016.	GOLDMAN SACHS.....		2,787,020	2,000,000	2,441,400	2,249,983	0	(3,328)	0	(3,328)	0	2,246,655	0	540,365	540,365	28,778	06/15/2025.
1099999.	Total - Bonds - All Other Government.....							4,787,020	4,000,000	5,037,020	4,282,058	0	(35,403)	0	(35,403)	0	4,246,655	0	540,365	540,365	183,778	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
312903	KT	3	FED HOME LOAN MTG CORP.....	..	12/15/2016.	MBS PAYDOWN.....		3,041	3,041	3,114	3,041	0	0	0	0	0	3,041	0	0	0	150	01/15/2021.
312905	WS	7	FED HOME LOAN MTG CORP.....	..	12/01/2016.	MBS PAYDOWN.....		2,225	2,225	2,277	2,226	0	(1)	0	(1)	0	2,225	0	0	0	89	05/15/2021.
3133T6	M8	1	FED HOME LOAN MTG CORP.....	..	12/01/2016.	MBS PAYDOWN.....		3,965	3,965	3,717	3,961	0	5	0	5	0	3,965	0	0	0	127	04/15/2026.
31340Y	FN	4	FED HOME LOAN MTG CORP.....	..	12/15/2016.	MBS PAYDOWN.....		2,845	2,845	2,941	2,845	0	0	0	0	0	2,845	0	0	0	132	03/15/2020.
31358E	JG	8	FED NATIONAL MTG ASSN.....	..	12/01/2016.	MBS PAYDOWN.....		1,524	1,524	1,323	1,517	0	7	0	7	0	1,524	0	0	0	58	06/25/2020.
31358E	QE	5	FED NATIONAL MTG ASSN.....	..	12/01/2016.	MBS PAYDOWN.....		3,132	3,132	3,224	3,134	0	(1)	0	(1)	0	3,132	0	0	0	143	06/25/2020.
31358J	SN	2	FED NATIONAL MTG ASSN.....	..	12/01/2016.	MBS PAYDOWN.....		1,559	1,559	1,592	1,559	0	0	0	0	0	1,559	0	0	0	60	09/25/2021.
31358L	JB	3	FED NATIONAL MTG ASSN.....	..	12/01/2016.	MBS PAYDOWN.....		2,052	2,052	2,093	2,052	0	0	0	0	0	2,052	0	0	0	87	01/25/2022.
31359D	6L	2	FED NATIONAL MTG ASSN.....	..	12/01/2016.	MBS PAYDOWN.....		17,857	17,857	17,070	17,835	0	22	0	22	0	17,857	0	0	0	613	09/25/2023.
3837H0	QK	2	GOVERNMENT NATL MTG ASSN.....	..	12/01/2016.	MBS PAYDOWN.....		20,435	20,435	19,707	20,420	0	15	0	15	0	20,435	0	0	0	720	06/20/2026.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							58,635	58,635	57,058	58,590	0	47	0	47	0	58,635	0	0	0	2,179	XXX
Bonds - Industrial and Miscellaneous																						
013817	AL	5	ALCOA INC.....	..	12/30/2016.	CALLED THRU ISSUER.....		2,000,000	2,000,000	1,994,960	1,999,309	0	635	0	635	0	1,999,944	0	56	56	165,499	02/01/2017.
05348E	AL	3	AVALONBAY COMMUNITIES INC.....	..	09/15/2016.	MATURITY.....		1,000,000	1,000,000	996,381	999,670	0	330	0	330	0	1,000,000	0	0	0	57,500	09/15/2016.
071813	AY	5	BAXTER INTERNATIONAL INC.....	..	03/02/2016.	PREREF.....		2,778,900	2,500,000	2,539,800	2,512,569	0	(836)	0	(836)	0	2,511,733	0	267,167	267,167	33,967	06/01/2018.
11120V	AA	1	BRIXMOR OPERATING PARTNERSHIP.....	..	06/15/2016.	SUN TRUST.....		2,049,510	2,053,000	2,052,138	2,052,226	0	34	0	34	0	2,052,260	0	(2,750)	(2,750)	70,039	02/01/2025.
12626P	AG	8	CRH AMERICA INC.....	..	09/30/2016.	MATURITY.....		2,000,000	2,000,000	1,988,468	1,998,879	0	1,121	0	1,121	0	2,000,000	0	0	0	120,000	09/30/2016.
126650	BE	9	CVS CAREMARK CORP.....	..	08/15/2016.	MATURITY.....		752,000	752,000	749,112	751,765	0	235	0	235	0	752,000	0	0	0	46,060	08/15/2016.
14040H	AN	5	CAPITAL ONE FINANCIAL CORP.....	..	09/01/2016.	MATURITY.....		4,000,000	4,000,000	4,060,360	4,005,293	0	(5,293)	0	(5,293)	0	4,000,000	0	0	0	246,000	09/01/2016.
14912L	2Y	6	CATERPILLAR FIN SERV CRP.....	..	03/15/2016.	MATURITY.....		2,000,000	2,000,000	2,032,320	2,000,897	0	(897)	0	(897)	0	2,000,000	0	0	0	55,000	03/15/2016.
14912L	4S	7	CATERPILLAR FIN SERV CRP.....	..	04/01/2016.	MATURITY.....		2,000,000	2,000,000	1,996,460	1,999,812	0	188	0	188	0	2,000,000	0	0	0	26,500	04/01/2016.
171875	AD	9	CINCINNATI BELL TEL CO.....	..	03/04/2016.	ROBERT W BAIRD CO INC.....		907,500	1,000,000	901,873	900,000	0	0	0	0	0	900,000	0	7,500	7,500	17,150	12/01/2028.
205887	BD	3	CONAGRA FOODS INC.....	..	10/26/2016.	PREREF.....		1,272,534	1,227,000	1,227,000	1,227,000	0	0	0	0	0	1,227,000	0	45,534	45,534	61,681	06/15/2017.
225434	CJ	6	CREDIT SUISSE USA INC.....	..	08/16/2016.	MATURITY.....		1,000,000	1,000,000	1,051,580	1,004,152	0	(4,152)	0	(4,152)	0	1,000,000	0	0	0	58,500	08/16/2016.
25179M	AK	9	DEVON ENERGY CORPORATION.....	..	04/20/2016.	BARCLAYS PLC.....		1,764,812	1,865,000	1,852,076	1,857,212	0	401	0	401	0	1,857,613	0	(92,801)	(92,801)	58,022	07/15/2021.
263534	BQ	1	EI DU PONT DE NEMOURS & CO.....	..	12/15/2016.	MATURITY.....		1,000,000	1,000,000	996,540	999,586	0	414	0	414	0	1,000,000	0	0	0	52,500	12/15/2016.
415864	AJ	6	HARSCO CORP.....	..	06/23/2016.	VARIOUS.....		2,769,176	3,000,000	2,996,850	2,999,084	0	177	0	177	0	2,999,262	0	(230,086)	(230,086)	105,729	05/15/2018.
437076	AP	7	HOME DEPOT INC.....	..	03/01/2016.	MATURITY.....		1,000,000	1,000,000	986,090	999,689	0	311	0	311	0	1,000,000	0	0	0	27,000	03/01/2016.
438516	AZ	9	HONEYWELL INTERNATIONAL.....	..	12/01/2016.	CALLED THRU ISSUER.....		2,750,748	2,748,000	2,742,627	2,746,096	0	525	0	525	0	2,746,621	0	4,127	4,127	382,390	02/15/2019.
476556	CM	5	JERSEY CENTRAL POWER & LIGHT.....	..	05/01/2016.	MATURITY.....		2,000,000	2,000,000	2,027,520	2,001,233	0	(1,233)	0	(1,233)	0	2,000,000	0	0	0	56,250	05/01/2016.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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
478366	AX	5	JOHNSON CONTROLS INC.....	..	12/28/2016.	DIRECT.....	.....	1,992,047	2,000,000	1,982,910	1,990,358	0	1,688	0	1,688	0	1,992,047	0	0	0	114,625	03/01/2021.
49327X	AB	6	KEY BANK NA.....	..	03/03/2016.	MATURITY.....	.....	3,000,000	3,000,000	3,025,650	3,000,603	0	(603)	0	(603)	0	3,000,000	0	0	0	76,300	03/03/2016.
501673	AA	5	LA ARENA FUNDING LLC.....	..	12/15/2016.	MBS PAYDOWN.....	.....	97,381	97,381	97,381	97,381	0	0	0	0	0	97,381	0	0	0	7,455	12/15/2026.
52517P	F6	3	LEHMAN BROTHERS HLDG.....	..	10/06/2016.	DIRECT.....	.....	68,947	140,465	7,163	7,319	0	0	0	0	0	7,319	0	61,628	61,628	0	04/04/2016.
52517P	VV	0	LEHMAN BROTHERS HLDG.....	..	10/06/2016.	DIRECT.....	.....	68,925	150,771	7,491	7,604	0	0	0	0	0	7,604	0	61,321	61,321	0	03/13/2014.
548661	CK	1	LOWES COMPANIES INC.....	..	10/15/2016.	MATURITY.....	.....	2,000,000	2,000,000	1,987,540	1,998,760	0	1,240	0	1,240	0	2,000,000	0	0	0	108,000	10/15/2016.
579780	AJ	6	MCCORMICK & CO INC.....	..	02/25/2016.	VARIOUS.....	.....	1,756,205	1,639,000	1,624,872	1,627,779	0	211	0	211	0	1,627,990	0	128,215	128,215	28,683	09/01/2023.
629568	AQ	9	NABORS INDUSTRIES INC.....	..	06/07/2016.	MORGAN STANLEY.....	.....	912,998	894,000	902,943	896,509	0	(497)	0	(497)	0	896,012	0	16,986	16,986	45,054	02/15/2018.
63534P	AE	7	NATIONAL CITY BANK.....	..	12/15/2016.	MATURITY.....	.....	2,000,000	2,000,000	1,992,470	1,999,097	0	903	0	903	0	2,000,000	0	0	0	105,000	12/15/2016.
68402L	AC	8	ORACLE CORP.....	..	01/15/2016.	MATURITY.....	.....	4,000,000	4,000,000	3,978,597	3,999,892	0	108	0	108	0	4,000,000	0	0	0	105,000	01/15/2016.
693506	BB	2	PPG INDUSTRIES INC.....	..	12/28/2016.	CALLED THRU ISSUER.....	.....	507,000	507,000	506,747	506,928	0	31	0	31	0	506,959	0	41	41	74,663	03/15/2018.
717081	DB	6	PFIZER INC.....	..	12/15/2016.	CALLED THRU ISSUER.....	.....	2,558,737	2,500,000	2,713,100	2,581,763	0	(23,026)	0	(23,026)	0	2,558,737	0	0	0	385,734	03/15/2019.
74005P	AP	9	PRAXAIR INC.....	..	02/29/2016.	CALLED THRU ISSUER.....	.....	1,000,000	1,000,000	997,990	999,700	0	39	0	39	0	999,739	0	261	261	70,649	03/15/2017.
771196	AS	1	ROCHE HOLDINGS INC.....	..	08/25/2016.	CALLED THRU ISSUER.....	.....	1,127,077	1,109,000	1,163,396	1,129,899	0	(2,822)	0	(2,822)	0	1,127,077	0	0	0	168,988	03/01/2019.
78573A	AA	8	SABMILLER HOLDINGS INC.....	..	12/16/2016.	DIRECT.....	.....	1,496,018	1,500,000	1,492,830	1,495,348	0	670	0	670	0	1,496,018	0	0	0	81,344	01/15/2022.
83614K	AA	7	SOURCE GAS LLC.....	..	09/12/2016.	CALLED THRU ISSUER.....	.....	4,000,000	4,000,000	3,987,400	3,997,974	0	1,112	0	1,112	0	3,999,086	0	914	914	336,426	04/01/2017.
87612E	AN	6	TARGET CORP.....	..	07/15/2016.	MATURITY.....	.....	2,000,000	2,000,000	2,092,000	2,006,531	0	(6,531)	0	(6,531)	0	2,000,000	0	0	0	117,500	07/15/2016.
907818	AZ	1	UNION PACIFIC CORP.....	..	02/01/2016.	MATURITY.....	.....	500,000	500,000	497,755	499,983	0	17	0	17	0	500,000	0	0	0	17,500	02/01/2016.
907834	AB	1	UNION PACIFIC RESOURCES GROUP.....	..	06/06/2016.	MILLENNIUM ADVISORS.....	.....	822,255	750,000	745,658	747,320	0	72	0	72	0	747,392	0	74,863	74,863	36,563	10/15/2026.
91913Y	AM	2	VALERO ENERGY CORP.....	..	10/12/2016.	CALLED THRU ISSUER.....	.....	2,000,000	2,000,000	1,998,180	1,999,669	0	174	0	174	0	1,999,843	0	157	157	175,003	06/15/2017.
947075	AD	9	WEATHERFORD INTL LTD.....	..	03/04/2016.	MORGAN STANLEY.....	.....	273,325	290,000	288,440	289,569	0	34	0	34	0	289,604	0	(16,279)	(16,279)	8,410	03/15/2018.
959802	AB	5	WESTERN UNION CO.....	..	10/01/2016.	MATURITY.....	.....	2,168,000	2,168,000	2,447,672	2,205,319	0	(37,319)	0	(37,319)	0	2,168,000	0	0	0	128,562	10/01/2016.
963320	AH	9	WHIRLPOOL CORP.....	..	07/15/2016.	MATURITY.....	.....	750,000	750,000	745,365	749,763	0	237	0	237	0	750,000	0	0	0	58,125	07/15/2016.
03746A	AA	8	APACHE FINANCE CANADA.....	A	04/19/2016.	SUSQUEHANNA FIN GROUP LLLP.....	.....	1,219,960	1,000,000	1,082,400	1,059,524	0	(790)	0	(790)	0	1,058,734	0	161,226	161,226	27,340	12/15/2029.
063679	JJ	4	BANK OF MONTREAL.....	A	01/25/2016.	MATURITY.....	.....	1,957,000	1,957,000	1,955,728	1,956,982	0	18	0	18	0	1,957,000	0	0	0	25,686	01/25/2016.
136069	DT	5	CANADIAN IMPERIAL BANK OF COMMERCE....	A	01/27/2016.	MATURITY.....	.....	1,635,000	1,635,000	1,634,313	1,634,989	0	11	0	11	0	1,635,000	0	0	0	22,481	01/27/2016.
05252A	BN	0	AUSTRALIA & NEW ZEALAND BANKING GRP.....	D	03/01/2016.	MATURITY.....	.....	1,500,000	1,500,000	1,493,895	1,499,781	0	219	0	219	0	1,500,000	0	0	0	24,375	03/01/2016.
23636A	AB	7	DANSKE BANK A/S.....	D	04/14/2016.	MATURITY.....	.....	2,756,000	2,756,000	2,754,760	2,755,923	0	77	0	77	0	2,756,000	0	0	0	53,398	04/14/2016.
25600W	AB	6	DNB NOR BOLIGKREDITT.....	D	03/29/2016.	MATURITY.....	.....	1,495,000	1,495,000	1,493,206	1,494,906	0	94	0	94	0	1,495,000	0	0	0	21,678	03/29/2016.
411349	AA	1	HANSON PLC.....	D	08/15/2016.	MATURITY.....	.....	1,760,000	1,760,000	1,744,723	1,758,754	0	1,246	0	1,246	0	1,760,000	0	0	0	107,800	08/15/2016.
505861	AB	0	LAFARGE SA.....	D	07/15/2016.	MATURITY.....	.....	2,000,000	2,000,000	2,061,060	2,004,405	0	(4,405)	0	(4,405)	0	2,000,000	0	0	0	130,000	07/15/2016.
65504L	AF	4	NOBLE HOLDING INTL LTD.....	D	06/08/2016.	HSBC HOLDINGS PLC.....	.....	1,133,640	1,500,000	1,496,617	1,498,111	0	147	0	147	0	1,498,258	0	(364,618)	(364,618)	54,143	03/01/2021.
822582	AS	1	SHELL INTERNATIONAL FINANCE.....	D	08/10/2016.	SUSQUEHANNA FIN GROUP LLLP.....	.....	2,048,600	2,000,000	1,991,340	1,994,022	0	520	0	520	0	1,994,542	0	54,058	54,058	46,708	08/21/2022.
83364L	AB	5	SOCIETE GENERALE.....	D	04/20/2016.	MATURITY.....	.....	1,895,000	1,895,000	1,891,153	1,894,849	0	151	0	151	0	1,895,000	0	0	0	54,481	04/20/2016.
87020L	AA	4	SWEDBANK HYPOTEK AB.....	D	03/28/2016.	MATURITY.....	.....	1,496,000	1,496,000	1,494,758	1,495,778	0	222	0	222	0	1,496,000	0	0	0	22,066	03/28/2016.
928670	AF	5	VOLKSWAGEN INTERNATIONAL FINANCE.....	D	04/01/2016.	MATURITY.....	.....	2,000,000	2,000,000	1,985,620	1,999,232	0	768	0	768	0	2,000,000	0	0	0	28,750	04/01/2016.
3899999.	Total - Bonds - Industrial and Miscellaneous.....							91,040,295	91,134,617	91,555,278	90,936,796	0	(74,024)	0	(74,024)	0	90,862,775	0	177,520	177,520	4,508,277	XXX
8399997.	Total - Bonds - Part 4.....							99,275,857	98,583,159	100,062,483	98,671,955	0	(113,985)	0	(113,985)	0	98,557,972	0	717,885	717,885	4,715,313	XXX
8399999.	Total - Bonds.....							99,275,857	98,583,159	100,062,483	98,671,955	0	(113,985)	0	(113,985)	0	98,557,972	0	717,885	717,885	4,715,313	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							99,275,857	XXX	100,062,483	98,671,955	0	(113,985)	0	(113,985)	0	98,557,972	0	717,885	717,885	4,715,313	XXX

Sch. D - Pt. 5
NONE

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

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

SCHEDULE DA - PART 1

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

1	2			Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
				3	4					9	10	11	12			15	16	17	18	19	20	
				F o r e i g n	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 December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
CUSIP Identification	Description			Code																		
Exempt Money Market Mutual Funds as Identified by the SVO																						
018616	75	5	AB GOVERNMENT STIF PORTFOLIO.....	.....	12/29/2016.	STATE STREET CORP.....	XXX.....	35,750,000	0	0	0	0	0	35,750,000	0	0	0.510	0.510	MON..	15,554	0	
262006	20	8	DREYFUS GOVT CASH MGMT- INSTL.....	.....	12/27/2016.	DIRECT.....	XXX.....	22,327,640	0	0	0	0	0	22,327,640	0	0	0.450	0.450	MON..	10,369	0	
8899999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....									58,077,640	0	0	0	0	58,077,640	0	0	XXX	XXX	XXX	25,923	0	
9199999. Total - Short-Term Investments.....									58,077,640	0	0	0	0	58,077,640	0	0	XXX	XXX	XXX	25,923	0	

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

U.S. FINANCIAL LIFE INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Fifth Third Cincinnati, OH.....	.....	.....0.000	0	0	(5,263,009)	XXX
JPMorgan Chase..... New York, NY.....	.....	.....0.000	0	0	3,156,780	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(2,106,229)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(2,106,229)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(2,106,229)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR											
1. January.....	1,803,566	4. April.....	20,654,745	7. July.....	(1,352,842)	10. October.....	(706,917)				
2. February.....	(2,904,111)	5. May.....	1,126,839	8. August.....	(5,210,545)	11. November.....	(7,636,293)				
3. March.....	12,629,787	6. June.....	(2,213,131)	9. September.....	(3,074,967)	12. December.....	(2,106,229)				

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
	Type of Deposit	Purpose of Deposit	3	4	5	6
			Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama.....AL.....			0	0	0	0
2. Alaska.....AK.....			0	0	0	0
3. Arizona.....AZ.....			0	0	0	0
4. Arkansas.....AR.....B...		Insurance Department - Arkansas RSD By Stat Ann Section 66-2703.....	0	0	150,229	154,442
5. California.....CA.....			0	0	0	0
6. Colorado.....CO.....			0	0	0	0
7. Connecticut.....CT.....			0	0	0	0
8. Delaware.....DE.....			0	0	0	0
9. District of Columbia.....DC.....			0	0	0	0
10. Florida.....FL.....B...		State Treasurer of Florida.....	0	0	200,306	205,922
11. Georgia.....GA.....ST..		Georgia Insurance Commissioner - State Compliance Ins Code Section 33-2-32 (A).....	0	0	50,000	50,000
12. Hawaii.....HI.....			0	0	0	0
13. Idaho.....ID.....			0	0	0	0
14. Illinois.....IL.....			0	0	0	0
15. Indiana.....IN.....			0	0	0	0
16. Iowa.....IA.....			0	0	0	0
17. Kansas.....KS.....			0	0	0	0
18. Kentucky.....KY.....			0	0	0	0
19. Louisiana.....LA.....			0	0	0	0
20. Maine.....ME.....			0	0	0	0
21. Maryland.....MD.....			0	0	0	0
22. Massachusetts.....MA.....ST..		General Laws - Chapter 175 Sec 185.....	0	0	100,000	100,000
23. Michigan.....MI.....			0	0	0	0
24. Minnesota.....MN.....			0	0	0	0
25. Mississippi.....MS.....			0	0	0	0
26. Missouri.....MO.....			0	0	0	0
27. Montana.....MT.....			0	0	0	0
28. Nebraska.....NE.....			0	0	0	0
29. Nevada.....NV.....ST..		Nevada Division of Insurance - NRS 6828015.....	0	0	200,000	200,000
30. New Hampshire.....NH.....B...		Insurance Department - State of New Hampshire.....	0	0	495,596	493,105
31. New Jersey.....NJ.....			0	0	0	0
32. New Mexico.....NM.....B...		Insurance Commissioner - State of New Mexico.....	0	0	100,153	102,961
33. New York.....NY.....			0	0	0	0
34. North Carolina.....NC.....O...		NC Insurance Commissioner - Insurance Code Section 58-5-50.....	0	0	400,229	404,442
35. North Dakota.....ND.....			0	0	0	0
36. Ohio.....OH.....O...		Ohio Department of Insurance - RSD by Ins Code Section 3901-53.....	5,352,317	5,442,248	0	0
37. Oklahoma.....OK.....			0	0	0	0
38. Oregon.....OR.....			0	0	0	0
39. Pennsylvania.....PA.....			0	0	0	0
40. Rhode Island.....RI.....			0	0	0	0
41. South Carolina.....SC.....			0	0	0	0
42. South Dakota.....SD.....			0	0	0	0
43. Tennessee.....TN.....			0	0	0	0
44. Texas.....TX.....			0	0	0	0
45. Utah.....UT.....			0	0	0	0
46. Vermont.....VT.....			0	0	0	0
47. Virginia.....VA.....ST..		Virginia Insurance Collateral Deposit.....	0	0	550,000	550,000
48. Washington.....WA.....			0	0	0	0
49. West Virginia.....WV.....			0	0	0	0
50. Wisconsin.....WI.....			0	0	0	0
51. Wyoming.....WY.....			0	0	0	0
52. American Samoa.....AS.....			0	0	0	0
53. Guam.....GU.....			0	0	0	0
54. Puerto Rico.....PR.....			0	0	0	0
55. US Virgin Islands.....VI.....			0	0	0	0
56. Northern Mariana Islands.....MP.....			0	0	0	0
57. Canada.....CAN.....			0	0	0	0
58. Aggregate Alien and Other.....OT.....	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	5,352,317	5,442,248	2,246,514	2,260,871
DETAILS OF WRITE-INS						
5801.			0	0	0	0
5802.			0	0	0	0
5803.			0	0	0	0
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

2016 ALPHABETICAL INDEX

LIFE ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year	7	Schedule D – Part 2 – Section 1	E11
Analysis of Operations By Lines of Business	6	Schedule D – Part 2 – Section 2	E12
Asset Valuation Reserve Default Component	30	Schedule D – Part 3	E13
Asset Valuation Reserve Equity	32	Schedule D – Part 4	E14
Asset Valuation Reserve Replications (Synthetic) Assets	35	Schedule D – Part 5	E15
Asset Valuation Reserve	29	Schedule D – Part 6 – Section 1	E16
Assets	2	Schedule D – Part 6 – Section 2	E16
Cash Flow	5	Schedule D – Summary By Country	SI04
Exhibit 1 – Part 1 – Premiums and Annuity Considerations for Life and Accident and Health Contracts	9	Schedule D – Verification Between Years	SI03
Exhibit 1 – Part 2 – Dividends and Coupons Applied, Reinsurance Commissions and Expense	10	Schedule DA – Part 1	E17
Exhibit 2 – General Expenses	11	Schedule DA – Verification Between Years	SI10
Exhibit 3 – Taxes, Licenses and Fees (Excluding Federal Income Taxes)	11	Schedule DB – Part A – Section 1	E18
Exhibit 4 – Dividends or Refunds	11	Schedule DB – Part A – Section 2	E19
Exhibit 5 – Aggregate Reserve for Life Contracts	12	Schedule DB – Part A – Verification Between Years	SI11
Exhibit 5 – Interrogatories	13	Schedule DB – Part B – Section 1	E20
Exhibit 5A – Changes in Bases of Valuation During The Year	13	Schedule DB – Part B – Section 2	E21
Exhibit 6 – Aggregate Reserves for Accident and Health Contracts	14	Schedule DB – Part B – Verification Between Years	SI11
Exhibit 7 – Deposit-Type Contracts	15	Schedule DB – Part C – Section 1	SI12
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 1	16	Schedule DB – Part C – Section 2	SI13
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 2	17	Schedule DB – Part D – Section 1	E22
Exhibit of Capital Gains (Losses)	8	Schedule DB – Part D – Section 2	E23
Exhibit of Life Insurance	25	Schedule DB – Verification	SI14
Exhibit of Net Investment Income	8	Schedule DL – Part 1	E24
Exhibit of Nonadmitted Assets	18	Schedule DL – Part 2	E25
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values	27	Schedule E – Part 1 – Cash	E26
Five-Year Historical Data	22	Schedule E – Part 2 – Cash Equivalents	E27
Form for Calculating the Interest Maintenance Reserve (IMR)	28	Schedule E – Part 3 – Special Deposits	E28
General Interrogatories	20	Schedule E – Verification Between Years	SI15
Jurat Page	1	Schedule F	36
Liabilities, Surplus and Other Funds	3	Schedule H – Accident and Health Exhibit – Part 1	37
Life Insurance (State Page)	24	Schedule H – Part 2, Part 3 and Part 4	38
Notes To Financial Statements	19	Schedule H – Part 5 – Health Claims	39
Overflow Page For Write-ins	55	Schedule S – Part 1 – Section 1	40
Schedule A – Part 1	E01	Schedule S – Part 1 – Section 2	41
Schedule A – Part 2	E02	Schedule S – Part 2	42
Schedule A – Part 3	E03	Schedule S – Part 3 – Section 1	43
Schedule A – Verification Between Years	SI02	Schedule S – Part 3 – Section 2	44
Schedule B – Part 1	E04	Schedule S – Part 4	45
Schedule B – Part 2	E05	Schedule S – Part 5	46
Schedule B – Part 3	E06	Schedule S – Part 6	47
Schedule B – Verification Between Years	SI02	Schedule S – Part 7	48
Schedule BA – Part 1	E07	Schedule T – Part 2 Interstate Compact	50
Schedule BA – Part 2	E08	Schedule T – Premiums and Annuity Considerations	49
Schedule BA – Part 3	E09	Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	51
Schedule BA – Verification Between Years	SI03	Schedule Y – Part 1A – Detail of Insurance Holding Company System	52
Schedule D – Part 1	E10	Schedule Y – Part 2 – Summary of Insurer's Transactions With Any Affiliates	53
Schedule D – Part 1A – Section 1	SI05	Summary Investment Schedule	SI01
Schedule D – Part 1A – Section 2	SI08	Summary of Operations	4
		Supplemental Exhibits and Schedules Interrogatories	54