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ANNUAL STATEMENT

For the Year Ended December 31, 2017

of the Condition and Affairs of the

Falls Lake National Insurance Company

NAIC Group Code.....3494, 3494 (Current Period) (Prior Period)   NAIC Company Code..... 31925   Employer's ID Number..... 42-1019055

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

Incorporated/Organized..... February 6, 1974   Commenced Business..... February 21, 1974

Statutory Home Office	52 East Gay Street….. Columbus ..... OH ..... US ..... 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	6131 Falls of Neuse Rd., Suite 306….. Raleigh ..... NC ..... US..... 27609 *(Street and Number) (City or Town, State, Country and Zip Code)*	919-882-3500 *(Area Code) (Telephone Number)*
Mail Address	6131 Falls of Neuse Rd., Suite 306….. Raleigh ..... NC ..... US ..... 27609 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	6131 Falls of Neuse Rd., Suite 306….. Raleigh ..... NC ..... US ..... 27609 *(Street and Number) (City or Town, State, Country and Zip Code)*	919-882-3500 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.fallslakeins.com	
Statutory Statement Contact	Aileen K. Celentano *(Name)*	919-882-3536 *(Area Code) (Telephone Number) (Extension)*
	accounting@fallslakeins.com *(E-Mail Address)*	888-698-7290 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Steven J. Hartman	President/CEO	2. Thomas R. Fauerbach	Secretary
3. Michael E. Crow	Treasurer	4. Sarah C. Doran #	Chairman

OTHER

DIRECTORS OR TRUSTEES

Sarah C. Doran #	Steven J. Hartman	Michael E. Crow	Thomas R. Fauerbach
Joseph R. Raia			

State of........ North Carolina
County of..... Wake

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)
Steven J. Hartman	Thomas R. Fauerbach	Michael E. Crow
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President/CEO	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ________ day of ________ 2018

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	1,566,728	2.3	1,566,728		1,566,728	2.4
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	994,586	1.5	994,586		994,586	1.5
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		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	319,903	0.5	319,903		319,903	0.5
1.43 Revenue and assessment obligations	2,827,817	4.2	2,827,817		2,827,817	4.3
1.44 Industrial development and similar obligations	501,973	0.7	501,973		501,973	0.8
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	1,547,637	2.3	1,547,637		1,547,637	2.3
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		0.0			0	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
1.523 All other		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,074,185	1.6	1,074,185		1,074,185	1.6
2.2 Unaffiliated non-U.S. securities (including Canada)		0.0			0	0.0
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	1,621,639	2.4	1,621,639		1,621,639	2.4
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	46,765,324	69.3	45,765,324		45,765,324	68.9
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	2,500,000	3.7	2,500,000		2,500,000	3.8
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	7,736,862	11.5	7,736,862		7,736,862	11.6
11. Other invested assets		0.0			0	0.0
12. Total invested assets	67,456,654	100.0	66,456,654	0	66,456,654	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		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		58,337,762
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,729,360
3.	Accrual of discount		9,217
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15	67,502	
	4.3 Part 2, Section 2, Column 13	735,901	
	4.4 Part 4, Column 11	26,920	830,323
5.	Total gain (loss) on disposals, Part 4, Column 19		(23,035)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		4,604,408
7.	Deduct amortization of premium		59,432
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)		56,219,787
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		56,219,787

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	1,566,728	1,553,460	1,565,192	1,570,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	1,566,728	1,553,460	1,565,192	1,570,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	319,903	325,607	326,681	300,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	5,872,013	6,016,790	5,952,830	5,406,500
Industrial and Miscellaneous, SVO Identified	8. United States	1,074,185	1,076,081	1,079,600	1,050,000
Funds and Hybrid Securities (Unaffiliated)	9. Canada				
	10. Other Countries				
	11. Totals	1,074,185	1,076,081	1,079,600	1,050,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	8,832,829	8,971,938	8,924,303	8,326,500
PREFERRED STOCKS	14. United States	1,621,639	1,630,789	1,595,931	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	1,621,639	1,630,789	1,595,931	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	1,621,639	1,630,789	1,595,931	
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	45,765,324	45,765,324	39,231,475	
	25. Total Common Stocks	45,765,324	45,765,324	39,231,475	
	26. Total Stocks	47,386,963	47,396,113	40,827,406	
	27. Total Bonds and Stocks	56,219,792	56,368,051	49,751,709	

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	524,898	1,291,761				XXX	1,816,659	20.0	4,269,553	34.1	1,816,659	
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	524,898	1,291,761	0	0	0	XXX	1,816,659	20.0	4,269,553	34.1	1,816,659	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						XXX	0	0.0		0.0		
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	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			319,903			XXX	319,903	3.5	173,818	1.4	319,903	
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	319,903	0	0	XXX	319,903	3.5	173,818	1.4	319,903	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	1,206,069	592,415	3,215,167	686,433	171,927	XXX	5,872,011	64.7	6,334,714	50.6	5,872,012	
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	1,206,069	592,415	3,215,167	686,433	171,927	XXX	5,872,011	64.7	6,334,714	50.6	5,872,012	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		152,298	672,234			XXX	824,532	9.1	1,488,138	11.9	824,532	
6.2 NAIC 2			249,653			XXX	249,653	2.7	249,617	2.0	249,653	
6.3 NAIC 3						XXX	0	0.0		0.0		
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	0	152,298	921,887	0	0	XXX	1,074,185	11.8	1,737,755	13.9	1,074,185	0
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) 1,730,967	2,036,474	4,207,304	686,433	171,927	0	8,833,105	97.3	XXX	XXX	8,833,106	0
10.2 NAIC 2	(d) 0	0	249,653	0	0	0	249,653	2.7	XXX	XXX	249,653	0
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	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) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	1,730,967	2,036,474	4,456,957	686,433	171,927	0	(b) 9,082,758	100.0	XXX	XXX	9,082,759	0
10.8 Line 10.7 as a % of Col. 7	19.1	22.4	49.1	7.6	1.9	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. **Total Bonds Prior Year**												
11.1 NAIC 1	2,958,395	4,044,310	4,239,156	757,961	266,401		XXX	XXX	12,266,223	98.0	12,266,223	
11.2 NAIC 2			249,617				XXX	XXX	249,617	2.0	249,617	
11.3 NAIC 3							XXX	XXX	0	0.0		
11.4 NAIC 4							XXX	XXX	0	0.0		
11.5 NAIC 5							XXX	XXX	(c) 0	0.0		
11.6 NAIC 6							XXX	XXX	(c) 0	0.0		
11.7 Totals	2,958,395	4,044,310	4,488,773	757,961	266,401	0	XXX	XXX	(b) 12,515,840	100.0	12,515,840	0
11.8 Line 11.7 as a % of Col. 9	23.6	32.3	35.9	6.1	2.1	0.0	XXX	XXX	100.0	XXX	100.0	0.0
12. **Total Publicly Traded Bonds**												
12.1 NAIC 1	1,730,967	2,036,474	4,207,305	686,433	171,927		8,833,106	97.3	12,266,223	98.0	8,833,106	XXX
12.2 NAIC 2			249,653				249,653	2.7	249,617	2.0	249,653	XXX
12.3 NAIC 3							0	0.0	0	0.0	0	XXX
12.4 NAIC 4							0	0.0	0	0.0	0	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	1,730,967	2,036,474	4,456,958	686,433	171,927	0	9,082,759	100.0	12,515,840	100.0	9,082,759	XXX
12.8 Line 12.7 as a % of Col. 7	19.1	22.4	49.1	7.6	1.9	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	19.1	22.4	49.1	7.6	1.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. **Total Privately Placed Bonds**												
13.1 NAIC 1							0	0.0	0	0.0	XXX	0
13.2 NAIC 2							0	0.0	0	0.0	XXX	0
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	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.8 Line 13.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes $..........0 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 $.....249,931; 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	524,898	1,291,761				XXX	1,816,659	20.0	4,269,553	34.1	1,816,659	
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	524,898	1,291,761	0	0	0	XXX	1,816,659	20.0	4,269,553	34.1	1,816,659	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						XXX	0	0.0		0.0		
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	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			319,903			XXX	319,903	3.5	173,818	1.4	319,903	
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	319,903	0	0	XXX	319,903	3.5	173,818	1.4	319,903	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	994,586		2,820,051	392,004	117,735	XXX	4,324,376	47.6	4,095,455	32.7	4,324,375	
5.2 Residential Mortgage-Backed Securities	211,484	592,415	395,116	294,429	54,192	XXX	1,547,636	17.0	2,239,260	17.9	1,547,637	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.5 Totals	1,206,070	592,415	3,215,167	686,433	171,927	XXX	5,872,012	64.7	6,334,715	50.6	5,872,012	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations		152,298	921,887			XXX	1,074,185	11.8	1,337,755	10.7	1,074,185	
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	400,000	3.2		
6.5 Totals	0	152,298	921,887	0	0	XXX	1,074,185	11.8	1,737,755	13.9	1,074,185	0
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	1,519,484	1,444,059	4,061,841	392,004	117,735	XXX	7,535,123	83.0	XXX	XXX	7,535,122	0
10.2 Residential Mortgage-Backed Securities	211,484	592,415	395,116	294,429	54,192	XXX	1,547,636	17.0	XXX	XXX	1,547,637	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	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	1,730,968	2,036,474	4,456,957	686,433	171,927	0	9,082,759	100.0	XXX	XXX	9,082,759	0
10.7 Line 10.6 as a % of Col. 7	19.1	22.4	49.1	7.6	1.9	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	2,634,395	2,778,630	3,948,040	341,143	174,373	XXX	XXX	XXX	9,876,581	78.9	9,876,580	
11.2 Residential Mortgage-Backed Securities	324,000	865,681	540,733	416,818	92,028	XXX	XXX	XXX	2,239,260	17.9	2,239,260	
11.3 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
11.4 Other Loan-Backed and Structured Securities		400,000				XXX	XXX	XXX	400,000	3.2	400,000	
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
11.6 Totals	2,958,395	4,044,311	4,488,773	757,961	266,401	0	XXX	XXX	12,515,841	100.0	12,515,840	0
11.7 Line 11.6 as a % of Col. 9	23.6	32.3	35.9	6.1	2.1	0.0	XXX	XXX	100.0	XXX	100.0	0.0
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	1,519,484	1,444,059	4,061,841	392,004	117,735	XXX	7,535,123	83.0	9,876,580	78.9	7,535,123	XXX
12.2 Residential Mortgage-Backed Securities	211,484	592,415	395,116	294,429	54,192	XXX	1,547,636	17.0	2,239,260	17.9	1,547,636	XXX
12.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
12.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	400,000	3.2	0	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals	1,730,968	2,036,474	4,456,957	686,433	171,927	0	9,082,759	100.0	12,515,840	100.0	9,082,759	XXX
12.7 Line 12.6 as a % of Col. 7	19.1	22.4	49.1	7.6	1.9	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	19.1	22.4	49.1	7.6	1.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations						XXX	0	0.0	0	0.0	XXX	0
13.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
13.6 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Line 13.6 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	214,781	137,719		77,062	
2. Cost of short-term investments acquired	3,965,082	3,112,820		852,262	
3. Accrual of discount	991	991			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	(35)	(33)		(2)	
6. Deduct consideration received on disposals	3,930,888	3,001,566		929,322	
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)	249,931	249,931	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	249,931	249,931	0	0	0

(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

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	728,257		728,257	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	496,041		496,041	
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)	232,216	0	232,216	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	232,216	0	232,216	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 N4 8	UNITED STATES TREASURY NOTE				1	127,388	99.304	124,130	125,000	126,476		(479)			1.750	1.340	JD	1,100	2,188	01/29/2016.	12/31/2020.
912828 N4 8	UNITED STATES TREASURY NOTE	SD			1	25,478	99.304	24,826	25,000	25,295		(96)			1.750	1.340	JD	220	438	01/29/2016.	12/31/2020.
912828 P5 3	UNITED STATES TREASURY NOTE				1	243,211	98.789	242,033	245,000	244,312		607			0.750	1.000	FA	694	1,838	03/03/2016.	02/15/2019.
912828 P9 5	UNITED STATES TREASURY NOTE				1	149,860	98.996	148,494	150,000	149,943		47			1.000	1.030	MS	448	1,500	03/22/2016.	03/15/2019.
912828 U6 5	UNITED STATES TREASURY NOTE				1	379,271	98.605	376,671	382,000	379,828		531			1.750	1.900	MN	588	6,685	12/13/2016.	11/30/2021.
912828 U6 5	UNITED STATES TREASURY NOTE	SD			1	365,371	98.605	362,866	368,000	365,907		512			1.750	1.900	MN	566	6,440	12/13/2016.	11/30/2021.
912828 UE 8	UNITED STATES TREASURY NOTE				1										0.750		JD	9,375		01/30/2013.	12/31/2017.
912828 VE 7	UNITED STATES TREASURY NOTE	SD			1	274,614	99.795	274,439	275,000	274,967		79			1.000	1.020	MN	242	2,750	06/17/2013.	05/31/2018.
0199999. U.S. Government - Issuer Obligations						1,565,193	XXX	1,553,459	1,570,000	1,566,728	0	1,201	0	0	XXX	XXX	XXX	13,233	21,839	XXX	XXX
0599999. Total - U.S. Government						1,565,193	XXX	1,553,459	1,570,000	1,566,728	0	1,201	0	0	XXX	XXX	XXX	13,233	21,839	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
232760 7V 4	CYPRESS-FAIRBANKS TX INDEP SCH			2	1FE	177,980	118.813	178,220	150,000	171,167		(2,651)			5.000	2.800	FA	2,833	7,500	05/12/2015.	02/15/2028.
64966M QH 5	NEW YORK NY				1FE	148,701	98.258	147,387	150,000	148,736		35			2.520	2.650	AO	924		10/16/2017.	10/01/2024.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						326,681	XXX	325,607	300,000	319,903	0	(2,616)	0	0	XXX	XXX	XXX	3,757	7,500	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						326,681	XXX	325,607	300,000	319,903	0	(2,616)	0	0	XXX	XXX	XXX	3,757	7,500	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 - Issuer Obligations																					
052414 PJ 2	AUSTIN TX ELEC UTILITY SYS REV	SD		2	1FE	175,716	120.925	181,388	150,000	170,104		(2,226)			5.000	3.070	MN	958	7,500	05/13/2015.	11/15/2027.
162393 EP 3	CHATTANOOGA TN ELEC REVENUE			2	1FE	293,288	119.312	298,280	250,000	284,198		(3,914)			5.000	2.990	MS	4,167	12,500	07/23/2015.	09/01/2031.
240523 YV 6	DE KALB CNTY GA WTR & SWR REVE	SD		2	1FE	286,090	117.576	293,940	250,000	279,376		(3,281)			5.000	3.270	AO	3,125	12,500	11/10/2015.	10/01/2032.
3135G0 TG 8	FANNIE MAE	SD			1FE	977,228	99.950	994,512	995,000	994,586		4,012			0.875	1.280	FA	3,458	8,706	08/06/2013.	02/08/2018.
45203H 2A 9	ILLINOIS ST FIN AUTH REVENUE	SD			1FE	242,376	126.916	253,832	200,000	235,572		(2,705)			5.000	3.070	JD	833	10,000	05/13/2015.	12/01/2028.
46613S DG 2	JEA FL ELEC SYS REVENUE			2	1FE	288,413	116.195	290,488	250,000	279,746		(3,599)			5.000	3.150	AO	3,125	12,500	07/08/2015.	10/01/2031.
575896 PS 8	MASSACHUSETTS ST PORT AUTH	SD		2	1FE	346,020	118.459	355,377	300,000	335,958		(4,181)			5.000	3.190	JJ	7,500	15,000	07/09/2015.	07/01/2032.
592647 BC 4	MET WASHINGTON DC ARPTS AUTH A	SD		2	1FE	280,353	117.161	292,903	250,000	273,994		(2,644)			5.000	3.570	AO	3,125	12,500	07/01/2015.	10/01/2030.
65887P RU 1	NORTH DAKOTA ST PUBLIC FIN AUT	SD		2	1FE	468,052	118.934	475,736	400,000	451,650		(6,840)			5.000	2.880	AO	5,000	20,000	07/10/2015.	10/01/2029.
663903 FH 0	N E OH REGL SWR DIST	SD		2	1FE	282,025	116.780	291,950	250,000	274,167		(3,072)			5.000	3.410	MN	1,597	12,500	05/12/2015.	11/15/2039.
762197 SK 8	RHODE ISLAND ST HLTH & EDUCTNL				1FE	269,758	120.792	277,822	230,000	266,401		(3,357)			5.000	2.710	MS	3,386	10,446	03/09/2017.	09/15/2025.
829594 KX 7	SIOUX FALLS SD SALES TAX REVEN			2	1FE	184,098	119.548	179,322	150,000	180,082		(3,462)			5.000	2.210	MN	958	7,500	10/21/2016.	11/15/2028.
829594 KY 5	SIOUX FALLS SD SALES TAX REVEN			2	1FE	305,000	119.072	297,680	250,000	298,543		(5,567)			5.000	2.290	MN	1,597	12,500	10/21/2016.	11/15/2029.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						4,398,417	XXX	4,483,230	3,925,000	4,324,377	0	(40,836)	0	0	XXX	XXX	XXX	38,829	154,152	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																					
3132WE F2 3	FEDERAL HOME LN MTG CORP #Q41084				1FE	231,119	102.851	225,584	219,330	229,842		(1,779)			3.500	2.510	MON	640	7,677	06/07/2016.	06/01/2046.
3138EP UV 4	FEDERAL NATIONAL MTG ASSOC #AL6895				1FE	306,036	103.174	301,702	292,420	305,146		(2,025)			3.500	2.710	MON	853	10,235	05/27/2015.	05/01/2045.
3138Y4 WA 3	FEDERAL NATIONAL MTG ASSOC #AX3340				1FE	397,966	103.358	392,212	379,467	393,640		(1,567)			3.500	2.790	MON	1,107	13,281	05/27/2015.	02/01/2045.
3138YR QX 9	FEDERAL NATIONAL MTG ASSOC #AZ0469				1FE	308,391	103.346	303,895	294,055	308,107		(1,230)			3.500	2.710	MON	858	10,292	05/27/2015.	05/01/2045.
3140GS PD 8	FEDERAL NATIONAL MTG ASSOC #BH4019				1FE	310,901	104.705	310,167	296,228	310,901					4.000	2.940	MON	987		11/28/2017.	09/01/2047.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						1,554,413	XXX	1,533,560	1,481,500	1,547,636	0	(6,601)	0	0	XXX	XXX	XXX	4,445	41,485	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						5,952,830	XXX	6,016,790	5,406,500	5,872,013	0	(47,437)	0	0	XXX	XXX	XXX	43,274	195,637	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
035242 AP 1	ANHEUSER-BUSCH INBEV FIN			1	2FE	249,583	103.197	257,992	250,000	249,653		36			3.650	3.670	FA	3,802	9,125	01/13/2016.	02/01/2026.
25468P CN 4	WALT DISNEY COMPANY/THE			1	1FE	152,946	101.504	152,257	150,000	152,298		(600)			2.750	2.300	FA	1,547	4,125	11/28/2016.	08/16/2021.
25468P DK 9	WALT DISNEY COMPANY/THE			1	1FE	251,875	100.358	250,895	250,000	251,543		(179)			3.000	2.900	FA	2,875	7,500	01/20/2016.	02/13/2026.

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 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
585055 BS 4	MEDTRONIC INC			1	1FE	425,196	103.734	414,936	400,000	420,691		(2,568)			3.500	2.700	MS	4,122	14,000	03/18/2016.	03/15/2025.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						1,079,600	XXX	1,076,080	1,050,000	1,074,185	0	(3,311)	0	0	XXX	XXX	XXX	12,346	34,750	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						1,079,600	XXX	1,076,080	1,050,000	1,074,185	0	(3,311)	0	0	XXX	XXX	XXX	12,346	34,750	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						7,369,891	XXX	7,438,376	6,845,000	7,285,193	0	(45,562)	0	0	XXX	XXX	XXX	68,165	218,241	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,554,413	XXX	1,533,560	1,481,500	1,547,636	0	(6,601)	0	0	XXX	XXX	XXX	4,445	41,485	XXX	XXX
8399999. Grand Total - Bonds						8,924,304	XXX	8,971,936	8,326,500	8,832,829	0	(52,163)	0	0	XXX	XXX	XXX	72,610	259,726	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 Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
054937 20 6	BB&T CORPORATION 5.85%			7,800.000	25.00		198,588	25.460	198,588	200,304		11,408		7,274			7,274		P2LFE	03/25/2015.
172967 33 3	CITIGROUP INC 6.875000%			7,500.000	25.00	26.560	199,200	26.560	199,200	200,550		12,891		2,850			2,850		P3LFE	03/25/2015.
48127R 46 1	JPMORGAN CHASE & CO 6.125%			7,800.000	25.00		207,870	26.650	207,870	197,730		11,944		10,140			10,140		P2LFE	03/25/2015.
61761J 40 6	MORGAN STANLEY 6.375%			7,500.000	25.00	26.630	199,725	27.850	208,875	199,725	2,988	11,953		6,750			6,750		P3LFE	03/25/2015.
665859 87 2	NORTHERN TRUST CORP 5.85%			7,800.000	25.00		204,828	26.260	204,828	199,602	2,852	11,408		9,360			9,360		P2LFE	03/25/2015.
693475 83 2	PNC FINANCIAL SERVICES 5.375%			8,000.000	25.00		202,800	25.350	202,800	199,360		10,750		13,840			13,840		P2LFE	03/25/2015.
857477 88 9	STATE STREET CORP 6.00%			7,800.000	25.00		206,388	26.460	206,388	199,524		11,700		9,048			9,048		P2LFE	03/25/2015.
902973 79 1	US BANCORP 5.15%			8,000.000	25.00		202,240	25.280	202,240	199,136	2,575	10,300		8,240			8,240		P2LFE	03/25/2015.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							1,621,639	XXX	1,630,789	1,595,931	8,415	92,354	0	67,502	0	0	67,502	0	XXX	XXX
8999999. Total - Preferred Stocks							1,621,639	XXX	1,630,789	1,595,931	8,415	92,354	0	67,502	0	0	67,502	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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
Common Stocks - Parent, Subsidiaries and Affiliates																	
000000 00 0	Stonewood Insurance Company			20,000.000	25,172,125		25,172,125	19,260,851				(162,354)		(162,354)		K	01/03/2012.
000000 00 0	Falls Lake General Insurance Company			12,000.000	5,311,647		5,311,647	4,968,624				147,993		147,993		K	01/03/2012.
000000 00 0	Falls Lake Fire and Casualty Company			26,000.000	15,281,552		15,281,552	15,002,000				750,262		750,262		K	12/18/2015.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					45,765,324	XXX	45,765,324	39,231,475	0	0	0	735,901	0	735,901	0	XXX	XXX
9799999. Total - Common Stock					45,765,324	XXX	45,765,324	39,231,475	0	0	0	735,901	0	735,901	0	XXX	XXX
9899999. Total Common and Preferred Stock					47,386,963	XXX	47,396,113	40,827,406	8,415	92,354	0	803,403	0	803,403	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 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. Political Subdivisions of States								
64966M QH 5	NEW YORK NY		10/16/2017	BANK OF AMERICA		148,701	150,000	158
2499999. Total - Bonds - U.S. Political Subdivisions of States						148,701	150,000	158
Bonds - U.S. Special Revenue and Special Assessment								
3140GS PD 8	FEDERAL NATIONAL MTG ASSOC #BH4019		11/28/2017	WELLS FARGO FINANCIAL		310,901	296,228	395
762197 SK 8	RHODE ISLAND ST HLTH & EDUCTNL		03/09/2017	MORGAN STANLEY & CO		269,758	230,000	4,664
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						580,659	526,228	5,059
8399997. Total - Bonds - Part 3						729,360	676,228	5,217
8399999. Total - Bonds						729,360	676,228	5,217
Common Stocks - Parent, Subsidiaries and Affiliates								
000000 00 0	Falls Lake General Insurance Company		03/31/2017	Falls Lake National Insurance Company		1,000,000	XXX	
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						1,000,000	XXX	0
9799997. Total - Common Stocks - Part 3						1,000,000	XXX	0
9799999. Total - Common Stocks						1,000,000	XXX	0
9899999. Total - Preferred and Common Stocks						1,000,000	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						1,729,360	XXX	5,217

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
912828 P5 3	UNITED STATES TREASURY NOTE	..	03/10/2017.	HSBC SECURITIES USA INC		69,182	70,000	69,489	69,630		34		34		69,663		(481)	(481)	300	02/15/2019.
912828 UE 8	UNITED STATES TREASURY NOTE	..	12/31/2017.	MATURITY		2,500,000	2,500,000	2,483,895	2,496,676		3,324		3,324		2,500,000			0	18,750	12/31/2017.
0599999.	Total - Bonds - U.S. Government					2,569,182	2,570,000	2,553,384	2,566,306	0	3,358	0	3,358	0	2,569,663	0	(481)	(481)	19,050	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3132L6 YH 8	FEDERAL HOME LN MTG CORP #V81612	..	03/17/2017.	VARIOUS		859,153	843,869	868,922	868,106		(849)		(849)		867,257		(8,104)	(8,104)	8,974	04/01/2045.
3132WE F2 3	FEDERAL HOME LN MTG CORP #Q41084	..	12/01/2017.	PAYDOWN		21,812	21,812	22,984	21,867		(56)		(56)		21,812			0	467	06/01/2046.
3138EP UV 4	FEDERAL NATIONAL MTG ASSOC #AL6895	..	12/01/2017.	PAYDOWN		49,113	49,113	51,400	49,244		(130)		(130)		49,113			0	1,117	05/01/2045.
3138Y4 WA 3	FEDERAL NATIONAL MTG ASSOC #AX3340	..	12/01/2017.	PAYDOWN		7,492	7,492	7,858	7,496		(4)		(4)		7,492			0	143	02/01/2045.
3138YR QX 9	FEDERAL NATIONAL MTG ASSOC #AZ0469	..	12/01/2017.	PAYDOWN		49,078	49,078	51,471	49,212		(134)		(134)		49,078			0	643	05/01/2045.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					986,648	971,364	1,002,635	995,925	0	(1,173)	0	(1,173)	0	994,752	0	(8,104)	(8,104)	11,344	XXX
Bonds - Industrial and Miscellaneous																				
14041N FJ 5	CAPITAL ONE MULTI-ASSET EXECUT 16-A7 A7	..	03/17/2017.	WELLS FARGO FINANCIAL		402,375	400,000	400,000	400,000				0		400,000		2,375	2,375	1,435	09/16/2024.
91324P CP 5	UNITEDHEALTH GROUP INC	..	03/17/2017.	CREDIT SUISSE FIRST BOSTON		258,703	250,000	261,190	260,259		(237)		(237)		260,023		(1,320)	(1,320)	6,432	07/15/2025.
3899999.	Total - Bonds - Industrial and Miscellaneous					661,078	650,000	661,190	660,259	0	(237)	0	(237)	0	660,023	0	1,055	1,055	7,867	XXX
8399997.	Total - Bonds - Part 4					4,216,908	4,191,364	4,217,209	4,222,490	0	1,948	0	1,948	0	4,224,438	0	(7,530)	(7,530)	38,261	XXX
8399999.	Total - Bonds					4,216,908	4,191,364	4,217,209	4,222,490	0	1,948	0	1,948	0	4,224,438	0	(7,530)	(7,530)	38,261	XXX
Preferred Stocks - Industrial and Miscellaneous																				
78406T 20 1	SCE TRUST I 5.625%	..	07/19/2017.	SECURITY CALLED BY ISSUER at 25.000	8,000.000	200,000	25.00	204,480	186,560	17,920			17,920		204,480		(4,480)	(4,480)	6,665	XXX
808513 20 4	CHARLES SCHWAB CORP 6%	..	12/01/2017.	SECURITY CALLED BY ISSUER at 25.000	7,500.000	187,500	25.00	198,525	189,525	9,000			9,000		198,525		(11,025)	(11,025)	11,250	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					387,500	XXX	403,005	376,085	26,920	0	0	26,920	0	403,005	0	(15,505)	(15,505)	17,915	XXX
8999997.	Total - Preferred Stocks - Part 4					387,500	XXX	403,005	376,085	26,920	0	0	26,920	0	403,005	0	(15,505)	(15,505)	17,915	XXX
8999999.	Total - Preferred Stocks					387,500	XXX	403,005	376,085	26,920	0	0	26,920	0	403,005	0	(15,505)	(15,505)	17,915	XXX
9899999.	Total - Preferred and Common Stocks					387,500	XXX	403,005	376,085	26,920	0	0	26,920	0	403,005	0	(15,505)	(15,505)	17,915	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					4,604,408	XXX	4,620,214	4,598,575	26,920	1,948	0	28,868	0	4,627,443	0	(23,035)	(23,035)	56,176	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

NONE

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
Common Stocks - U.S. Property and Casualty Insurer													
000000	00	0	Stonewood Insurance Company		11828	20-0328998	2ciB1Z	NO		25,172,125		20,000.000	100.0
000000	00	0	Falls Lake General Insurance Company		35211	31-1277903	2ciB1Z	NO		5,311,647		12,000.000	100.0
000000	00	0	Falls Lake Fire and Casualty Company		15884	47-1588915	2ciB1Z	NO		15,281,552		26,000.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer									0	45,765,324	0	XXX	XXX
1899999. Total - Common Stocks									0	45,765,324	0	XXX	XXX
1999999. Total - Preferred and Common Stock									0	45,765,324	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....55,996,603.

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

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
U.S. Government Bonds - Issuer Obligations																			
TREASURY BILL	@		09/28/2017	BMO CAPITAL MARKETS	01/11/2018	249,931		650			250,000	249,281				0.998	N/A		
0199999. U.S. Government Bonds - Issuer Obligations						249,931	0	650	0	0	250,000	249,281	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds						249,931	0	650	0	0	250,000	249,281	0	0	XXX	XXX	XXX	0	0
Total Bonds																			
7799999. Subtotals - Issuer Obligations						249,931	0	650	0	0	250,000	249,281	0	0	XXX	XXX	XXX	0	0
8399999. Subtotals - Bonds						249,931	0	650	0	0	250,000	249,281	0	0	XXX	XXX	XXX	0	0
9199999. Total - Short-Term Investments						249,931	0	650	0	0	XXX	249,281	0	0	XXX	XXX	XXX	0	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

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
Key Bank	Cleveland, OH					7,254,718	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	7,254,718	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	7,254,718	XXX
0599999. Total Cash		XXX	XXX	0	0	7,254,718	XXX

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

1. January	10,151,932	4. April	5,116,790	7. July	6,087,278	10. October	6,825,080
2. February	5,502,865	5. May	7,691,732	8. August	7,676,643	11. November	7,367,857
3. March	6,797,369	6. June	6,077,388	9. September	5,723,835	12. December	7,254,718

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
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 20 3	FIRST AMERICAN GOV OBLIG - Y		10/02/2017					
31846V 20 3	FIRST AMERICAN GOV OBLIG - Y	SD	10/02/2017					
31846V 41 9	FIRST AM TREAS OBLI-INS INV		10/02/2017					
31846V 41 9	FIRST AM TREAS OBLI-INS INV	SD	10/02/2017					
60934N 50 0	FEDERATED TREASURY OBLIGA-IS		12/15/2017			24,201		
94975H 29 6	WELLS FARGO ADV TR PL MM-INS		12/15/2017					
94975H 29 6	WELLS FARGO ADV TR PL MM-INS	SD	12/15/2017			40,089		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						64,290	0	0
All Other Money Market Mutual Funds								
177366 20 0	CITIZENS SELECT PRIME MMK-B		10/02/2017					
177366 20 0	CITIZENS SELECT PRIME MMK-B	SD	10/02/2017			1		
31846V 10 4	FIRST AM PRIME OBLIG-Y		12/15/2017					
31846V 10 4	FIRST AM PRIME OBLIG-Y	SD	12/15/2017			167,922		
8699999. Total - All Other Money Market Mutual Funds						167,923	0	0
8899999. Total - Cash Equivalents						232,213	0	0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
		Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	ST	ARKANSAS DOI			155,000	155,000
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	ST	DELAWARE DOI			105,000	
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	O	COLLATERAL SECURITIES FOR THE GA DOI,GEORGIA DOI	40,089	40,089	49,971	49,975
12.	Hawaii HI						
13.	Idaho ID	B	COLLATERAL SECURITIES FOR THE ID DOI	640,875	637,305		
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT	O	MONTANA DOI,COLLATERAL SECURITES FOR MT DOI WRK COMP	25,295	24,826		
28.	Nebraska NE						
29.	Nevada NV	ST	NEVADA DOI	10,068	10,068	315,000	315,000
30.	New Hampshire NH	O	NEW HAMPSHIRE DOI,COLLATERAL SECURITIES FOR THE NH DOI	1	1	549,682	549,730
31.	New Jersey NJ						
32.	New Mexico NM	ST	NEW MEXICO DOI			315,000	315,000
33.	New York NY						
34.	North Carolina NC	ST	NORTH CAROLINA DOI			315,000	315,000
35.	North Dakota ND						
36.	Ohio OH	O	COLLATERAL SECURITIES FOR OH DOI,OHIO DOI,COLLATERAL SECURITIES FOR	3,123,102	3,229,147		
37.	Oklahoma OK						
38.	Oregon OR	B	COLLATERAL SECURITIES FOR THE OR DOI			394,932	394,806
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	ST	VIRGINIA DOI			115,000	115,000
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	235,572	253,832
59.	Total	XXX	XXX	3,839,430	3,941,436	2,550,157	2,463,343

DETAILS OF WRITE-INS

5801.	AZ, MA	B	COLLATERAL SECURITIES FOR THE AZ/MA DOI			235,572	253,832
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	235,572	253,832

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