37990201720100100

ANNUAL STATEMENT

For the Year Ended December 31, 2017

of the Condition and Affairs of the

AMERICAN EMPIRE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 37990 Employer's ID Number..... 31-0973761

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

Incorporated/Organized..... November 26, 1979 Commenced Business..... August 20, 1980

Statutory Home Office	301 EAST FOURTH STREET….. CINCINNATI, ... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 EAST FOURTH STREET….. CINCINNATI, ... OH ..... US..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-369-3000 *(Area Code) (Telephone Number)*
Mail Address	P.O. BOX 5370….. CINCINNATI, ... OH ..... US ..... 45201 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 EAST FOURTH STREET….. CINCINNATI, ... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-369-3000 *(Area Code) (Telephone Number)*
Internet Web Site Address		
Statutory Statement Contact	THOMAS MATTHEW HELD *(Name)*	513-369-3040 *(Area Code) (Telephone Number) (Extension)*
	mheld@gaig.com *(E-Mail Address)*	513-412-7800 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. MARK RICHARD LONNEMAN #	President	2. SUE ANN ERHART #	Secretary
3. THOMAS MATTHEW HELD	Senior Vice President & Treasurer	4. RONALD JAMES BRICHLER	Chairman

DAVID LESLIE BLUMBERG	Senior Vice President	KENNETH RAYMOND NIEBERDING	Senior Vice President
PETER ERIC NEUBURGER #	Vice President	DAVID ALAN PRELL	Vice President
DAVID ALSTAN ARCHIABLE #	Assistant Vice President	TROY ALLAN GALLEY #	Assistant Vice President
EILEEN MARY JENKINS #	Assistant Vice President	MICHAEL ALLEN MATHEUS	Assistant Vice President
JEFFREY RICHARD MCGRATH	Assistant Vice President	KATHY LYNN PEREZ	Assistant Vice President
STEPHEN CHARLES BERAHA	Assistant Secretary	HOWARD KIM BAIRD	Assistant Treasurer
DAVID JOHN WITZGALL	Assistant Treasurer	ROBERT JUDE ZBACNIK	Assistant Treasurer

DIRECTORS OR TRUSTEES

RONALD JAMES BRICHLER	GARY JOHN GRUBER	MARK RICHARD LONNEMAN #	JAMES LOUIS MUETHING #
MICHAEL DAVID PIERCE	MICHAEL EUGENE SULLIVAN, JR. #	DAVID JOHN WITZGALL	

State of........OHIO
County of.....HAMILTON

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)
MARK RICHARD LONNEMAN	SUE ANN ERHART	THOMAS MATTHEW HELD
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Senior Vice President & 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	Gross Investment Holdings 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	1,060,720	4.9	1,060,720	0	1,060,720	4.9
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.0	0	0	0	0.0
1.22 Issued by U.S. government sponsored agencies	0	0.0	0	0	0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	0	0.0	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	0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	0	0.0	0	0	0	0.0
1.43 Revenue and assessment obligations	7,435,162	34.5	7,435,162	0	7,435,162	34.5
1.44 Industrial development and similar obligations	0	0.0	0	0	0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	0	0.0	0	0	0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	0	0.0	0	0	0	0.0
1.513 All other	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	0	0.0	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	0	0.0
1.523 All other	42,407	0.2	42,407	0	42,407	0.2
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	4,200,263	19.5	4,200,263	0	4,200,263	19.5
2.2 Unaffiliated non-U.S. securities (including Canada)	500,000	2.3	500,000	0	500,000	2.3
2.3 Affiliated securities	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated	0	0.0	0	0	0	0.0
3.22 Unaffiliated	467,500	2.2	467,500	0	467,500	2.2
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.0	0	0	0	0.0
3.32 Unaffiliated	0	0.0	0	0	0	0.0
3.4 Other equity securities:						
3.41 Affiliated	0	0.0	0	0	0	0.0
3.42 Unaffiliated	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.0	0	0	0	0.0
3.52 Unaffiliated	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development	0	0.0	0	0	0	0.0
4.2 Agricultural	0	0.0	0	0	0	0.0
4.3 Single family residential properties	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties	0	0.0	0	0	0	0.0
4.5 Commercial loans	0	0.0	0	0	0	0.0
4.6 Mezzanine real estate loans	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)	0	0.0	0	0	0	0.0
5.3 Property held for sale (including $..........0 property acquired in satisfaction of debt)	0	0.0	0	0	0	0.0
6. Contract loans	0	0.0	0	0	0	0.0
7. Derivatives	0	0.0	0	0	0	0.0
8. Receivables for securities	0	0.0	0	0	0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)	0	0.0	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	7,835,207	36.4	7,835,207	0	7,835,207	36.4
11. Other invested assets	0	0.0	0	0	0	0.0
12. Total invested assets	21,541,260	100.0	21,541,260	0	21,541,260	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		33,169,467
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,057,216
3.	Accrual of discount		2,012
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	47,724	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	0	
	4.4 Part 4, Column 11	0	47,724
5.	Total gain (loss) on disposals, Part 4, Column 19		120,262
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		24,595,582
7.	Deduct amortization of premium		95,047
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		13,706,052
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		13,706,052

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	1,060,720	1,054,685	1,061,390	1,060,000
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	1,060,720	1,054,685	1,061,390	1,060,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	7,435,162	7,487,287	7,686,259	7,357,512
Industrial and Miscellaneous, SVO Identified	8. United States	4,242,670	4,305,474	4,331,241	4,324,766
Funds and Hybrid Securities (Unaffiliated)	9. Canada	0	0	0	0
	10. Other Countries	500,000	500,000	500,000	500,000
	11. Totals	4,742,670	4,805,474	4,831,241	4,824,766
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	13,238,552	13,347,446	13,578,890	13,242,278
PREFERRED STOCKS	14. United States	467,500	567,750	625,000	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	467,500	567,750	625,000	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	467,500	567,750	625,000	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	738,426	
	25. Total Common Stocks	0	0	738,426	
	26. Total Stocks	467,500	567,750	1,363,426	
	27. Total Bonds and Stocks	13,706,052	13,915,196	14,942,316	

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	500,089	560,631	0	0	0	XXX	1,060,720	8.0	12,932,746	28.7	1,060,720	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	500,089	560,631	0	0	0	XXX	1,060,720	8.0	12,932,746	28.7	1,060,720	0
2. **All Other Governments**												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	1,958,805	4.3	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	1,958,805	4.3	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	2,114,299	2,681,165	703,990	1,340,987	594,721	XXX	7,435,162	56.2	24,582,014	54.5	7,435,162	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	2,114,299	2,681,165	703,990	1,340,987	594,721	XXX	7,435,162	56.2	24,582,014	54.5	7,435,162	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	2,120,330	2,269,785	230,610	121,944	1	XXX	4,742,670	35.8	3,540,007	7.8	492,407	4,250,263
6.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	2,120,813	4.7	0	0
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	2,120,330	2,269,785	230,610	121,944	1	XXX	4,742,670	35.8	5,660,820	12.5	492,407	4,250,263
7. **Hybrid Securities**												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

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) 4,734,718	5,511,581	934,600	1,462,931	594,722	0	13,238,552	100.0	XXX	XXX	8,988,289	4,250,263
10.2 NAIC 2	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	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	4,734,718	5,511,581	934,600	1,462,931	594,722	0	(b) 13,238,552	100.0	XXX	XXX	8,988,289	4,250,263
10.8 Line 10.7 as a % of Col. 7	35.8	41.6	7.1	11.1	4.5	0.0	100.0	XXX	XXX	XXX	67.9	32.1
11. Total Bonds Prior Year												
11.1 NAIC 1	16,368,999	15,386,253	5,180,513	3,003,079	3,074,728	0	XXX	XXX	43,013,572	95.3	39,650,628	3,362,944
11.2 NAIC 2	999,539	980,073	0	141,201	0	0	XXX	XXX	2,120,813	4.7	2,120,813	0
11.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	17,368,538	16,366,326	5,180,513	3,144,280	3,074,728	0	XXX	XXX	(b) 45,134,385	100.0	41,771,441	3,362,944
11.8 Line 11.7 as a % of Col. 9	38.5	36.3	11.5	7.0	6.8	0.0	XXX	XXX	100.0	XXX	92.5	7.5
12. Total Publicly Traded Bonds												
12.1 NAIC 1	2,620,484	3,709,761	714,074	1,349,247	594,722	0	8,988,289	67.9	39,650,628	87.9	8,988,289	XXX
12.2 NAIC 2	0	0	0	0	0	0	0	0.0	2,120,813	4.7	0	XXX
12.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.7 Totals	2,620,484	3,709,761	714,074	1,349,247	594,722	0	8,988,289	67.9	41,771,441	92.5	8,988,289	XXX
12.8 Line 12.7 as a % of Col. 7	29.2	41.3	7.9	15.0	6.6	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	19.8	28.0	5.4	10.2	4.5	0.0	67.9	XXX	XXX	XXX	67.9	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	2,114,234	1,801,820	220,526	113,684	0	0	4,250,263	32.1	3,362,944	7.5	XXX	4,250,263
13.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals	2,114,234	1,801,820	220,526	113,684	0	0	4,250,263	32.1	3,362,944	7.5	XXX	4,250,263
13.8 Line 13.7 as a % of Col. 7	49.7	42.4	5.2	2.7	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	16.0	13.6	1.7	0.9	0.0	0.0	32.1	XXX	XXX	XXX	XXX	32.1

(a) Includes $.....12,750,790 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	500,089	560,631	0	0	0	XXX	1,060,720	8.0	12,932,746	28.7	1,060,720	0
1.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	500,089	560,631	0	0	0	XXX	1,060,720	8.0	12,932,746	28.7	1,060,720	0
2. All Other Governments												
2.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	1,958,805	4.3	0	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	0	0	0	0	0	XXX	0	0.0	1,958,805	4.3	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	1,007,257	1,127,379	226,476	0	0	XXX	2,361,112	17.8	5,122,447	11.3	2,361,112	0
5.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	1,107,042	1,553,786	477,514	1,340,987	594,721	XXX	5,074,050	38.3	19,459,567	43.1	5,074,050	0
5.5 Totals	2,114,299	2,681,165	703,990	1,340,987	594,721	XXX	7,435,162	56.2	24,582,014	54.5	7,435,162	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations	0	450,000	0	0	1	XXX	450,001	3.4	2,206,946	4.9	450,001	0
6.2 Residential Mortgage-Backed Securities	6,096	17,966	10,084	8,261	0	XXX	42,406	0.3	90,930	0.2	42,406	0
6.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 Other Loan-Backed and Structured Securities	2,114,234	1,801,820	220,526	113,684	0	XXX	4,250,263	32.1	3,362,944	7.5	0	4,250,263
6.5 Totals	2,120,330	2,269,785	230,610	121,944	1	XXX	4,742,670	35.8	5,660,820	12.5	492,407	4,250,263
7. Hybrid Securities												
7.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 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	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Total Bonds Current Year**												
10.1 Issuer Obligations	1,507,346	2,138,010	226,476	0	1	XXX	3,871,833	29.2	XXX	XXX	3,871,833	0
10.2 Residential Mortgage-Backed Securities	6,096	17,966	10,084	8,261	0	XXX	42,406	0.3	XXX	XXX	42,406	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	3,221,276	3,355,606	698,040	1,454,671	594,721	XXX	9,324,313	70.4	XXX	XXX	5,074,050	4,250,263
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	4,734,718	5,511,581	934,600	1,462,931	594,722	0	13,238,552	100.0	XXX	XXX	8,988,289	4,250,263
10.7 Line 10.6 as a % of Col. 7	35.8	41.6	7.1	11.1	4.5	0.0	100.0	XXX	XXX	XXX	67.9	32.1
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	15,359,897	5,048,507	1,124,592	687,948	0	XXX	XXX	XXX	22,220,944	49.2	22,220,944	0
11.2 Residential Mortgage-Backed Securities	12,614	38,698	22,011	17,605	2	XXX	XXX	XXX	90,930	0.2	90,930	0
11.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.4 Other Loan-Backed and Structured Securities	1,996,028	11,279,121	4,033,909	2,438,727	3,074,726	XXX	XXX	XXX	22,822,511	50.6	19,459,567	3,362,944
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
11.6 Totals	17,368,538	16,366,326	5,180,513	3,144,280	3,074,728	0	XXX	XXX	45,134,385	100.0	41,771,441	3,362,944
11.7 Line 11.6 as a % of Col. 9	38.5	36.3	11.5	7.0	6.8	0.0	XXX	XXX	100.0	XXX	92.5	7.5
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	1,507,346	2,138,010	226,476	0	1	XXX	3,871,833	29.2	22,220,944	49.2	3,871,833	XXX
12.2 Residential Mortgage-Backed Securities	6,096	17,966	10,084	8,261	0	XXX	42,406	0.3	90,930	0.2	42,406	XXX
12.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
12.4 Other Loan-Backed and Structured Securities	1,107,042	1,553,786	477,514	1,340,987	594,721	XXX	5,074,050	38.3	19,459,567	43.1	5,074,050	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
12.6 Totals	2,620,484	3,709,761	714,074	1,349,247	594,722	0	8,988,289	67.9	41,771,441	92.5	8,988,289	XXX
12.7 Line 12.6 as a % of Col. 7	29.2	41.3	7.9	15.0	6.6	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	19.8	28.0	5.4	10.2	4.5	0.0	67.9	XXX	XXX	XXX	67.9	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities	2,114,234	1,801,820	220,526	113,684	0	XXX	4,250,263	32.1	3,362,944	7.5	XXX	4,250,263
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6 Totals	2,114,234	1,801,820	220,526	113,684	0	0	4,250,263	32.1	3,362,944	7.5	XXX	4,250,263
13.7 Line 13.6 as a % of Col. 7	49.7	42.4	5.2	2.7	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	16.0	13.6	1.7	0.9	0.0	0.0	32.1	XXX	XXX	XXX	XXX	32.1

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	12,432,418	12,432,418	0	0	0
2. Cost of short-term investments acquired	6,243,719	6,243,719	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	18,676,137	18,676,137	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

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	0	0	0
2. Cost of cash equivalents acquired	5,466,769	0	5,466,769	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	113,700	0	113,700	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,353,069	0	5,353,069	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,353,069	0	5,353,069	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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 VZ 0	U.S. TREASURY NOTES 2.00 09/30/2020	SD			1	60,570	100.125	60,075	60,000	60,532	0	(38)	0	0	2.000	1.668	MS	307	0	10/19/2017.	09/30/2020.
912828 X2 1	U.S. TREASURY NOTES 1.50 04/15/2020	SD			1	500,117	99.063	495,313	500,000	500,099	0	(18)	0	0	1.500	1.491	AO	1,607	3,750	06/28/2017.	04/15/2020.
912828 XA 3	U.S. TREASURY NOTES 1.00 05/15/2018	SD			1	500,703	99.859	499,297	500,000	500,089	0	(239)	0	0	1.000	0.952	MN	2,299	5,000	05/28/2015.	05/15/2018.
0199999.	U.S. Government - Issuer Obligations					1,061,390	XXX	1,054,685	1,060,000	1,060,720	0	(295)	0	0	XXX	XXX	XXX	4,213	8,750	XXX	XXX
0599999.	Total - U.S. Government					1,061,390	XXX	1,054,685	1,060,000	1,060,720	0	(295)	0	0	XXX	XXX	XXX	4,213	8,750	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																					
37358M BK 6	GA ST RD & TWY AUTH 5.00 06/01/2018	SD			1FE	1,135,030	101.333	1,013,330	1,000,000	1,007,257	0	(17,050)	0	0	5.000	3.230	JD	4,167	50,000	07/28/2009.	06/01/2018.
469487 BL 5	JACKSONVILLE FL 5.00 10/01/2019	SD			1FE	1,236,257	105.274	1,158,014	1,100,000	1,127,379	0	(14,920)	0	0	5.000	3.520	AO	13,750	55,000	09/24/2009.	10/01/2019.
645791 CZ 5	NJ ENVRNMNTL TRUST A-R 4.00 9/1/26	SD			1FE	227,045	115.032	258,822	225,000	226,476	0	(141)	0	0	4.000	3.910	MS	3,000	15,386	08/30/2013.	09/01/2026.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations					2,598,332	XXX	2,430,166	2,325,000	2,361,112	0	(32,111)	0	0	XXX	XXX	XXX	20,917	120,386	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																					
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025			2	1FE	981,264	100.750	962,163	955,000	967,514	0	(6,706)	0	0	4.150	3.385	MON	1,761	39,632	09/11/2015.	04/15/2025.
31397P PP 9	FHM M012 A1A3 2.65 08/15/2051				1FE	1,000,000	100.500	1,005,000	1,000,000	1,000,000	0	0	0	0	2.650	2.665	MON	2,208	26,500	11/06/2014.	08/15/2051.
31397P PV 6	FHM M012 AB31 2.50 08/15/2051				1FE	1,000,000	99.875	998,750	1,000,000	999,950	0	(30)	0	0	2.500	2.507	MON	2,083	25,000	05/11/2015.	08/15/2051.
647200 X4 1	NM MTGE FIN CL I B-1 2.85 07/01/2043			2	1FE	297,368	99.197	296,462	298,863	297,891	0	392	0	0	2.850	3.011	MON	710	8,525	08/29/2014.	07/01/2043.
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043			2	1FE	809,795	101.357	789,216	778,649	808,748	0	(96,233)	0	0	4.500	3.649	MON	2,920	35,039	08/08/2013.	10/01/2043.
64988R CM 2	NY STATE MTG AGY REV 3.45 10/1/18	SD			1FE	999,500	100.553	1,005,530	1,000,000	999,947	0	70	0	0	3.450	3.457	AO	8,625	35,449	09/08/2010.	10/01/2018.
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities					5,087,927	XXX	5,057,121	5,032,512	5,074,050	0	(102,507)	0	0	XXX	XXX	XXX	18,307	170,145	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations					7,686,259	XXX	7,487,287	7,357,512	7,435,162	0	(134,618)	0	0	XXX	XXX	XXX	39,224	290,531	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
166764 BN 9	CHEVRON CORP 2.498 03/03/2022			12	1FE	450,000	100.103	450,464	450,000	450,000	0	0	0	0	2.498	2.498	MS	3,685	6,651	02/28/2017.	03/03/2022.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					450,000	XXX	450,464	450,000	450,000	0	0	0	0	XXX	XXX	XXX	3,685	6,651	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035				1FM	64,535	100.145	64,630	64,538	42,407	0	(410)	0	0	5.105	5.155	MON	274	3,347	08/11/2005.	08/25/2035.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					64,535	XXX	64,630	64,538	42,407	0	(410)	0	0	XXX	XXX	XXX	274	3,347	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00085U AJ 0	ABPCI 2017-2A A1B CLO SSNR 3.8 01/20/30		C		1FE	500,000	100.000	500,000	500,000	500,000	0	0	0	0	3.800	3.817	JAJO	0	0	12/20/2017.	01/20/2030.
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24				1AM	754,819	93.000	684,860	736,408	684,860	47,724	(9,029)	0	0	8.000	6.775	MON	1,800	58,917	08/10/2015.	12/20/2024.
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036				1FE	813,239	102.000	841,500	825,000	816,647	0	3,130	0	0	4.875	5.375	MON	1,788	40,219	03/31/2016.	03/17/2036.
46617U AN 1	JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23				1FE	248,820	100.000	248,820	248,820	248,820	0	0	0	0	3.600	3.616	JAJO	1,766	8,936	03/24/2015.	04/20/2023.
67575N AY 9	OMART 2017-T1 AT1 ABS SSNR 2.4989 09/48				1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000	0	0	0	0	2.499	2.512	MON	1,111	6,247	09/08/2017.	09/15/2048.
68268F AA 8	OMFIT 2016-2A A ABS SSNR 4.10 03/20/2028				1FE	999,828	101.520	1,015,200	1,000,000	999,936	0	54	0	0	4.100	4.141	MON	1,481	41,000	03/16/2016.	03/20/2028.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					4,316,706	XXX	4,290,380	4,310,228	4,250,263	47,724	(5,845)	0	0	XXX	XXX	XXX	7,946	155,319	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)					4,831,241	XXX	4,805,474	4,824,766	4,742,670	47,724	(6,255)	0	0	XXX	XXX	XXX	11,905	165,317	XXX	XXX
Totals																					
7799999.	Total - Issuer Obligations					4,109,722	XXX	3,935,315	3,835,000	3,871,832	0	(32,406)	0	0	XXX	XXX	XXX	28,815	135,787	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities					64,535	XXX	64,630	64,538	42,407	0	(410)	0	0	XXX	XXX	XXX	274	3,347	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities					9,404,633	XXX	9,347,501	9,342,740	9,324,313	47,724	(108,352)	0	0	XXX	XXX	XXX	26,253	325,464	XXX	XXX
8399999.	Grand Total - Bonds					13,578,890	XXX	13,347,446	13,242,278	13,238,552	47,724	(141,168)	0	0	XXX	XXX	XXX	55,341	464,598	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
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
61747S 50 4	MORGAN STANLEY A 6.1856			25,000.000	25.00	18.700	467,500	18.700	567,750	625,000	25,000	25,348	0	0	0	0	0	0	P3LFE	06/27/2006
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							467,500	XXX	567,750	625,000	25,000	25,348	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							467,500	XXX	567,750	625,000	25,000	25,348	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Parent, Subsidiaries and Affiliates																	
02554* 10 6	AMERICAN EMPIRE UNDERWRITERS, INC.			5,000.000	0	0.000	0	738,426	0	0	0	0	0	0	0	K	03/08/1991.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	0	738,426	0	0	0	0	0	0	0	XXX	XXX
9799999. Total - Common Stock					0	XXX	0	738,426	0	0	0	0	0	0	0	XXX	XXX
9899999. Total Common and Preferred Stock					467,500	XXX	567,750	1,363,426	25,000	25,348	0	0	0	0	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 VZ 0	U.S. TREASURY NOTES 2.00 09/30/2020		10/19/2017	GOLDMAN SACHS		60,570	60,000	66
912828 X2 1	U.S. TREASURY NOTES 1.50 04/15/2020		06/28/2017	GOLDMAN SACHS		500,115	500,000	1,537
0599999. Total - Bonds - U.S. Government						560,685	560,000	1,603
Bonds - Industrial and Miscellaneous								
00085U AJ 0	ABPCI 2017-2A A1B CLO SSNR 3.8 01/20/30	C	12/20/2017	NATIXIS		500,000	500,000	0
166764 BN 9	CHEVRON CORP 2.498 03/03/2022		02/28/2017	BANC OF AMERICA SECURITIES		1,000,000	1,000,000	0
67575N AY 9	OMART 2017-T1 AT1 ABS SSNR 2.4989 09/48		09/08/2017	CS FIRST BOSTON		1,000,000	1,000,000	0
3899999. Total - Bonds - Industrial and Miscellaneous						2,500,000	2,500,000	0
8399997. Total - Bonds - Part 3						3,060,686	3,060,000	1,603
8399998. Total - Bonds - Summary Item from Part 5						1,996,530	2,000,000	0
8399999. Total - Bonds						5,057,216	5,060,000	1,603
9999999. Total - Bonds, Preferred and Common Stocks						5,057,216	XXX	1,603

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
Bonds - U.S. Political Subdivisions of States																				
011415 KQ 8	ALAMO TX CMNTY COLL 5.00 08/15/22	..	03/30/2017.	Payment on Intercompany Balance		623,776	615,000	678,087	621,000	0	(2,372)	0	(2,372)	0	618,628	0	5,148	5,148	19,219	08/15/2022.
075549 CE 3	BEAVERTON OR SCH 5.00 06/15/2017	..	06/15/2017.	Maturity		1,325,000	1,325,000	1,528,361	1,337,805	0	(12,805)	0	(12,805)	0	1,325,000	0	0	0	33,125	06/15/2017.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,948,776	1,940,000	2,206,448	1,958,805	0	(15,177)	0	(15,177)	0	1,943,628	0	5,148	5,148	52,344	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025	..	10/15/2017.	Partial Call		20,000	20,000	20,550	20,403	0	(402)	0	(402)	0	20,000	0	0	0	380	04/15/2025.
452024 GA 4	IL MUN ELEC A 5.25 02/01/2019	..	02/01/2017.	Call		1,000,000	1,000,000	1,068,630	1,000,783	0	(783)	0	(783)	0	1,000,000	0	0	0	26,250	02/01/2019.
54627D BV 2	LOUISIANA HSG CORP A 3.05 12/01/2038	..	03/01/2017.	MBS Paydown		30,347	30,347	30,347	30,347	0	0	0	0	0	30,347	0	0	0	180	12/01/2038.
54627D BV 2	LOUISIANA HSG CORP A 3.05 12/01/2038	..	03/30/2017.	Payment on Intercompany Balance		731,170	737,616	737,616	737,617	0	0	0	0	0	737,617	0	(6,447)	(6,447)	7,437	12/01/2038.
56052F CE 3	ME HSG AUTH E-1 3.50 11/15/2035	..	03/30/2017.	Payment on Intercompany Balance		863,924	835,000	876,224	871,188	0	(1,017)	0	(1,017)	0	870,171	0	(6,247)	(6,247)	10,959	11/15/2035.
594653 6J 1	MICHIGAN ST HSG DEV A 4.00 06/01/2046	..	03/30/2017.	Payment on Intercompany Balance		1,022,379	965,000	1,041,177	1,023,994	0	(2,521)	0	(2,521)	0	1,021,473	0	906	906	12,759	06/01/2046.
60416Q FZ 2	MN HSG FIN B 2.95 09/01/2044	..	03/01/2017.	MBS Paydown		30,591	30,591	30,591	30,591	0	0	0	0	0	30,591	0	0	0	137	09/01/2044.
60416Q FZ 2	MN HSG FIN B 2.95 09/01/2044	..	03/30/2017.	Payment on Intercompany Balance		737,449	733,255	733,255	733,255	0	0	0	0	0	733,255	0	4,194	4,194	7,150	09/01/2044.
60416Q GH 1	MN HSG FIN AGY B 2.70 04/01/2046	..	03/01/2017.	MBS Paydown		8,833	8,833	8,833	8,833	0	0	0	0	0	8,833	0	0	0	42	04/01/2046.
60416Q GH 1	MN HSG FIN AGY B 2.70 04/01/2046	..	03/30/2017.	Payment on Intercompany Balance		477,633	479,686	479,686	479,686	0	0	0	0	0	479,686	0	(2,053)	(2,053)	4,281	04/01/2046.
60416S KD 1	MN ST HSG FIN AGY A 4.00 01/01/2041	..	03/01/2017.	Partial Call		15,000	15,000	16,188	15,837	0	(837)	0	(837)	0	15,000	0	0	0	300	01/01/2041.
60416S KD 1	MN ST HSG FIN AGY A 4.00 01/01/2041	..	03/30/2017.	Payment on Intercompany Balance		872,826	845,000	911,916	892,148	0	(3,184)	0	(3,184)	0	888,964	0	(16,138)	(16,138)	25,306	01/01/2041.
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045	..	03/01/2017.	Partial Call		35,000	35,000	37,621	37,025	0	(2,025)	0	(2,025)	0	35,000	0	0	0	12	11/01/2045.
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045	..	03/30/2017.	Payment on Intercompany Balance		875,268	830,000	892,159	878,022	0	(3,046)	0	(3,046)	0	874,976	0	292	292	14,129	11/01/2045.
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44	..	03/30/2017.	Payment on Intercompany Balance		355,850	345,000	354,757	351,784	0	(237)	0	(237)	0	351,547	0	4,304	4,304	3,991	12/01/2044.
61212W BB 0	MT BRD OF HSG B-2 3.50 12/01/2042	..	03/30/2017.	Payment on Intercompany Balance		937,399	915,000	960,146	951,241	0	978	0	978	0	952,219	0	(14,820)	(14,820)	10,586	12/01/2042.
645791 CZ 5	NJ ENVRNMNTL TRUST A-R 4.00 9/1/26	..	03/30/2017.	Payment on Intercompany Balance		311,022	275,000	277,500	276,975	0	(42)	0	(42)	0	276,934	0	34,089	34,089	0	09/01/2026.
647200 4R 2	NEW MEXICO ST MTGE A-2 3.50 03/01/2046	..	03/01/2017.	Partial Call		20,000	20,000	21,224	21,170	0	(1,170)	0	(1,170)	0	20,000	0	0	0	350	03/01/2046.
647200 4R 2	NEW MEXICO ST MTGE A-2 3.50 03/01/2046	..	03/30/2017.	Payment on Intercompany Balance		927,861	885,000	939,144	936,772	0	(45)	0	(45)	0	936,726	0	(8,866)	(8,866)	17,983	03/01/2046.
647200 X4 1	NM MTGE FIN CL I B-1 2.85 07/01/2043	..	12/01/2017.	MBS Paydown		41,953	41,953	41,743	41,796	0	(82)	0	(82)	0	41,953	0	0	0	584	07/01/2043.
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043	..	12/01/2017.	MBS Paydown		66,371	66,371	69,026	68,677	0	96,968	0	96,968	0	66,371	0	0	0	1,903	10/01/2043.
649883 H6 5	NY MTGE AGY REF194 3.50 10/01/2035	..	01/19/2017.	Partial Call		45,000	45,000	47,363	46,671	0	(1,671)	0	(1,671)	0	45,000	0	0	0	22	10/01/2035.
649883 H6 5	NY MTGE AGY REF194 3.50 10/01/2035	..	03/30/2017.	Payment on Intercompany Balance		944,331	905,000	952,513	938,600	0	(2,415)	0	(2,415)	0	936,184	0	8,147	8,147	16,200	10/01/2035.
64988R GY 2	NEW YORK ST MTGE AGY 52 3.50 10/01/2030	..	01/19/2017.	Partial Call		15,000	15,000	15,867	15,676	0	(676)	0	(676)	0	15,000	0	0	0	5	10/01/2030.
64988R GY 2	NEW YORK ST MTGE AGY 52 3.50 10/01/2030	..	03/30/2017.	Payment on Intercompany Balance		489,991	475,000	502,460	496,420	0	(1,340)	0	(1,340)	0	495,080	0	(5,089)	(5,089)	8,419	10/01/2030.
64990E DG 9	NY ST DORM INC TAX A 5.00 12/15/2027	..	03/30/2017.	Payment on Intercompany Balance		570,800	500,000	565,580	546,747	0	(1,771)	0	(1,771)	0	544,975	0	25,825	25,825	7,292	12/15/2027.
65820Q GM 9	NC ST REPAIR SERIES B 5.00 06/01/2017	..	06/01/2017.	Maturity		500,000	500,000	565,385	504,001	0	(4,001)	0	(4,001)	0	500,000	0	0	0	12,500	06/01/2017.
67756Q NP 8	OHIO ST HSG FIN AGY B 2.70 03/01/2036	..	03/01/2017.	MBS Paydown		31,829	31,829	31,829	31,829	0	0	0	0	0	31,829	0	0	0	148	03/01/2036.
67756Q NP 8	OHIO ST HSG FIN AGY B 2.70 03/01/2036	..	03/30/2017.	Payment on Intercompany Balance		666,003	679,165	679,165	679,165	0	0	0	0	0	679,165	0	(13,162)	(13,162)	6,062	03/01/2036.
686087 SU 2	OREGON HSG & CMNTY A 3.50 07/01/2036	..	03/30/2017.	Payment on Intercompany Balance		942,147	900,000	952,281	940,369	0	(2,596)	0	(2,596)	0	937,773	0	4,374	4,374	23,538	07/01/2036.
708796 B9 7	PA HSG SFM 113 4.00 10/01/2041	..	03/30/2017.	Payment on Intercompany Balance		214,542	210,000	218,562	214,170	0	(225)	0	(225)	0	213,945	0	597	597	4,177	10/01/2041.
76221R UK 7	RI HSG & MTG 66-A1 4.00 04/01/2033	..	01/01/2017.	Partial Call		65,000	65,000	69,759	68,769	0	(3,769)	0	(3,769)	0	65,000	0	0	0	49	04/01/2033.
76221R UK 7	RI HSG & MTG 66-A1 4.00 04/01/2033	..	03/30/2017.	Payment on Intercompany Balance		849,718	805,000	863,934	851,673	0	(866)	0	(866)	0	850,807	0	(1,089)	(1,089)	16,612	04/01/2033.
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046	..	03/01/2017.	Partial Call		55,000	55,000	55,000	55,006	0	(6)	0	(6)	0	55,000	0	0	0	484	03/01/2046.
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046	..	03/30/2017.	Payment on Intercompany Balance		907,796	905,000	905,000	905,105	0	27	0	27	0	905,133	0	2,664	2,664	16,664	03/01/2046.
91412F 2S 5	REGENTS UNIV OF CA N 5.12 5/12/2020	..	03/30/2017.	Payment on Intercompany Balance		428,132	400,000	402,000	400,717	0	(49)	0	(49)	0	400,669	0	27,463	27,463	7,680	05/15/2020.
97689Q DD 5	WI HSG & ECON AMT A 3.50 03/01/2046	..	03/01/2017.	Partial Call		35,000	35,000	36,906	36,757	0	(1,757)	0	(1,757)	0	35,000	0	0	0	613	03/01/2046.

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
97689Q DD 5	WI HSG & ECON AMT A 3.50 03/01/2046	..	03/30/2017.	Payment on Intercompany Balance		934,676	925,000	975,366	971,448	0	(326)	0	(326)	0	971,122	0	(36,446)	(36,446)	18,795	03/01/2046.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					17,075,841	16,564,646	17,387,303	17,111,267	0	61,114	0	61,114	0	17,073,345	0	2,498	2,498	283,979	XXX
Bonds - Industrial and Miscellaneous																				
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24	..	12/20/2017.	MBS Paydown		45,909	45,909	47,057	46,671	0	3,635	0	3,635	0	45,909	0	0	0	1,788	12/20/2024.
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036	..	12/15/2017.	MBS Paydown		100,000	100,000	98,574	98,742	0	156	0	156	0	100,000	0	0	0	2,641	03/17/2036.
166764 BN 9	CHEVRON CORP 2.498 03/03/2022	..	03/30/2017.	Payment on Intercompany Balance		551,505	550,000	550,000	0	0	0	0	0	0	550,000	0	1,504	1,504	0	03/03/2022.
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035	..	12/25/2017.	MBS Paydown		43,530	43,530	43,529	36,627	0	(4,582)	0	(4,582)	0	43,530	0	0	0	1,173	08/25/2035.
202795 GX 2	COMMONWLTH EDISON 6.95 07/15/2018	..	03/30/2017.	Payment on Intercompany Balance		1,058,352	1,000,000	907,100	980,073	0	3,058	0	3,058	0	983,131	0	75,221	75,221	49,229	07/15/2018.
21987H AS 4	CBBC-ADM 98-1 6.50 12-15-17 AL120613	..	12/15/2017.	Sinking Fund Redemption		85,849	85,849	89,097	86,134	0	(288)	0	(288)	0	85,849	0	0	0	4,207	12/15/2017.
46617U AN 1	JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23	..	10/20/2017.	MBS Paydown		512,441	512,441	512,441	512,441	0	0	0	0	0	512,441	0	0	0	10,829	04/20/2023.
501044 CG 4	KROGER CO 6.40 08/15/2017	..	03/30/2017.	Payment on Intercompany Balance		1,017,886	1,000,000	994,400	999,539	0	181	0	181	0	999,720	0	18,166	18,166	40,000	08/15/2017.
961548 AS 3	WESTVACO CORP 7.50 06/15/2027	..	03/30/2017.	Payment on Intercompany Balance		150,139	140,000	141,751	141,201	0	(19)	0	(19)	0	141,182	0	8,957	8,957	3,063	06/15/2027.
3899999.	Total - Bonds - Industrial and Miscellaneous					3,565,611	3,477,729	3,383,948	2,901,428	0	2,141	0	2,141	0	3,461,762	0	103,848	103,848	112,930	XXX
8399997.	Total - Bonds - Part 4					22,590,229	21,982,376	22,977,698	21,971,500	0	48,078	0	48,078	0	22,478,735	0	111,494	111,494	449,252	XXX
8399998.	Total - Bonds - Summary Item from Part 5					2,005,353	2,000,000	1,996,530	0	0	55	0	55	0	1,996,585	0	8,768	8,768	7,104	XXX
8399999.	Total - Bonds					24,595,582	23,982,376	24,974,228	21,971,500	0	48,133	0	48,133	0	24,475,320	0	120,262	120,262	456,356	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					24,595,582	XXX	24,974,228	21,971,500	0	48,133	0	48,133	0	24,475,320	0	120,262	120,262	456,356	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																				
46849L SS 1	JACKSON NATL LIFE 3.25 01/30/2024	..	01/24/2017	CS FIRST BOSTON	03/30/2017	Payment on Intercompany Balance	1,000,000	999,250	1,005,287	999,266	0	16	0	16	0	0	6,021	6,021	5,416	0
478160 CD 4	JOHNSON & JOHNSON 2.25 03/03/2022	..	02/28/2017	JP MORGAN SECURITIES INC.	03/30/2017	Payment on Intercompany Balance	1,000,000	997,280	1,000,066	997,319	0	39	0	39	0	0	2,747	2,747	1,688	0
3899999.	Total - Bonds - Industrial and Miscellaneous						2,000,000	1,996,530	2,005,353	1,996,585	0	55	0	55	0	0	8,768	8,768	7,104	0
8399998.	Total - Bonds						2,000,000	1,996,530	2,005,353	1,996,585	0	55	0	55	0	0	8,768	8,768	7,104	0
9999999.	Total - Bonds, Preferred and Common Stocks							1,996,530	2,005,353	1,996,585	0	55	0	55	0	0	8,768	8,768	7,104	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
Common Stocks - Other Affiliates											
025530 ZA 7	AMERICAN EMPIRE UNDERWRITERS, INC.		0	59-1671722	2ciB1	NO	0	0	0	5,000.000	0.0
1799999. Total - Common Stocks - Other Affiliates							0	0	0	XXX	XXX
1899999. Total - Common Stocks							0	0	0	XXX	XXX
1999999. Total - Preferred and Common Stock							0	0	0	XXX	XXX

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 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							
The Bank of New York Mellon	New York, New York		0.250	3	0	5,073	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	2,477,065	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	0	XXX
0199999. Total - Open Depositories		XXX	XXX	3	0	2,482,138	XXX
0399999. Total Cash on Deposit		XXX	XXX	3	0	2,482,138	XXX
0599999. Total Cash		XXX	XXX	3	0	2,482,138	XXX

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

1. January	2,459,679	4. April	2,456,612	7. July	2,472,135	10. October	2,482,519
2. February	2,458,354	5. May	2,460,191	8. August	2,913,546	11. November	2,481,718
3. March	2,458,464	6. June	2,471,103	9. September	2,473,604	12. December	2,482,138

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								
825252 40 6	Invesco Advisors Inc. Treasury Portfolio Institutional Class		12/26/2017	1.190		5,353,069	0	42,757
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						5,353,069	0	42,757
8899999. Total - Cash Equivalents						5,353,069	0	42,757

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	B	PROPERTY AND CASUALTY	0	0	54,997	55,304
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL	B	PROPERTY AND CASUALTY	0	0	159,992	160,885
11.	Georgia GA	B	PROPERTY AND CASUALTY	0	0	49,997	50,277
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA			0	0	0	0
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV			0	0	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	PROPERTY AND CASUALTY	0	0	560,631	555,388
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	PROPERTY AND CASUALTY	0	0	330,059	329,536
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	PROPERTY AND CASUALTY	2,669,167	2,734,882	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC	B	PROPERTY AND CASUALTY	0	0	160,028	159,775
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	PROPERTY AND CASUALTY	0	0	230,600	236,867
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	US Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	2,669,167	2,734,882	1,546,304	1,548,032

DETAILS OF WRITE-INS

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

2017 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK