PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

* 1 8 9 6 1 2 0 1 7 2 0 1 0 0 1 0 0 *

ANNUAL STATEMENT

For the Year Ended December 31, 2017

of the Condition and Affairs of the

CRESTBROOK INSURANCE COMPANY

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) NAIC Company Code..... 18961 Employer's ID Number..... 68-0066866

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

Incorporated/Organized..... July 9, 1985 Commenced Business..... June 5, 1985

Statutory Home Office ONE WEST NATIONWIDE BLVD...... COLUMBUS ..... OH ..... US 43215-2220
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 8877 N. GAINEY CENTER DRIVE..... SCOTTSDALE ..... AZ ..... US..... 85258-2108 480-365-4000
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS ..... OH ..... US 43215-2220
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS .... OH ... US ... 43215-2220 614-249-1545
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address WWW.NATIONWIDE.COM

Statutory Statement Contact CHERYL M. DENNIS 614-249-1545
(Name) (Area Code) (Telephone Number) (Extension)
FINRPT@NATIONWIDE.COM 866-315-1430
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. PAUL M. VANDENBOSCH #	PRESIDENT	2. ROBERT WILLIAM HORNER III	VP & SECRETARY
3. KENNETH ARI LEVINE	VP & TREASURER		

OTHER

PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	MICHAEL ALOYSIUS BOYD	SVP-ENTERPRISE BRAND MARKT
MARTHA LOVETTE FRYE #	SR REG VP-SOUTHEAST DIST	THOMAS WAYNE JURGENS	SVP-BRKG-E&S
DAVID NEIL NELSON	SVP-CONTRC & PRG UNDRW		

DIRECTORS OR TRUSTEES

MARK ALLEN BERVEN	THOMAS EDWARD CLARK	THOMAS WAYNE JURGENS	MICHAEL PATRICK LEACH
DAVID NEIL NELSON	PAUL M. VANDENBOSCH #		

State of........ OHIO
County of..... FRANKLIN

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

(Signature)	(Signature)	(Signature)
PAUL M. VANDENBOSCH	ROBERT WILLIAM HORNER III	KENNETH ARI LEVINE
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	VP & SECRETARY	VP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 1 day of February 2018
Norma J Perkins

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

NOTARIAL SEAL STATE OF OHIO

Norma J. Perkins
Notary Public, State of Ohio
My Commission Expires
April 22, 2020

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	29,307,119	32.3	29,307,119		29,307,119	32.3
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	1,007,689	1.1	1,007,689		1,007,689	1.1
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.0			0	0.0
1.43 Revenue and assessment obligations	5,087,152	5.6	5,087,152		5,087,152	5.6
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	7,960,287	8.8	7,960,287		7,960,287	8.8
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	106,931	0.1	106,931		106,931	0.1
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	8,131,327	9.0	8,131,327		8,131,327	9.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	29,080,036	32.1	29,080,036		29,080,036	32.1
2.2 Unaffiliated non-U.S. securities (including Canada)	5,527,148	6.1	5,527,148		5,527,148	6.1
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.........0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities	601	0.0	601		601	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	4,389,205	4.8	4,389,205		4,389,205	4.8
11. Other invested assets		0.0			0	0.0
12. Total invested assets	90,597,495	100.0	90,597,495	0	90,597,495	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		0
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
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		79,776,435
2.	Cost of bonds and stocks acquired, Part 3, Column 7		30,569,174
3.	Accrual of discount		27,797
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	27,198	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11	(1,735,280)	(1,708,082)
5.	Total gain (loss) on disposals, Part 4, Column 19		5,807,201
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		27,927,884
7.	Deduct amortization of premium		336,953
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		86,207,688
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		86,207,688

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	29,307,119	29,922,794	29,876,012	28,020,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	29,307,119	29,922,794	29,876,012	28,020,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,007,689	1,030,230	1,114,820	1,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	13,154,370	13,455,755	13,645,418	12,903,057
Industrial and Miscellaneous, SVO Identified	8. United States	37,211,363	37,573,866	37,704,171	36,705,000
Funds and Hybrid Securities (Unaffiliated)	9. Canada				
	10. Other Countries	5,527,148	5,436,419	5,528,740	5,500,000
	11. Totals	42,738,511	43,010,285	43,232,911	42,205,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	86,207,689	87,419,064	87,869,161	84,128,057
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	86,207,689	87,419,064	87,869,161	

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 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1		997,617	12,858,982		15,450,521	XXX	29,307,120	34.0	24,401,908	30.6	29,307,119	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	0	997,617	12,858,982	0	15,450,521	XXX	29,307,120	34.0	24,401,908	30.6	29,307,119	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	1,007,689					XXX	1,007,689	1.2	1,017,610	1.3	1,007,689	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	1,007,689	0	0	0	0	XXX	1,007,689	1.2	1,017,610	1.3	1,007,689	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1						XXX	0	0.0		0.0		
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	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	4,299,041	5,554,417	2,100,773	1,054,965	145,174	XXX	13,154,370	15.3	14,540,699	18.2	13,154,370	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	4,299,041	5,554,417	2,100,773	1,054,965	145,174	XXX	13,154,370	15.3	14,540,699	18.2	13,154,370	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	473,058	11,053,326	11,455,258			XXX	22,981,642	26.7	17,459,154	21.9	19,114,703	3,866,938
6.2 NAIC 2		5,185,161	11,804,396			XXX	16,989,557	19.7	19,583,060	24.5	13,989,835	2,999,722
6.3 NAIC 3						XXX	0	0.0		0.0		
6.4 NAIC 4			2,767,313			XXX	2,767,313	3.2	2,774,003	3.5	2,767,313	
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	473,058	16,238,487	26,026,967	0	0	XXX	42,738,512	49.6	39,816,217	49.9	35,871,851	6,866,660
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 5,779,788	17,605,360	26,415,013	1,054,965	15,595,695	0	66,450,821	77.1	XXX	XXX	62,583,881	3,866,938
10.2 NAIC 2	(d) 0	5,185,161	11,804,396	0	0	0	16,989,557	19.7	XXX	XXX	13,989,835	2,999,722
10.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	(d) 0	0	2,767,313	0	0	0	2,767,313	3.2	XXX	XXX	2,767,313	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) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	5,779,788	22,790,521	40,986,722	1,054,965	15,595,695	0	(b) 86,207,691	100.0	XXX	XXX	79,341,029	6,866,660
10.8 Line 10.7 as a % of Col. 7	6.7	26.4	47.5	1.2	18.1	0.0	100.0	XXX	XXX	XXX	92.0	8.0
11. Total Bonds Prior Year												
11.1 NAIC 1	1,489,789	18,310,069	17,413,276	7,364,904	12,841,333		XXX	XXX	57,419,371	72.0	56,408,219	1,011,152
11.2 NAIC 2	3,002,581	6,245,648	10,334,831				XXX	XXX	19,583,060	24.5	16,583,380	2,999,680
11.3 NAIC 3							XXX	XXX	0	0.0		
11.4 NAIC 4			2,774,003				XXX	XXX	2,774,003	3.5	2,774,003	
11.5 NAIC 5							XXX	XXX	(c) 0	0.0		
11.6 NAIC 6							XXX	XXX	(c) 0	0.0		
11.7 Totals	4,492,370	24,555,717	30,522,110	7,364,904	12,841,333	0	XXX	XXX	(b) 79,776,434	100.0	75,765,602	4,010,832
11.8 Line 11.7 as a % of Col. 9	5.6	30.8	38.3	9.2	16.1	0.0	XXX	XXX	100.0	XXX	95.0	5.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1	5,779,788	15,630,451	24,522,983	1,054,965	15,595,694		62,583,881	72.6	56,408,219	70.7	62,583,881	XXX
12.2 NAIC 2		5,185,161	8,804,674				13,989,835	16.2	16,583,380	20.8	13,989,835	XXX
12.3 NAIC 3							0	0.0	0	0.0	0	XXX
12.4 NAIC 4			2,767,313				2,767,313	3.2	2,774,003	3.5	2,767,313	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	5,779,788	20,815,612	36,094,970	1,054,965	15,595,694	0	79,341,029	92.0	75,765,602	95.0	79,341,029	XXX
12.8 Line 12.7 as a % of Col. 7	7.3	26.2	45.5	1.3	19.7	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	6.7	24.1	41.9	1.2	18.1	0.0	92.0	XXX	XXX	XXX	92.0	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1		1,974,908	1,892,030				3,866,938	4.5	1,011,152	1.3	XXX	3,866,938
13.2 NAIC 2			2,999,722				2,999,722	3.5	2,999,680	3.8	XXX	2,999,722
13.3 NAIC 3							0	0.0	0	0.0	XXX	0
13.4 NAIC 4							0	0.0	0	0.0	XXX	0
13.5 NAIC 5							0	0.0	0	0.0	XXX	0
13.6 NAIC 6							0	0.0	0	0.0	XXX	0
13.7 Totals	0	1,974,908	4,891,752	0	0	0	6,866,660	8.0	4,010,832	5.0	XXX	6,866,660
13.8 Line 13.7 as a % of Col. 7	0.0	28.8	71.2	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	2.3	5.7	0.0	0.0	0.0	8.0	XXX	XXX	XXX	XXX	8.0

(a) Includes $.....6,866,660 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 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations		997,617	12,858,982		15,450,521	XXX	29,307,120	34.0	24,401,908	30.6	29,307,119	
1.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	0	997,617	12,858,982	0	15,450,521	XXX	29,307,120	34.0	24,401,908	30.6	29,307,119	0
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	1,007,689					XXX	1,007,689	1.2	1,017,610	1.3	1,007,689	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	1,007,689	0	0	0	0	XXX	1,007,689	1.2	1,017,610	1.3	1,007,689	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations						XXX	0	0.0		0.0		
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	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		2,086,382				XXX	2,086,382	2.4	2,111,627	2.6	2,086,382	
5.2 Residential Mortgage-Backed Securities	1,298,272	3,468,035	2,100,773	1,054,965	145,174	XXX	8,067,219	9.4	9,408,313	11.8	8,067,218	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities	3,000,770					XXX	3,000,770	3.5	3,020,759	3.8	3,000,770	
5.5 Totals	4,299,042	5,554,417	2,100,773	1,054,965	145,174	XXX	13,154,371	15.3	14,540,699	18.2	13,154,370	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations		10,340,314	22,266,870			XXX	32,607,184	37.8	32,685,923	41.0	28,749,352	3,857,832
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities	473,058	4,932,092	2,726,178			XXX	8,131,328	9.4	7,130,294	8.9	7,122,500	1,008,828
6.4 Other Loan-Backed and Structured Securities		966,081	1,033,919			XXX	2,000,000	2.3		0.0		2,000,000
6.5 Totals	473,058	16,238,487	26,026,967	0	0	XXX	42,738,512	49.6	39,816,217	49.9	35,871,852	6,866,660
7. Hybrid Securities												
7.1 Issuer Obligations						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Total Bonds Current Year**												
10.1 Issuer Obligations	1,007,689	13,424,313	35,125,852	0	15,450,521	XXX	65,008,375	75.4	XXX	XXX	61,150,542	3,857,832
10.2 Residential Mortgage-Backed Securities	1,298,272	3,468,035	2,100,773	1,054,965	145,174	XXX	8,067,219	9.4	XXX	XXX	8,067,218	0
10.3 Commercial Mortgage-Backed Securities	473,058	4,932,092	2,726,178	0	0	XXX	8,131,328	9.4	XXX	XXX	7,122,500	1,008,828
10.4 Other Loan-Backed and Structured Securities	3,000,770	966,081	1,033,919	0	0	XXX	5,000,770	5.8	XXX	XXX	3,000,770	2,000,000
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	5,779,789	22,790,521	40,986,722	1,054,965	15,595,695	0	86,207,692	100.0	XXX	XXX	79,341,030	6,866,660
10.7 Line 10.6 as a % of Col. 7	6.7	26.4	47.5	1.2	18.1	0.0	100.0	XXX	XXX	XXX	92.0	8.0
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	3,002,581	13,372,629	25,141,438	6,090,123	12,610,297	XXX	XXX	XXX	60,217,068	75.5	57,217,388	2,999,680
11.2 Residential Mortgage-Backed Securities	1,489,789	3,949,929	2,462,778	1,274,781	231,036	XXX	XXX	XXX	9,408,313	11.8	9,408,313	
11.3 Commercial Mortgage-Backed Securities		4,212,401	2,917,893			XXX	XXX	XXX	7,130,294	8.9	6,119,142	1,011,152
11.4 Other Loan-Backed and Structured Securities		3,020,759				XXX	XXX	XXX	3,020,759	3.8	3,020,759	
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
11.6 Totals	4,492,370	24,555,718	30,522,109	7,364,904	12,841,333	0	XXX	XXX	79,776,434	100.0	75,765,602	4,010,832
11.7 Line 11.6 as a % of Col. 9	5.6	30.8	38.3	9.2	16.1	0.0	XXX	XXX	100.0	XXX	95.0	5.0
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	1,007,689	13,424,313	31,268,019		15,450,521	XXX	61,150,542	70.9	57,217,388	71.7	61,150,542	XXX
12.2 Residential Mortgage-Backed Securities	1,298,272	3,468,035	2,100,773	1,054,965	145,174	XXX	8,067,219	9.4	9,408,313	11.8	8,067,219	XXX
12.3 Commercial Mortgage-Backed Securities	473,058	3,923,264	2,726,178			XXX	7,122,500	8.3	6,119,142	7.7	7,122,500	XXX
12.4 Other Loan-Backed and Structured Securities	3,000,770					XXX	3,000,770	3.5	3,020,759	3.8	3,000,770	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals	5,779,789	20,815,612	36,094,970	1,054,965	15,595,695	0	79,341,031	92.0	75,765,602	95.0	79,341,031	XXX
12.7 Line 12.6 as a % of Col. 7	7.3	26.2	45.5	1.3	19.7	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	6.7	24.1	41.9	1.2	18.1	0.0	92.0	XXX	XXX	XXX	92.0	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations			3,857,832			XXX	3,857,832	4.5	2,999,680	3.8	XXX	3,857,832
13.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities		1,008,828				XXX	1,008,828	1.2	1,011,152	1.3	XXX	1,008,828
13.4 Other Loan-Backed and Structured Securities		966,081	1,033,919			XXX	2,000,000	2.3	0	0.0	XXX	2,000,000
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
13.6 Totals	0	1,974,909	4,891,751	0	0	0	6,866,660	8.0	4,010,832	5.0	XXX	6,866,660
13.7 Line 13.6 as a % of Col. 7	0.0	28.8	71.2	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	2.3	5.7	0.0	0.0	0.0	8.0	XXX	XXX	XXX	XXX	8.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	3,980,732			3,980,732	
2. Cost of short-term investments acquired	176,916,528			176,916,528	
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	176,725,695			176,725,695	
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,171,565	0	0	4,171,565	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	4,171,565	0	0	4,171,565	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

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

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

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

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

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

NONE

SCHEDULE DB - VERIFICATION

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

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

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0			
2. Cost of cash equivalents acquired	0			
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals				
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0

NONE

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

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

General Interrogatory:
1. Mortgages in good standing $..........0 unpaid taxes $..........0 interest due and unpaid.
2. Restructured mortgages $..........0 unpaid taxes $..........0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $..........0 unpaid taxes $..........0 interest due and unpaid.
4. Mortgages in process of foreclosure $..........0 unpaid taxes $..........0 interest due and unpaid.

NONE

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

NONE

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal

NONE

SCHEDULE BA - PART 1

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

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

NONE

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership

NONE

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 EQ 7	U S Treasury Bd	SD			1	6,204,500	121.125	6,056,250	5,000,000	5,606,508		(94,980)			6.250	3.831	FA	118,037	312,500	12/15/2010.	08/15/2023.
912810 RL 4	U S Treasury 02/15/2045 TIPS				1	15,420,368	105.530	15,586,853	14,770,000	15,450,521	30,017	136			0.750	0.765	FA	43,935		12/07/2017.	02/15/2045.
912828 S5 0	U S Treasury 7/15/2026 TIPS				1	7,253,992	100.549	7,289,768	7,250,000	7,252,474	(2,819)	1,301			0.125	0.459	JJ	4,308		12/11/2017.	07/15/2026.
912828 XU 9	U S Treasury Nt				1	997,152	98.992	989,922	1,000,000	997,617		465			1.500	1.599	JD	701	7,500	07/06/2017.	06/15/2020.
0199999. U.S. Government - Issuer Obligations						29,876,012	XXX	29,922,793	28,020,000	29,307,120	27,198	(93,078)	0	0	XXX	XXX	XXX	166,981	320,000	XXX	XXX
0599999. Total - U.S. Government						29,876,012	XXX	29,922,793	28,020,000	29,307,120	27,198	(93,078)	0	0	XXX	XXX	XXX	166,981	320,000	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
57582N SH 9	Massachusetts St GO Ref Ser D	SD			1FE	1,114,820	103.023	1,030,230	1,000,000	1,007,689		(9,921)			5.500	4.441	AO	13,750	55,000	10/07/2003.	10/01/2018.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						1,114,820	XXX	1,030,230	1,000,000	1,007,689	0	(9,921)	0	0	XXX	XXX	XXX	13,750	55,000	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						1,114,820	XXX	1,030,230	1,000,000	1,007,689	0	(9,921)	0	0	XXX	XXX	XXX	13,750	55,000	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
19679H CV 2	Colorado Wtr ResPwrDevAuth Rev Ref Revol	SD			1FE	1,168,870	110.091	1,100,910	1,000,000	1,037,509		(13,100)			5.500	4.001	MS	18,333	54,862	07/14/2005.	09/01/2020.
19679H CW 0	Colorado Wtr ResPwrDevAuth Rev Ref Revol	SD			1FE	1,170,350	113.621	1,136,210	1,000,000	1,048,873		(12,145)			5.500	4.050	MS	18,333	55,000	07/14/2005.	09/01/2021.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						2,339,220	XXX	2,237,120	2,000,000	2,086,382	0	(25,245)	0	0	XXX	XXX	XXX	36,666	109,862	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																					
31377R BH 2	FNMA DUS Pool #384440			4	1	636,043	112.684	647,150	574,305	599,256		(2,865)			6.600	5.518	MON	3,159	37,904	03/27/2003.	10/25/2026.
3138A2 SL 4	FNMA Pool #AH1422			4	1	243,207	105.033	256,068	243,798	243,203		(1)			4.000	4.027	MON	813	9,752	07/07/2011.	01/25/2041.
3138A8 JE 7	FNMA Pool #AH6560			4	1	2,375,734	105.047	2,477,643	2,358,597	2,374,406		(221)			4.000	3.779	MON	7,862	94,344	06/28/2011.	02/25/2041.
3138YK HF 3	FNMA Pool #AY5629			4	1	1,548,758	100.148	1,539,744	1,537,467	1,548,182		(173)			3.000	2.883	MON	3,844	46,124	05/22/2015.	06/25/2045.
31393A 2V 8	FNMA REMIC Ser 2003-38 Cl MP			4	1	109,119	105.347	112,423	106,717	106,931		(66)			5.500	5.237	MON	489	5,869	04/01/2003.	05/25/2023.
31419B CT 0	FNMA Pool #AE0981			4	1	2,105,618	103.255	2,108,582	2,042,121	2,101,031		(770)			3.500	2.817	MON	5,956	71,474	09/23/2011.	03/25/2041.
31419L 3D 3	FNMA Pool #AE9795			4	1	1,096,769	103.255	1,073,905	1,040,052	1,094,209		(742)			3.500	2.335	MON	3,033	36,402	01/06/2015.	11/25/2040.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						8,115,248	XXX	8,215,515	7,903,057	8,067,218	0	(4,838)	0	0	XXX	XXX	XXX	25,156	301,869	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
946363 GG 7	Wayne Twp IN Marion Cnty Rev LBASS Sch B			2	1FE	3,190,950	100.383	3,003,120	3,000,000	3,000,770		(19,989)			5.000	4.311	JJ	69,167	150,000	02/03/2006.	07/15/2022.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						3,190,950	XXX	3,003,120	3,000,000	3,000,770	0	(19,989)	0	0	XXX	XXX	XXX	69,167	150,000	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						13,645,418	XXX	13,455,755	12,903,057	13,154,370	0	(50,072)	0	0	XXX	XXX	XXX	130,989	561,731	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R AR 3	AT&T Inc Nt			1	2FE	1,017,930	103.773	1,037,734	1,000,000	1,002,617		(2,203)			5.800	5.556	FA	21,911	58,000	06/22/2009.	02/15/2019.
03040W AK 1	American Water Cap Corp Sr Nt			1	1FE	263,140	105.129	262,822	250,000	258,964		(1,296)			3.850	3.204	MS	3,208	9,625	08/26/2014.	03/01/2024.
031162 BM 1	Amgen Inc Sr Nt			1	2FE	1,088,000	104.519	1,045,187	1,000,000	1,041,659		(10,073)			3.875	2.733	MN	4,951	38,750	02/22/2013.	11/15/2021.
035242 AL 0	Anheuser-Busch Inbev Fin Sr Nt			1	2FE	996,210	102.329	1,023,293	1,000,000	997,171		502			3.300	3.361	FA	13,750	33,000	01/13/2016.	02/01/2023.
06051G EX 3	Bank of America Corp Nt				1FE	145,405	100.342	145,496	145,000	145,089		(83)			2.600	2.540	JJ	1,738	3,770	01/15/2014.	01/15/2019.
06051G GV 5	Bank of America Corp Sr Nt			1	1FE	858,096	100.257	863,210	861,000	858,111		15			3.004	3.066	JD	790		12/20/2017.	12/20/2023.
17275R AR 3	Cisco Systems Inc Sr Nt			1	1FE	999,290	100.112	1,001,123	1,000,000	999,828		145			2.125	2.140	MS	7,083	21,250	02/24/2014.	03/01/2019.
197677 AG 2	Columbia/HCA Healthcare Corp Nt				4FE	2,845,550	113.250	3,057,750	2,700,000	2,767,313		(6,690)			7.690	7.248	JD	9,228	207,630	09/24/1997.	06/15/2025.
29250R AS 5	Enbridge Energy Partners LP Sr Nt			1	2FE	1,137,090	105.244	1,052,435	1,000,000	1,046,734		(20,247)			5.200	2.990	MS	15,311	52,000	04/11/2013.	03/15/2020.
30040W AB 4	Eversource Energy Sr Nt			1	2FE	1,479,885	100.546	1,508,196	1,500,000	1,481,341		1,456			3.350	3.526	MS	14,796	25,125	04/04/2017.	03/15/2026.
341081 FM 4	Florida Pwr & Lt Co Nt			1	1FE	1,065,600	101.680	1,016,796	1,000,000	1,056,463		(6,423)			3.125	2.339	JD	2,604	31,250	07/21/2016.	12/01/2025.
465685 AG 0	ITC Holdings Corp Sr Nt			1	2FE	1,307,575	104.927	1,311,586	1,250,000	1,287,827		(6,147)			4.050	3.441	JJ	25,313	50,625	08/20/2014.	07/01/2023.
46625H JY 7	JPMorgan Chase & Co Sub Nt				2FE	2,984,250	104.312	3,129,369	3,000,000	2,988,805		1,437			3.875	3.939	MS	35,844	116,250	09/03/2014.	09/10/2024.
594918 BP 8	Microsoft Corp Sr Nt			1	1FE	1,997,900	97.367	1,947,346	2,000,000	1,998,470		409			1.550	1.572	FA	12,314	31,000	08/01/2016.	08/08/2021.

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	Foreign	Bond CHAR	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
655044 AH 8	Noble Energy Inc Sr Nt			1	2FE	997,566	102.818	1,028,184	1,000,000	998,242		219			3.900	3.929	MN	4,983	39,000	11/14/2014.	11/15/2024.
713448 CY 2	Pepsico Inc Sr Nt			1	1FE	1,043,460	103.962	1,039,618	1,000,000	1,035,523		(4,144)			3.500	2.971	JJ	15,944	35,000	01/19/2016.	07/17/2025.
84756N AB 5	Spectra Energy Partners Sr Nt			1	2FE	1,085,540	105.722	1,057,222	1,000,000	1,044,011		(11,859)			4.600	3.242	JD	2,044	46,000	05/01/2014.	06/15/2021.
904764 AU 1	Unilever Cap Corp Sr Nt			1	1FE	2,952,510	92.286	2,768,586	3,000,000	2,958,674		4,340			2.000	2.177	JJ	25,500	60,000	07/25/2016.	07/28/2026.
92343V BR 4	Verizon Communications Inc Sr Nt			1	2FE	1,080,230	111.264	1,112,644	1,000,000	1,051,290		(7,828)			5.150	4.131	MS	15,164	51,500	01/24/2014.	09/15/2023.
92826C AC 6	Visa Inc Sr Nt			1	1FE	1,015,960	101.465	1,014,651	1,000,000	1,011,766		(2,203)			2.800	2.546	JD	1,322	28,000	01/21/2016.	12/14/2022.
941063 AQ 2	Waste Management Inc Co Gtd Nt			1	2FE	1,118,780	106.192	1,061,916	1,000,000	1,050,140		(14,920)			4.600	2.928	MS	15,333	46,000	02/19/2013.	03/01/2021.
05565Q CR 7	BP Capital Markets PLC Sr Nt		D	1	1FE	1,000,000	100.143	1,001,429	1,000,000	1,000,000					2.237	2.237	MN	3,169	22,370	02/05/2014.	05/10/2019.
05565Q DM 7	BP Capital Markets PLC Sr Nt		C	1	1FE	1,529,085	103.487	1,552,299	1,500,000	1,527,426		(1,659)			3.588	3.352	AO	11,512	35,880	04/13/2017.	04/14/2027.
067316 AD 1	Bacardi LTD Sr Nt		D	1	2FE	2,999,655	96.090	2,882,691	3,000,000	2,999,722		42			2.750	2.751	JJ	38,042	82,729	07/28/2016.	07/15/2026.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						33,008,707	XXX	32,921,583	32,206,000	32,607,186	0	(87,210)	0	0	XXX	XXX	XXX	301,854	1,124,754	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
00183H AE 1	Avenue of Americas CMBS Ser 2015-1177 Cl			4	1FM	1,015,411	99.611	996,107	1,000,000	1,008,828		(2,325)			3.010	2.763	MON	2,508	30,517	01/23/2015.	12/13/2029.
06054M AC 7	Banc of America Comm Mtg Tr CMBS Ser 201			4	1FM	2,059,894	100.223	2,004,456	2,000,000	2,047,393		(8,035)			3.019	2.562	MON	5,032	60,380	05/20/2016.	06/15/2049.
12532C BA 2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C			4	1FM	1,029,997	102.152	1,021,518	1,000,000	1,028,452		(1,544)			3.572	3.222	MON	2,977	17,859	05/18/2017.	06/15/2050.
20048E AW 1	Comm Mortgage Trust CMBS Ser 2013-LC6 Cl			4	1FM	1,543,938	100.110	1,500,644	1,499,000	1,513,956		(6,339)			2.478	2.038	MON	3,095	37,145	01/24/2013.	01/10/2046.
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19			4	1FM	1,544,991	103.161	1,547,409	1,500,000	1,522,594		(6,454)			3.584	3.116	MON	4,480	53,762	04/29/2014.	04/15/2047.
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8			4	1FM	1,029,975	100.305	1,003,048	1,000,000	1,010,104		(4,266)			2.699	2.253	MON	2,249	26,990	02/05/2013.	12/15/2048.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						8,224,206	XXX	8,073,182	7,999,000	8,131,327	0	(28,963)	0	0	XXX	XXX	XXX	20,341	226,653	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R			4	1FE	2,000,000	100.776	2,015,519	2,000,000	2,000,000					2.793	2.803	MJSD	3,259	24,072	06/09/2017.	06/09/2030.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						2,000,000	XXX	2,015,519	2,000,000	2,000,000	0	0	0	0	XXX	XXX	XXX	3,259	24,072	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						43,232,913	XXX	43,010,284	42,205,000	42,738,513	0	(116,173)	0	0	XXX	XXX	XXX	325,454	1,375,479	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						66,338,759	XXX	66,111,726	63,226,000	65,008,377	27,198	(215,454)	0	0	XXX	XXX	XXX	519,251	1,609,616	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						8,115,248	XXX	8,215,515	7,903,057	8,067,218	0	(4,838)	0	0	XXX	XXX	XXX	25,156	301,869	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						8,224,206	XXX	8,073,182	7,999,000	8,131,327	0	(28,963)	0	0	XXX	XXX	XXX	20,341	226,653	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						5,190,950	XXX	5,018,639	5,000,000	5,000,770	0	(19,989)	0	0	XXX	XXX	XXX	72,426	174,072	XXX	XXX
8399999. Grand Total - Bonds						87,869,163	XXX	87,419,062	84,128,057	86,207,692	27,198	(269,244)	0	0	XXX	XXX	XXX	637,174	2,312,210	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/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 Desig-nation	Date Acquired

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912810 RL 4	U S Treasury 02/15/2045 TIPS		12/07/2017	UBS Financial Services Inc.		15,420,368	14,770,000	36,279
912828 S5 0	U S Treasury 7/15/2026 TIPS		12/11/2017	UBS Financial Services Inc.		7,253,992	7,250,000	3,803
912828 XU 9	U S Treasury Nt 1.500% 06/15/20		07/06/2017	Goldman Sachs & Company		997,152	1,000,000	902
0599999. Total - Bonds - U.S. Government						23,671,512	23,020,000	40,984
Bonds - Industrial and Miscellaneous								
06051G GV 5	Bank of America Corp Sr Nt		12/20/2017	Taxable Exchange		858,096	861,000	
12532C BA 2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C		05/18/2017	Cantor Fitzgerald & Co.		1,029,997	1,000,000	695
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R		06/09/2017	Jefferies & Company Inc.		2,000,000	2,000,000	
30040W AB 4	Eversource Energy Sr Nt		04/04/2017	Bank of America BISD Dealer		1,479,885	1,500,000	3,071
05565Q DM 7	BP Capital Markets PLC Sr Nt	C	04/13/2017	Morgan Stanley & Co LLC		1,529,085	1,500,000	9,718
3899999. Total - Bonds - Industrial and Miscellaneous						6,897,063	6,861,000	13,484
8399997. Total - Bonds - Part 3						30,568,575	29,881,000	54,468
8399998. Total - Bonds - Summary Item from Part 5						599	601	
8399999. Total - Bonds						30,569,174	29,881,601	54,468
9999999. Total - Bonds, Preferred and Common Stocks						30,569,174	XXX	54,468

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
912810 PV 4	U S Treasury 01/15/2028 TIPS	..	12/11/2017.	Barclays Capital Inc.		7,245,152	5,500,000	5,173,165	6,090,123	(787,695)	17,102		(770,593)		5,319,530		1,925,621	1,925,621	157,895	01/15/2028.
912810 QF 8	U S Treasury 02/15/2040 TIPS	..	12/07/2017.	UBS Financial Services Inc.		15,514,540	10,500,000	11,812,681	12,610,297	(947,585)	(26,594)		(974,179)		11,636,118		3,878,422	3,878,422	330,583	02/15/2040.
0599999.	Total - Bonds - U.S. Government					22,759,692	16,000,000	16,985,846	18,700,420	(1,735,280)	(9,492)	0	(1,744,772)	0	16,955,648	0	5,804,043	5,804,043	488,478	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
31377R BH 2	FNMA DUS Pool #384440 6.600% 10/25/26	..	12/01/2017.	Paydown		43,982	43,982	48,710	46,112		(2,130)		(2,130)		43,982			0	1,591	10/25/2026.
3138A2 SL 4	FNMA Pool #AH1422 4.000% 01/25/41	..	12/01/2017.	Paydown		36,899	36,899	36,810	36,809		90		90		36,899			0	798	01/25/2041.
3138A8 JE 7	FNMA Pool #AH6560 4.000% 02/25/41	..	12/01/2017.	Paydown		451,233	451,233	454,511	454,299		(3,067)		(3,067)		451,233			0	9,322	02/25/2041.
3138YK HF 3	FNMA Pool #AY5629 3.000% 06/25/45	..	12/01/2017.	Paydown		190,969	190,969	192,371	192,321		(1,352)		(1,352)		190,969			0	3,117	06/25/2045.
31393A 2V 8	FNMA REMIC Ser 2003-38 CI MP	..	12/01/2017.	Paydown		36,784	36,784	37,611	36,880		(96)		(96)		36,784			0	1,050	05/25/2023.
31419B CT 0	FNMA Pool #AE0981 3.500% 03/25/41	..	12/01/2017.	Paydown		346,976	346,976	357,765	357,117		(10,140)		(10,140)		346,976			0	6,176	03/25/2041.
31419L 3D 3	FNMA Pool #AE9795 3.500% 11/25/40	..	12/01/2017.	Paydown		202,052	202,052	213,071	212,718		(10,665)		(10,665)		202,052			0	3,905	11/25/2040.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,308,895	1,308,895	1,340,849	1,336,256	0	(27,360)	0	(27,360)	0	1,308,895	0	0	0	25,959	XXX
Bonds - Industrial and Miscellaneous																				
06051G EX 3	Bank of America Corp Nt	..	12/20/2017.	Taxable Exchange		858,696	855,000	857,385	856,013		(474)		(474)		855,538		3,156	3,156	31,801	01/15/2019.
984121 CF 8	Xerox Corp Sr Nt 2.950% 03/15/17	..	03/15/2017.	Maturity		3,000,000	3,000,000	3,055,890	3,002,581		(2,581)		(2,581)		3,000,000			0	44,250	03/15/2017.
3899999.	Total - Bonds - Industrial and Miscellaneous					3,858,696	3,855,000	3,913,275	3,858,594	0	(3,055)	0	(3,055)	0	3,855,538	0	3,156	3,156	76,051	XXX
8399997.	Total - Bonds - Part 4					27,927,283	21,163,895	22,239,970	23,895,270	(1,735,280)	(39,907)	0	(1,775,187)	0	22,120,081	0	5,807,199	5,807,199	590,488	XXX
8399998.	Total - Bonds - Summary Item from Part 5					601	601	599					0		599		2	2		XXX
8399999.	Total - Bonds					27,927,884	21,164,496	22,240,569	23,895,270	(1,735,280)	(39,907)	0	(1,775,187)	0	22,120,680	0	5,807,201	5,807,201	590,488	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					27,927,884	XXX	22,240,569	23,895,270	(1,735,280)	(39,907)	0	(1,775,187)	0	22,120,680	0	5,807,201	5,807,201	590,488	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
06051G GV 5	Bank of America Corp Sr Nt	..	12/20/2017	Taxable Exchange	12/20/2017	Direct	601	599	601	599				0			2	2		
3899999.	Total - Bonds - Industrial and Miscellaneous						601	599	601	599	0	0	0	0	0	0	2	2	0	0
8399998.	Total - Bonds						601	599	601	599	0	0	0	0	0	0	2	2	0	0
9999999.	Total - Bonds, Preferred and Common Stocks							599	601	599	0	0	0	0	0	0	2	2	0	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	*NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)*	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $..........0.

2. Total amount of intangible assets nonadmitted $..........0.

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued 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
Other Short-Term Invested Assets																			
Nationwide Cash Mgmt Partn			12/29/2017.	Various	12/29/2018.	4,171,565					4,171,565	4,171,565			1.193	0.426	MON..	447	
9099999. Total - Other Short-Term Invested Assets						4,171,565	0	0	0	0	XXX	4,171,565	0	0	XXX	XXX	XXX	447	0
9199999. Total - Short-Term Investments						4,171,565	0	0	0	0	XXX	4,171,565	0	0	XXX	XXX	XXX	447	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

NONE

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Clearinghouse	Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point

NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				0	0						

NONE

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $..........0 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page).

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0

NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
The Bank Of New York Mellon	NEW YORK, NY					217,640	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	217,640	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	217,640	XXX
0599999. Total Cash		XXX	XXX	0	0	217,640	XXX

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

1. January	35,019	4. April	156,042	7. July	35,080	10. October	171,154
2. February	134,686	5. May	5,982	8. August	151,939	11. November	5,563
3. March	95,242	6. June	234,750	9. September	5,979	12. December	217,640

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders 3 Book/Adjusting Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusting Carrying Value	6 Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	Multiple			190,621	205,913
5.	California CA	B	Workers compensation			263,506	284,644
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	B	Workers compensation			123,343	133,238
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Multiple			98,563	104,586
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	Multiple			168,195	181,688
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV	B	Multiple			403,669	436,050
30.	New Hampshire NH	B	For protection of state's ph's			534,925	579,467
31.	New Jersey NJ						
32.	New Mexico NM	B	For protection of state's ph's			330,395	357,906
33.	New York NY						
34.	North Carolina NC	B	For protection of state's ph's			347,603	375,488
35.	North Dakota ND						
36.	Ohio OH	B	For protection of all ph's	2,647,745	2,791,935		
37.	Oklahoma OK						
38.	Oregon OR	B	Multiple			414,882	448,163
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	For protection of state's ph's			235,474	254,360
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	2,647,745	2,791,935	3,111,176	3,361,503

DETAILS OF WRITE-INS

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

2017 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK