* 6 4 3 2 7 2 0 1 7 2 0 1 0 0 1 0 0 *

ANNUAL STATEMENT

For the Year Ended December 31, 2017

of the Condition and Affairs of the

HARLEYSVILLE LIFE INSURANCE COMPANY

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) NAIC Company Code..... 64327 Employer's ID Number..... 23-1580983

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

Incorporated/Organized..... November 29, 1960 Commenced Business..... June 12, 1961

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

Main Administrative Office 355 MAPLE AVENUE..... HARLEYSVILLE ..... PA ..... US..... 19438-2297 215-256-5000
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

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

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

Internet Web Site Address WWW.HARLEYSVILLEGROUP.COM

Statutory Statement Contact RONALD S. PORTER 614-249-1545
(Name) (Area Code) (Telephone Number) (Extension)
STATACCT@NATIONWIDE.COM 877-669-5908
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. ERIC SHAWN HENDERSON	PRESIDENT	2. ROBERT WILLIAM HORNER III	VP & SECRETARY
3. HOLLY RENEE SNYDER	VP & TREASURER		

OTHER

PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	MICHAEL ALOYSIUS BOYD	SVP-ENTERPRISE BRAND MARKT
PETER ANTHONY GOLATO	SVP-NW FIN NETWORK	HARRY HANSEN HALLOWELL	SVP-CIO

DIRECTORS OR TRUSTEES

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

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

Eric S Henderson	[signature]	Holly R. Snyder
(Signature)	(Signature)	(Signature)
ERIC SHAWN HENDERSON	ROBERT WILLIAM HORNER III	HOLLY RENEE SNYDER
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	VP & SECRETARY	VP & TREASURER
(Title)	(Title)	(Title)

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

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

NOTARIAL SEAL STATE OF OHIO

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	7,479,787	1.9	7,479,787		7,479,787	1.9
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies	596,099	0.2	596,099		596,099	0.2
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	14,162,897	3.6	14,162,897		14,162,897	3.6
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	22,944,605	5.9	22,944,605		22,944,605	5.9
1.43 Revenue and assessment obligations	22,805,723	5.8	22,805,723		22,805,723	5.8
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	2,295,241	0.6	2,295,241		2,295,241	0.6
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	17,504,252	4.5	17,504,252		17,504,252	4.5
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	7,645,393	2.0	7,645,393		7,645,393	2.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	260,438,962	66.7	260,438,962		260,438,962	66.7
2.2 Unaffiliated non-U.S. securities (including Canada)	13,697,216	3.5	13,697,216		13,697,216	3.5
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.........0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans	5,706,962	1.5	5,706,962		5,706,962	1.5
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	15,424,341	3.9	15,424,341		15,424,341	3.9
11. Other invested assets		0.0			0	0.0
12. Total invested assets	390,701,478	100.0	390,701,478	0	390,701,478	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

NONE

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		374,676,898
2.	Cost of bonds and stocks acquired, Part 3, Column 7		47,351,652
3.	Accrual of discount		709,634
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		0
5.	Total gain (loss) on disposals, Part 4, Column 19		551,220
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		53,246,236
7.	Deduct amortization of premium		472,993
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)		369,570,175
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		369,570,175

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	17,644,925	17,975,018	17,428,730	17,767,018
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	17,644,925	17,975,018	17,428,730	17,767,018
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	14,162,897	14,931,034	14,276,236	14,055,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	22,944,605	24,661,406	22,951,341	22,940,000
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	33,036,177	34,796,481	32,927,944	32,983,318
Industrial and Miscellaneous, SVO Identified	8. United States	268,084,355	273,589,535	268,565,875	266,420,309
Funds and Hybrid Securities (Unaffiliated)	9. Canada	500,000	505,405	500,000	500,000
	10. Other Countries	13,197,216	13,395,401	13,275,471	12,966,000
	11. Totals	281,781,571	287,490,341	282,341,346	279,886,309
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	369,570,175	379,854,280	369,925,597	367,631,645
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	369,570,175	379,854,280	369,925,597	

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	2,523,912	14,576,111	544,902			XXX	17,644,925	4.8	21,122,685	5.6	17,644,925	
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	2,523,912	14,576,111	544,902	0	0	XXX	17,644,925	4.8	21,122,685	5.6	17,644,925	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		7,872,367	2,999,290	3,291,240		XXX	14,162,897	3.8	14,182,219	3.7	14,162,897	
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	7,872,367	2,999,290	3,291,240	0	XXX	14,162,897	3.8	14,182,219	3.7	14,162,897	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	1,000,000	2,004,705	14,349,900	5,590,000		XXX	22,944,605	6.2	23,261,191	6.1	22,944,605	
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	1,000,000	2,004,705	14,349,900	5,590,000	0	XXX	22,944,605	6.2	23,261,191	6.1	22,944,605	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	3,554,689	8,886,436	18,704,293	1,793,954	96,806	XXX	33,036,178	8.9	35,966,513	9.5	33,036,178	
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	3,554,689	8,886,436	18,704,293	1,793,954	96,806	XXX	33,036,178	8.9	35,966,513	9.5	33,036,178	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	16,139,295	40,276,677	50,272,180	359,144	6,159,440	XXX	113,206,736	30.6	134,845,122	35.5	103,491,616	9,715,120
6.2 NAIC 2	4,194,033	47,696,421	91,377,746	4,349,581	18,001,181	XXX	165,618,962	44.8	147,198,283	38.8	146,042,176	19,576,785
6.3 NAIC 3					1,957,667	XXX	1,957,667	0.5	1,956,976	0.5	1,957,667	
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	20,333,328	87,973,098	141,649,926	4,708,725	26,118,288	XXX	280,783,365	76.0	284,000,381	74.8	251,491,459	29,291,905
7. **Hybrid Securities**												
7.1 NAIC 1					998,208	XXX	998,208	0.3	998,205	0.3	998,208	
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	998,208	XXX	998,208	0.3	998,205	0.3	998,208	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) 23,217,896	73,616,296	86,870,565	11,034,338	7,254,454	0	201,993,549	54.7	XXX	XXX	192,278,429	9,715,120
10.2 NAIC 2	(d) 4,194,033	47,696,421	91,377,746	4,349,581	18,001,181	0	165,618,962	44.8	XXX	XXX	146,042,176	19,576,785
10.3 NAIC 3	(d) 0	0	0	0	1,957,667	0	1,957,667	0.5	XXX	XXX	1,957,667	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	27,411,929	121,312,717	178,248,311	15,383,919	27,213,302	0	(b) 369,570,178	100.0	XXX	XXX	340,278,272	29,291,905
10.8 Line 10.7 as a % of Col. 7	7.4	32.8	48.2	4.2	7.4	0.0	100.0	XXX	XXX	XXX	92.1	7.9
11. Total Bonds Prior Year												
11.1 NAIC 1	29,752,702	86,394,951	86,218,443	18,061,682	9,948,157		XXX	XXX	230,375,935	60.7	219,149,578	11,226,357
11.2 NAIC 2	5,138,406	36,959,279	90,047,506	3,860,408	11,192,684		XXX	XXX	147,198,283	38.8	136,476,953	10,721,330
11.3 NAIC 3					1,956,976		XXX	XXX	1,956,976	0.5	1,956,976	
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	34,891,108	123,354,230	176,265,949	21,922,090	23,097,817	0	XXX	XXX	(b) 379,531,194	100.0	357,583,507	21,947,687
11.8 Line 11.7 as a % of Col. 9	9.2	32.5	46.4	5.8	6.1	0.0	XXX	XXX	100.0	XXX	94.2	5.8
12. Total Publicly Traded Bonds												
12.1 NAIC 1	23,217,897	65,274,009	86,742,565	10,751,937	6,292,021		192,278,429	52.0	219,149,578	57.7	192,278,429	XXX
12.2 NAIC 2	4,194,033	37,017,431	83,469,630	3,359,901	18,001,181		146,042,176	39.5	136,476,953	36.0	146,042,176	XXX
12.3 NAIC 3					1,957,667		1,957,667	0.5	1,956,976	0.5	1,957,667	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	27,411,930	102,291,440	170,212,195	14,111,838	26,250,869	0	340,278,272	92.1	357,583,507	94.2	340,278,272	XXX
12.8 Line 12.7 as a % of Col. 7	8.1	30.1	50.0	4.1	7.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	7.4	27.7	46.1	3.8	7.1	0.0	92.1	XXX	XXX	XXX	92.1	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1		8,342,288	128,000	282,400	962,432		9,715,120	2.6	11,226,357	3.0	XXX	9,715,120
13.2 NAIC 2		10,678,989	7,908,116	989,680			19,576,785	5.3	10,721,330	2.8	XXX	19,576,785
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	19,021,277	8,036,116	1,272,080	962,432	0	29,291,905	7.9	21,947,687	5.8	XXX	29,291,905
13.8 Line 13.7 as a % of Col. 7	0.0	64.9	27.4	4.3	3.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.0	5.1	2.2	0.3	0.3	0.0	7.9	XXX	XXX	XXX	XXX	7.9

(a) Includes $.....24,291,905 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		7,229,528	250,259			XXX	7,479,787	2.0	8,359,254	2.2	7,479,787	
1.2 Residential Mortgage-Backed Securities	2,523,912	7,346,583	294,642			XXX	10,165,137	2.8	12,763,431	3.4	10,165,138	
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	2,523,912	14,576,111	544,901	0	0	XXX	17,644,924	4.8	21,122,685	5.6	17,644,925	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		7,872,367	2,999,290	3,291,240		XXX	14,162,897	3.8	14,182,219	3.7	14,162,897	
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	7,872,367	2,999,290	3,291,240	0	XXX	14,162,897	3.8	14,182,219	3.7	14,162,897	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations	1,000,000	2,004,705	14,349,900	5,590,000		XXX	22,944,605	6.2	23,261,191	6.1	22,944,605	
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	1,000,000	2,004,705	14,349,900	5,590,000	0	XXX	22,944,605	6.2	23,261,191	6.1	22,944,605	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	163,765	3,907,138	14,080,922	1,250,000		XXX	19,401,825	5.2	19,859,236	5.2	19,401,826	
5.2 Residential Mortgage-Backed Securities	3,390,924	4,979,298	623,374	543,954	96,806	XXX	9,634,356	2.6	12,107,281	3.2	9,634,356	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities			3,999,997			XXX	3,999,997	1.1	3,999,996	1.1	3,999,997	
5.5 Totals	3,554,689	8,886,436	18,704,293	1,793,954	96,806	XXX	33,036,178	8.9	35,966,513	9.5	33,036,179	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	19,376,414	81,291,408	137,794,805	4,426,325	26,118,288	XXX	269,007,240	72.8	268,728,695	70.8	240,215,335	28,791,905
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities	75,849	4,031,299	3,538,245			XXX	7,645,393	2.1	7,634,058	2.0	7,645,393	
6.4 Other Loan-Backed and Structured Securities	881,065	2,650,391	316,875	282,400		XXX	4,130,731	1.1	7,637,630	2.0	3,630,731	500,000
6.5 Totals	20,333,328	87,973,098	141,649,925	4,708,725	26,118,288	XXX	280,783,364	76.0	284,000,383	74.8	251,491,459	29,291,905
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					998,208	XXX	998,208	0.3	998,205	0.3	998,208	
7.5 Totals	0	0	0	0	998,208	XXX	998,208	0.3	998,205	0.3	998,208	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	20,540,179	102,305,146	169,475,176	14,557,565	26,118,288	XXX	332,996,354	90.1	XXX	XXX	304,204,450	28,791,905
10.2 Residential Mortgage-Backed Securities	5,914,836	12,325,881	918,016	543,954	96,806	XXX	19,799,493	5.4	XXX	XXX	19,799,494	0
10.3 Commercial Mortgage-Backed Securities	75,849	4,031,299	3,538,245	0	0	XXX	7,645,393	2.1	XXX	XXX	7,645,393	0
10.4 Other Loan-Backed and Structured Securities	881,065	2,650,391	4,316,872	282,400	998,208	XXX	9,128,936	2.5	XXX	XXX	8,628,936	500,000
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	27,411,929	121,312,717	178,248,309	15,383,919	27,213,302	0	369,570,176	100.0	XXX	XXX	340,278,273	29,291,905
10.7 Line 10.6 as a % of Col. 7	7.4	32.8	48.2	4.2	7.4	0.0	100.0	XXX	XXX	XXX	92.1	7.9
11. Total Bonds Prior Year												
11.1 Issuer Obligations	28,179,904	96,950,374	167,290,850	20,062,825	21,906,642	XXX	XXX	XXX	334,390,595	88.1	314,792,741	19,597,854
11.2 Residential Mortgage-Backed Securities	4,856,823	17,882,562	1,196,118	742,239	192,970	XXX	XXX	XXX	24,870,712	6.6	24,870,712	
11.3 Commercial Mortgage-Backed Securities		4,845,579	2,788,479			XXX	XXX	XXX	7,634,058	2.0	7,634,058	
11.4 Other Loan-Backed and Structured Securities	1,854,382	3,675,715	4,990,502	1,117,027	998,205	XXX	XXX	XXX	12,635,831	3.3	10,285,996	2,349,835
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
11.6 Totals	34,891,109	123,354,230	176,265,949	21,922,091	23,097,817	0	XXX	XXX	379,531,196	100.0	357,583,507	21,947,689
11.7 Line 11.6 as a % of Col. 9	9.2	32.5	46.4	5.8	6.1	0.0	XXX	XXX	100.0	XXX	94.2	5.8
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	20,540,180	83,373,468	161,567,061	13,567,885	25,155,856	XXX	304,204,450	82.3	314,792,741	82.9	304,204,450	XXX
12.2 Residential Mortgage-Backed Securities	5,914,836	12,325,881	918,017	543,954	96,806	XXX	19,799,494	5.4	24,870,712	6.6	19,799,494	XXX
12.3 Commercial Mortgage-Backed Securities	75,849	4,031,299	3,538,245			XXX	7,645,393	2.1	7,634,058	2.0	7,645,393	XXX
12.4 Other Loan-Backed and Structured Securities	881,065	2,560,791	4,188,872		998,208	XXX	8,628,936	2.3	10,285,996	2.7	8,628,936	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals	27,411,930	102,291,439	170,212,195	14,111,839	26,250,870	0	340,278,273	92.1	357,583,507	94.2	340,278,273	XXX
12.7 Line 12.6 as a % of Col. 7	8.1	30.1	50.0	4.1	7.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	7.4	27.7	46.1	3.8	7.1	0.0	92.1	XXX	XXX	XXX	92.1	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations		18,931,677	7,908,116	989,680	962,432	XXX	28,791,905	7.8	19,597,854	5.2	XXX	28,791,905
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		89,600	128,000	282,400		XXX	500,000	0.1	2,349,835	0.6	XXX	500,000
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
13.6 Totals	0	19,021,277	8,036,116	1,272,080	962,432	0	29,291,905	7.9	21,947,689	5.8	XXX	29,291,905
13.7 Line 13.6 as a % of Col. 7	0.0	64.9	27.4	4.3	3.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.0	5.1	2.2	0.3	0.3	0.0	7.9	XXX	XXX	XXX	XXX	7.9

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	4,854,300			4,854,300	
2. Cost of short-term investments acquired	88,209,932			88,209,932	
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	93,064,232			93,064,232	
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	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:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

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

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

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

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

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

NONE

SCHEDULE DB - VERIFICATION

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

NONE

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

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	14,814,232		14,814,232	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	0			
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	14,814,232	0	14,814,232	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	14,814,232	0	14,814,232	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

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

NONE

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

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

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

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 1

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

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

NONE

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 1

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

1	2	Codes 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 M8 0	U S Treasury Nt	SD			1	7,230,720	99.090	7,184,011	7,250,000	7,229,528		(392)			2.000	2.061	MN	12,747	70,000	11/30/2017	11/30/2022
912828 W7 1	U S Treasury Nt	SD			1	250,284	98.981	247,451	250,000	250,259		(25)			2.125	2.107	MS	1,357	2,656	04/24/2017	03/31/2024
0199999. U.S. Government - Issuer Obligations						7,481,004	XXX	7,431,462	7,500,000	7,479,787	0	(417)	0	0	XXX	XXX	XXX	14,104	72,656	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
38377N R4 8	GNMA REMIC Ser 2010-164 Cl PC			4	1	2,444,518	101.022	2,503,534	2,478,206	2,468,650		2,208			3.500	3.716	MON	7,228	86,737	06/07/2011	10/20/2038
38377R KS 3	GNMA REMIC Ser 2010-163 Cl MD			4	1	4,811,133	103.951	5,197,535	5,000,000	4,930,297		14,061			4.000	4.509	MON	16,667	200,000	04/14/2011	06/16/2039
38377U PV 4	GNMA REMIC Ser 2011-34 Cl PB			4	1	2,692,075	101.925	2,842,488	2,788,812	2,766,191		8,021			4.000	4.554	MON	9,296	111,552	04/05/2011	08/20/2039
0299999. U.S. Government - Residential Mortgage-Backed Securities						9,947,726	XXX	10,543,557	10,267,018	10,165,138	0	24,290	0	0	XXX	XXX	XXX	33,191	398,289	XXX	XXX
0599999. Total - U.S. Government						17,428,730	XXX	17,975,019	17,767,018	17,644,925	0	23,873	0	0	XXX	XXX	XXX	47,295	470,945	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
246380 4K 2	Delaware St GO Bld Amer Bd			2	1FE	2,016,840	105.682	2,113,640	2,000,000	2,003,595		(1,919)			5.300	5.191	AO	26,500	106,000	10/15/2009	10/01/2027
419791 YN 2	Hawaii St GO Bld Amer Bd Ser DX			1	1FE	2,017,600	106.732	2,134,640	2,000,000	2,005,863		(1,735)			4.600	4.497	FA	38,333	92,000	02/10/2010	02/01/2021
574192 5F 3	Maryland St GO Bld Amer Bd			1	1FE	1,002,130	111.517	1,115,170	1,000,000	1,001,192		(138)			4.600	4.580	MS	15,333	46,000	02/24/2010	03/01/2025
57582P WK 2	Massachusetts St GO Bld Amer Bd Ser E	SD		1	1FE	1,449,803	104.862	1,368,449	1,305,000	1,367,037		(14,757)			4.200	2.906	JD	4,568	54,810	12/20/2011	12/01/2021
594610 3R 6	Michigan St Enviro Protn GO Taxable Ref			4	1FE	1,494,360	106.304	1,594,560	1,500,000	1,498,732		629			6.850	6.900	MN	17,125	102,750	04/02/2009	11/01/2019
605580 3P 2	Mississippi St GO Taxable Ser B			2	1FE	992,040	102.401	1,024,010	1,000,000	997,140		675			5.125	5.210	AO	12,813	51,250	09/10/2008	10/01/2021
70914P MX 7	Pennsylvania St GO Bld Amer Bd Sec Ser B			2	1FE	996,110	104.752	1,047,520	1,000,000	998,098		308			4.600	4.641	MN	7,667	46,000	05/19/2010	05/01/2023
880541 NR 4	Tennessee St GO Taxable-Ser D			2	1FE	1,000,000	104.556	1,045,560	1,000,000	1,000,000					5.589	5.589	MN	9,315	55,890	12/02/2009	05/01/2029
882722 KD 2	Texas St GO Bld Amer Bd			1	1FE	2,307,353	106.918	2,405,655	2,250,000	2,291,240		(2,385)			6.072	5.854	AO	34,155	136,620	08/18/2009	10/01/2029
917542 QR 6	Utah St GO Bld Amer Bd Ser D			1	1FE	1,000,000	108.183	1,081,830	1,000,000	1,000,000					4.554	4.554	JJ	22,770	45,540	09/16/2009	07/01/2024
1199999. U.S. States, Territories & Possessions - Issuer Obligations						14,276,236	XXX	14,931,034	14,055,000	14,162,897	0	(19,322)	0	0	XXX	XXX	XXX	188,579	736,860	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						14,276,236	XXX	14,931,034	14,055,000	14,162,897	0	(19,322)	0	0	XXX	XXX	XXX	188,579	736,860	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
035438 CE 8	Ann Arbor MI GO Bld Amer Bd			2	1FE	1,000,000	104.113	1,041,130	1,000,000	1,000,000					5.500	5.500	MN	9,167	55,000	08/06/2009	05/01/2024
088365 EL 1	Bexar Cnty TX GO Bld Amer Bd			1	1FE	3,000,000	104.100	3,123,000	3,000,000	3,000,000					4.452	4.452	FA	50,456	133,560	09/15/2010	02/15/2025
164231 KQ 4	Cherokee Cnty GA Sch Sys GO Bld Amer Bd	SD		1	1FE	2,000,000	116.377	2,327,540	2,000,000	2,000,000					5.870	5.870	FA	48,917	117,400	06/19/2009	08/01/2028
232760 T4 0	Cypress-Fairbanks TX ISD GO Bld Amer Bd			2	1FE	1,000,000	104.748	1,047,480	1,000,000	1,000,000					6.529	6.529	FA	24,665	65,290	07/30/2009	02/15/2031
249164 LJ 1	Denver CO City & Cnty GO Bld Amer Bd			2	1FE	2,000,000	107.973	2,159,460	2,000,000	2,000,000					5.650	5.650	FA	47,083	113,000	06/10/2010	08/01/2030
266705 B5 0	Durham Cnty NC GO Bld Amer Bd			2	1FE	1,500,000	105.854	1,587,810	1,500,000	1,500,000					4.455	4.455	MN	11,138	66,825	10/28/2010	11/01/2025
266705 B6 8	Durham Cnty NC GO Bld Amer Bd			2	1FE	1,250,000	106.341	1,329,263	1,250,000	1,250,000					4.634	4.634	MN	9,654	57,925	10/28/2010	11/01/2026
303820 4M 3	Fairfax Cnty VA GO Ref Pub Imp Bld Amer			1	1FE	1,999,900	116.170	2,323,400	2,000,000	1,999,900					5.100	5.101	AO	25,500	102,000	10/14/2009	10/01/2027
346622 7Z 0	Forsyth Cnty NC GO Qual Sch Constr Bd	SD		2	1FE	2,000,000	106.157	2,123,140	2,000,000	2,000,000					4.986	4.986	AO	24,930	99,720	08/18/2010	04/01/2027
355694 3U 2	Frederick Cnty MD GO Preref Bld Amer Bd			2	1	160,915	106.248	169,997	160,000	160,376		(167)			5.300	5.179	FA	3,533	8,480	07/14/2014	02/01/2024
355694 4E 7	Frederick Cnty MD GO Unref Bld Amer Bd S			2	1FE	1,850,526	106.513	1,959,839	1,840,000	1,844,329		(1,920)			5.300	5.179	FA	40,633	97,520	07/14/2014	02/01/2024
478700 J2 4	Johnson Cnty KS GO Unif SD Bld Amer Bd 2			2	1FE	2,000,000	105.863	2,117,260	2,000,000	2,000,000					5.500	5.500	AO	27,500	110,000	05/11/2009	10/01/2026
478700 J4 0	Johnson Cnty KS GO Unif SD Bld Amer Bd 2			2	1FE	590,000	105.692	623,583	590,000	590,000					5.750	5.750	AO	8,481	33,925	05/18/2009	10/01/2028
486116 XH 4	Kauai Cnty HI GO Bld Amer Bd			1	1FE	1,000,000	101.244	1,012,440	1,000,000	1,000,000					4.036	4.036	FA	16,817	40,360	03/03/2010	08/01/2018
508354 RK 5	Lake Cnty IL Presv Dist GO Bld Amer Bd			2	1FE	1,600,000	107.254	1,716,064	1,600,000	1,600,000					5.450	5.450	JD	3,876	87,200	01/12/2010	12/15/2026
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						22,951,341	XXX	24,661,406	22,940,000	22,944,605	0	(2,087)	0	0	XXX	XXX	XXX	352,350	1,188,205	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						22,951,341	XXX	24,661,406	22,940,000	22,944,605	0	(2,087)	0	0	XXX	XXX	XXX	352,350	1,188,205	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																					
14739H BN 0	Cascade Wtr All WA Wtr Sys Rev Bld Amer			1	1FE	1,500,000	105.311	1,579,665	1,500,000	1,500,000					5.618	5.618	MS	28,090	84,270	09/24/2009	09/01/2026

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
172311 GA 4	Cincinnati OH Wtr Sys Rev Bld Amer Bd			1	1FE	1,000,000	105.582	1,055,820	1,000,000	1,000,000					5.390	5.390	JD	4,492	53,900	07/22/2009.	12/01/2024.
20281P BB 7	Commonwealth PA Fin Auth Rev Economic Im			1	1FE	1,529,851	108.566	1,677,345	1,545,000	1,538,260		1,032			5.631	5.726	JD	7,250	86,999	07/12/2007.	06/01/2023.
359900 XC 6	Fulton Cnty GA Dev Auth Rev GA Tech Fndt			2	1FE	1,600,000	106.938	1,711,008	1,600,000	1,600,000					6.241	6.241	MN	16,643	99,856	06/01/2009.	11/01/2024.
425506 3N 0	Hennepin Cnty MN Rev Bld Amer Bd Ser D				1FE	1,984,740	111.239	2,224,780	2,000,000	1,989,942		796			4.300	4.363	JD	7,167	86,000	08/25/2010.	12/01/2027.
54659R BZ 3	LouisvilleJeffersn Cnty KY Rev Bld Amer			2	1FE	1,856,103	104.663	1,920,566	1,835,000	1,839,804		(2,391)			5.250	5.101	MN	12,310	96,338	12/09/2009.	11/15/2024.
57429L AL 0	Maryland St Trans Auth Rev Ltd Oblg Txbl			1	1FE	635,000	108.699	690,239	635,000	635,000					6.480	6.480	JJ	20,574	41,148	06/05/2002.	07/01/2022.
60636W NR 2	Missouri St Hwys & Trans Rev Bld Amer Bd			1	1FE	1,000,000	111.740	1,117,400	1,000,000	1,000,000					5.002	5.002	MN	8,337	50,020	09/16/2009.	05/01/2024.
60636W NT 8	Missouri St Hwys & Trans Rev Bld Amer Bd			1	1FE	513,435	115.688	578,440	500,000	508,133		(770)			5.252	5.011	MN	4,377	26,260	09/30/2009.	05/01/2026.
649085 AA 5	New Valley Generation II Ser 2001			1	1FE	267,518	104.125	261,552	251,190	253,682		(944)			5.572	4.774	MN	2,333	13,996	04/08/2003.	05/01/2020.
64908P AA 1	New Valley Generation III Ser 2002			1	1FE	342,417	104.545	357,980	342,417	342,417					5.131	5.131	JJ	8,101	17,569	12/16/2002.	01/15/2021.
65830T AF 2	North Carolina St Tpk Auth Rev Bld Amer			1	1FE	1,496,025	104.562	1,568,430	1,500,000	1,497,697		258			6.000	6.027	JJ	45,000	90,000	07/15/2009.	01/01/2025.
746173 FW 8	Purdue IN Univ COPS Rev Bld Amer Bd			2	1FE	1,250,000	105.598	1,319,975	1,250,000	1,250,000					5.957	5.957	JJ	37,231	74,463	08/28/2009.	07/01/2031.
812643 CT 9	Seattle WA Mun Lt & Pwr Rev Bld Amer Bd			1	1FE	1,000,000	105.730	1,057,300	1,000,000	1,000,000					4.447	4.447	FA	18,529	44,470	05/14/2010.	02/01/2021.
914455 JR 2	Univ of Michigan MI Rev Txbl Bld Amer Bd			1	1FE	1,069,110	104.683	1,046,830	1,000,000	1,036,890		(4,874)			5.955	5.254	AO	14,888	59,550	02/18/2010.	04/01/2024.
914455 KB 5	Univ of Michigan MI Rev Txbl Bld Amer Bd			1	1FE	1,000,000	108.051	1,080,510	1,000,000	1,000,000					4.926	4.926	AO	12,315	49,260	01/13/2010.	04/01/2024.
977123 YK 8	Wisconsin St Trans Rev Bld Amer Bd Ser B			2	1FE	1,410,000	104.390	1,471,899	1,410,000	1,410,000					5.287	5.287	JJ	37,273	74,547	09/15/2009.	07/01/2024.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						19,454,199	XXX	20,719,739	19,368,607	19,401,825	0	(6,893)	0	0	XXX	XXX	XXX	284,910	1,048,646	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																					
3133TH RV 1	FHLMC REMIC Ser 2120 Cl PC			4	1	25,167	101.115	25,648	25,365	25,297		7			6.000	6.147	MON	127	1,522	10/12/2001.	01/15/2019.
3137A2 NK 3	FHLMC REMIC Ser 3756 Cl PB			4	1	3,804,956	102.501	4,086,563	3,986,856	3,940,472		22,531			4.000	4.680	MON	13,290	159,474	03/30/2011.	12/15/2037.
3137A5 R7 1	FHLMC REMIC Ser 3786 Cl EB			4	1	460,402	100.979	454,817	450,409	450,717		(773)			4.000	3.618	MON	1,501	18,016	04/21/2011.	08/15/2035.
3138M6 DN 4	FNMA Pool #AP2808			4	1	2,302,998	100.540	2,225,050	2,213,091	2,295,241		(709)			3.000	2.393	MON	5,533	66,393	08/02/2012.	08/25/2042.
31393W X8 7	FHLMC REMIC Ser 2638 Cl DH			4	1	1,791,684	104.161	1,910,108	1,833,804	1,822,126		2,152			5.000	5.309	MON	7,641	91,690	04/29/2008.	07/15/2023.
31397S KV 5	FNMA REMIC Ser 2011-30 Cl LC			4	1	1,088,608	101.441	1,121,106	1,105,186	1,100,502		235			3.500	3.735	MON	3,223	38,681	04/26/2011.	12/25/2036.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						9,473,815	XXX	9,823,292	9,614,711	9,634,355	0	23,443	0	0	XXX	XXX	XXX	31,315	375,776	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																					
587845 FQ 6	Mercer Cnty NJ Impt Auth Rev LBASS Bld A			1	1FE	2,000,000	102.976	2,059,520	2,000,000	2,000,000					5.450	5.450	FA	45,417	109,000	07/08/2009.	02/01/2024.
927781 TM 6	Virginia St Clg Bldg Auth Rev LBASS Bld			2	1FE	999,930	105.509	1,055,090	1,000,000	999,997					5.300	5.300	FA	22,083	53,000	12/04/2009.	02/01/2025.
927781 VV 3	Virginia St Clg Bldg Auth Rev LBASS Bld			1	1FE	1,000,000	113.884	1,138,840	1,000,000	1,000,000					5.000	5.000	MS	16,667	50,000	10/28/2010.	09/01/2025.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						3,999,930	XXX	4,253,450	4,000,000	3,999,997	0	0	0	0	XXX	XXX	XXX	84,167	212,000	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						32,927,944	XXX	34,796,481	32,983,318	33,036,177	0	16,550	0	0	XXX	XXX	XXX	400,392	1,636,422	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00003# AA 1	A&E Television Networks LLC Sr Nt			1	1	5,000,000	100.575	5,028,743	5,000,000	5,000,000					3.110	3.110	FA	55,721	155,500	08/22/2012.	08/22/2019.
00206R AR 3	AT&T Inc Nt			1	2FE	996,890	103.773	1,037,734	1,000,000	999,561		368			5.800	5.841	FA	21,911	58,000	01/29/2009.	02/15/2019.
002824 AU 4	Abbott Labs Sr Nt			1	2FE	792,553	103.502	823,878	796,000	795,479		395			5.125	5.180	AO	10,199	40,795	02/26/2009.	04/01/2019.
00915X BM 2	Air Products & Chemicals Inc MT Sr Nt Se				1FE	2,998,260	125.099	3,752,982	3,000,000	2,999,135		72			7.340	7.345	JD	9,787	220,200	06/18/1996.	06/15/2026.
009363 AN 2	Airgas Inc Sr Nt			1	1FE	1,996,660	99.957	1,999,132	2,000,000	1,999,915		689			1.650	1.685	FA	12,467	33,000	02/11/2013.	02/15/2018.
031162 BP 4	Amgen Inc Sr Nt			1	2FE	2,244,300	117.592	2,351,836	2,000,000	2,224,411		(4,584)			5.375	4.619	MN	13,736	107,500	04/02/2013.	05/15/2043.
038222 AL 9	Applied Materials Inc Sr Nt			1	1FE	2,989,350	101.710	3,051,297	3,000,000	2,990,040		690			3.300	3.342	AO	24,750	49,775	03/28/2017.	04/01/2027.
05348E AQ 2	AvalonBay Communities Inc Sr Nt			1	1FE	1,966,180	100.908	2,018,150	2,000,000	1,982,215		3,458			2.950	3.155	MS	17,372	59,000	01/30/2013.	09/15/2022.
05531F BB 8	BB&T Corp MTN Sr Nt			2	1FE	999,180	99.272	992,718	1,000,000	999,200		20			2.850	2.863	AO	5,146		10/23/2017.	10/26/2024.
06051G EX 3	Bank of America Corp Nt				1FE	2,005,580	100.342	2,006,846	2,000,000	2,001,222		(1,147)			2.600	2.540	JJ	23,978	52,000	01/15/2014.	01/15/2019.
06051G FB 0	Bank of America Corp Sr Nt				1FE	999,270	106.356	1,063,555	1,000,000	999,524		68			4.125	4.134	JJ	18,219	41,250	01/15/2014.	01/22/2024.

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
06051G FH 7	Bank of America Corp Sub Nt				2FE	1,998,540	105.307	2,106,142	2,000,000	1,998,963		133			4.200	4.209	FA	29,167	84,000	08/21/2014.	08/26/2024.
06051G GC 7	Bank of America Corp Sub Nt			2	2FE	2,000,000	104.427	2,088,532	2,000,000	2,000,000					4.183	4.183	MN	8,366	83,660	11/21/2016.	11/25/2027.
075887 BF 5	Becton Dickinson & Co Sr Nt			1	2FE	6,000,000	102.420	6,145,176	6,000,000	6,000,000					3.734	3.734	JD	9,957	224,040	12/04/2014.	12/15/2024.
075887 BG 3	Becton Dickinson & Co Sr Nt			1	2FE	2,000,000	109.350	2,186,992	2,000,000	2,000,000					4.685	4.685	JD	4,164	93,700	12/04/2014.	12/15/2044.
096630 AC 2	Boardwalk Pipelines LLC Sr Nt			1	2FE	1,343,745	99.556	1,493,343	1,500,000	1,401,568		16,699			3.375	4.847	FA	21,094	50,625	04/22/2014.	02/01/2023.
097023 BU 8	Boeing Co Sr Nt			2	1FE	976,980	99.028	990,281	1,000,000	978,736		1,756			2.800	3.068	MS	9,333	15,167	02/14/2017.	03/01/2027.
10373Q AA 8	BP Cap Mkts America Co Gtd Nt				1FE	1,995,560	101.093	2,021,854	2,000,000	1,999,823		380			4.200	4.220	JD	3,733	84,000	05/28/2003.	06/15/2018.
11134L AE 9	Broadcom Crp/ Caymn Fi Sr Nt			1	2FE	3,995,840	99.439	3,977,540	4,000,000	3,996,334		494			3.625	3.642	JJ	66,861	70,889	01/11/2017.	01/15/2024.
11134L AN 9	Broadcom Crp/ Caymn Fi Sr Nt			1	2FE	999,720	95.597	955,965	1,000,000	999,720					3.125	3.128	JJ	6,424		10/10/2017.	01/15/2025.
12189L AV 3	Burlington Northern Santa Fe Sr Nt			1	1FE	7,962,720	100.770	8,061,576	8,000,000	7,972,124		3,388			3.000	3.054	AO	60,000	240,000	03/04/2015.	04/01/2025.
124857 AN 3	CBS Corp Sr Nt			1	2FE	1,974,020	101.962	2,039,230	2,000,000	1,975,301		448			4.600	4.681	JJ	42,422	92,000	01/07/2015.	01/15/2045.
126410 LM 9	CSX Transportation Inc Co Gtd Nt			1	1FE	1,121,833	112.810	1,265,540	1,121,833	1,121,833					6.251	6.250	JJ	32,336	70,126	12/10/2007.	01/15/2023.
126650 CJ 7	CVS Health Corp Sr Nt			1	2FE	3,010,200	100.417	3,012,498	3,000,000	3,005,377		(2,008)			2.800	2.727	JJ	37,567	84,000	07/14/2015.	07/20/2020.
126650 CL 2	CVS Health Corp Sr Nt			1	2FE	1,979,880	102.987	2,059,738	2,000,000	1,984,097		1,772			3.875	3.998	JJ	34,660	77,500	07/13/2015.	07/20/2025.
14149Y AW 8	Cardinal Health Inc Sr Nt			1	2FE	1,993,140	102.964	2,059,280	2,000,000	1,993,787		128			4.600	4.621	MS	27,089	92,000	02/19/2013.	03/15/2043.
14149Y BJ 6	Cardinal Health Inc Sr Nt			2	2FE	1,000,000	97.885	978,845	1,000,000	1,000,000					3.410	3.410	JD	1,516	17,334	06/01/2017.	06/15/2027.
141781 BF 0	Cargill Inc Sr Nt				1FE	466,484	118.462	473,847	400,000	465,978		(506)			4.760	3.796	MN	2,010	9,520	08/04/2017.	11/23/2045.
14916R AD 6	Catholic Health Initiative Nt			1	2FE	4,172,640	96.538	3,861,504	4,000,000	4,154,656		(3,783)			4.350	4.094	MN	29,000	174,000	11/13/2012.	11/01/2042.
151020 AH 7	Celgene Corp Sr Nt			1	2FE	4,901,225	101.583	4,977,572	4,900,000	4,900,637		(126)			3.250	3.247	FA	60,161	159,250	08/10/2012.	08/15/2022.
151020 AN 4	Celgene Corp Sr Nt			1	2FE	1,995,020	99.864	1,997,280	2,000,000	1,998,579		1,010			2.250	2.303	MN	5,750	45,000	05/06/2014.	05/15/2019.
151020 AP 9	Celgene Corp Sr Nt			1	2FE	1,993,180	102.844	2,056,886	2,000,000	1,995,375		634			3.625	3.666	MN	9,264	72,500	05/06/2014.	05/15/2024.
166764 AG 5	Chevron Corp Sr Nt			1	1FE	2,000,000	100.489	2,009,780	2,000,000	2,000,000					2.427	2.427	JD	944	48,540	06/17/2013.	06/24/2020.
17275R AV 4	Cisco Sys Inc Sr Nt			1	1FE	2,983,890	101.934	3,058,023	3,000,000	2,989,346		2,199			3.000	3.086	JD	4,000	90,000	06/10/2015.	06/15/2022.
200339 DX 4	Comerica Bk Sub Nt				1FE	993,970	103.557	1,035,573	1,000,000	995,220		529			4.000	4.074	JJ	17,111	40,000	07/22/2015.	07/27/2025.
205887 BR 2	ConAgra Foods Inc Sr Nt			1	2FE	2,870,040	101.033	3,031,002	3,000,000	2,920,069		14,066			3.200	3.783	JJ	41,600	96,000	04/03/2014.	01/25/2023.
207597 EG 6	Connecticut Lt & Pwr Co 1st Mtg Bd			2	1FE	1,097,490	112.783	1,127,828	1,000,000	1,096,693		(797)			4.300	3.714	AO	9,078	21,500	08/08/2017.	04/15/2044.
260003 AH 1	Dover Corp Sr Nt			1	2FE	997,250	100.668	1,006,684	1,000,000	999,929		343			5.450	5.486	MS	16,047	54,500	03/11/2008.	03/15/2018.
26138E AQ 2	Dr Pepper Snapple Group Inc Sr Nt			1	2FE	992,250	99.218	992,179	1,000,000	997,678		1,103			2.000	2.117	JJ	9,222	20,000	11/13/2012.	01/15/2020.
263534 BT 5	Du Pont E I de Nemours & Co Sr Nt			1	1FE	999,580	102.121	1,021,206	1,000,000	999,968		56			6.000	6.006	JJ	27,667	60,000	07/23/2008.	07/15/2018.
26441C AL 9	Duke Energy Corp Sr Nt			1	2FE	6,985,650	104.971	7,347,935	7,000,000	6,991,047		1,351			3.950	3.975	AO	58,372	276,500	10/08/2013.	10/15/2023.
26442E AD 2	Duke Energy Corporation Sr Nt			1	1FE	999,670	105.152	1,051,518	1,000,000	999,795		32			3.800	3.804	MS	12,667	38,000	09/03/2013.	09/01/2023.
278062 AC 8	Eaton Corp Sr Nt			1	2FE	4,124,760	100.293	4,011,700	4,000,000	4,101,471		(19,689)			2.750	2.194	MN	18,028	110,000	10/20/2016.	11/02/2022.
278062 AF 1	Eaton Corp Sr Nt			2	2FE	600,000	99.604	597,622	600,000	600,000					3.915	3.915	MS	6,917		09/06/2017.	09/15/2047.
278865 AU 4	Ecolab Inc Sr Nt			2	2FE	1,018,630	102.246	1,022,457	1,000,000	1,015,493		(2,911)			3.250	2.907	JJ	15,076	32,500	11/28/2016.	01/14/2023.
278865 AV 2	Ecolab Inc Sr Nt			1	2FE	2,990,550	95.862	2,875,854	3,000,000	2,991,572		859			2.700	2.736	MN	13,500	83,925	10/13/2016.	11/01/2026.
278865 BB 5	Ecolab Inc Sr Nt			1	2FE	498,475	100.053	500,266	500,000	498,487		12			3.250	3.286	JD	1,535		11/16/2017.	12/01/2027.
29157T AA 4	Emory University Sr Nt			1	1FE	994,140	105.377	1,053,774	1,000,000	998,811		664			5.625	5.701	MS	18,750	56,250	03/24/2009.	09/01/2019.
29379V BE 2	Enterprise Products Operations Sr Nt			1	2FE	2,618,225	103.110	2,577,740	2,500,000	2,589,218		(10,996)			3.750	3.186	FA	35,417	93,750	04/08/2015.	02/15/2025.
302508 AM 8	FMR Corp Nt			1	1FE	2,432,980	106.959	2,139,180	2,000,000	2,154,471		(103,656)			7.490	2.067	JD	6,658	149,800	04/01/2015.	06/15/2019.
30251B AA 6	FMR LLC Sr Nt			1	1FE	1,162,120	109.102	1,091,020	1,000,000	1,098,217		(23,790)			5.350	2.662	MN	6,836	53,500	03/30/2015.	11/15/2021.
31428X BB 1	Fedex Corp Sr Nt			1	2FE	1,003,940	103.078	1,030,784	1,000,000	1,003,754		(75)			4.100	4.077	FA	17,083	41,000	01/06/2015.	02/01/2045.
31428X BC 9	Fedex Corp Sr Nt			1	2FE	1,996,900	101.274	2,025,484	2,000,000	1,997,742		280			3.200	3.218	FA	26,667	64,000	01/06/2015.	02/01/2025.

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
31428X BG 0	Fedex Corp Sr Nt			1	2FE	1,991,220	109.821	2,196,422	2,000,000	1,991,494		145			4.550	4.577	AO	22,750	91,000	03/21/2016.	04/01/2046.
316773 AD 2	Fifth Third Bancorp Sub Bk Nt				2FE	996,530	100.974	1,009,744	1,000,000	997,739					4.500	4.532	JD	3,750	45,000	05/20/2003.	06/01/2018.
316773 CP 3	Fifth Third Bancorp Sub Nt				2FE	1,974,720	106.136	2,122,714	2,000,000	1,983,634		2,313			4.300	4.456	JJ	39,417	86,000	01/06/2014.	01/16/2024.
316773 CT 5	Fifth Third Bancorp Sr Nt				2FE	998,710	101.057	1,010,569	1,000,000	999,314		254			2.875	2.903	JJ	12,299	28,750	07/22/2015.	07/27/2020.
361448 AQ 6	GATX Corp Sr Nt			1	2FE	2,001,995	102.880	2,057,596	2,000,000	2,001,265		(214)			3.900	3.887	MS	19,717	78,000	02/28/2014.	03/30/2023.
36962G 3U 6	General Elec Cap Corp Sr Nt				1FE	997,330	101.193	1,011,931	1,000,000	999,887		329			5.625	5.660	MN	9,375	56,250	04/16/2008.	05/01/2018.
370334 BM 5	General Mills Inc Sr Nt			1	2FE	1,991,780	101.937	2,038,746	2,000,000	1,996,461		827			3.150	3.198	JD	2,800	63,000	11/17/2011.	12/15/2021.
377372 AD 9	Glaxosmithkline Cap Inc Co Gtd Nt			1	1FE	1,998,780	101.376	2,027,512	2,000,000	1,999,942		151			5.650	5.658	MN	14,439	113,000	05/06/2008.	05/15/2018.
38148L AE 6	Goldman Sachs Group Inc Sr Nt				1FE	2,491,950	103.025	2,575,628	2,500,000	2,493,770		718			3.750	3.789	MN	10,156	93,750	05/19/2015.	05/22/2025.
412822 AD 0	Harley-Davidson Inc Sr Nt			1	1FE	994,490	102.441	1,024,410	1,000,000	995,654		492			3.500	3.566	JJ	14,875	35,000	07/23/2015.	07/28/2025.
437076 BM 3	Home Depot Inc Sr Nt			1	1FE	1,987,120	100.131	2,002,612	2,000,000	1,989,295		1,125			3.000	3.074	AO	15,000	60,000	02/03/2016.	04/01/2026.
440452 AE 0	Hormel Foods Corp Sr Nt			1	1FE	997,150	104.670	1,046,697	1,000,000	998,935		297			4.125	4.160	AO	8,708	41,250	04/04/2011.	04/15/2021.
446150 AG 9	Huntington Bancshares Sub Bk Nt				2FE	1,176,700	111.827	1,118,265	1,000,000	1,070,264		(21,806)			7.000	4.435	JD	3,111	70,000	08/16/2012.	12/15/2020.
446413 AK 2	Huntington Ingalls Industries Sr Nt			1	2FE	501,639	99.750	498,750	500,000	501,627		(12)			3.483	3.443	JD	1,451		11/20/2017.	12/01/2027.
452308 AJ 8	Illinois Tool Works Inc Sr Nt			1	1FE	999,840	104.948	1,049,477	1,000,000	999,976		18			6.250	6.252	AO	15,625	62,500	03/23/2009.	04/01/2019.
465685 AG 0	ITC Holdings Corp Sr Nt			1	2FE	2,092,120	104.927	2,098,538	2,000,000	2,060,524		(9,835)			4.050	3.441	JJ	40,500	81,000	08/20/2014.	07/01/2023.
478115 AA 6	Johns Hopkins University Nt			1	1FE	251,824	104.489	263,311	252,000	251,972		18			5.250	5.258	JJ	6,615	13,230	03/19/2009.	07/01/2019.
478160 CE 2	Johnson & Johnson Sr Nt			2	1FE	998,970	101.330	1,013,299	1,000,000	999,045		75			2.950	2.962	MS	9,669	14,750	02/28/2017.	03/03/2027.
49446R AN 9	Kimco Realty Corp Sr Nt			1	2FE	2,979,570	101.981	3,059,415	3,000,000	2,985,462		2,716			3.400	3.510	MN	17,000	102,000	10/07/2015.	11/01/2022.
50540R AU 6	Laboratory Corp of America Sr Nt			2	2FE	998,490	100.245	1,002,448	1,000,000	998,540		50			3.600	3.618	MS	12,900		08/15/2017.	09/01/2027.
53117C AS 1	Liberty Property LP Sr Nt			1	2FE	1,959,920	98.416	1,968,324	2,000,000	1,963,696		3,484			3.250	3.490	AO	16,250	66,986	11/23/2016.	10/01/2026.
579780 AH 0	McCormick & Co Inc Sr Nt			1	2FE	996,460	103.613	1,036,134	1,000,000	998,592		364			3.900	3.943	JJ	17,983	39,000	07/05/2011.	07/15/2021.
579780 AJ 6	McCormick & Co Inc Sr Nt			1	2FE	4,974,252	102.428	5,121,395	5,000,000	4,984,392		2,447			3.500	3.561	MS	58,333	175,000	08/15/2013.	09/01/2023.
579780 AN 7	McCormick & Co Inc Sr Nt			1	2FE	498,275	101.310	506,548	500,000	498,332		57			3.400	3.441	FA	6,611		08/09/2017.	08/15/2027.
589331 AN 7	Merck & Co Inc Sr Nt			1	1FE	1,490,535	104.290	1,564,346	1,500,000	1,498,271		1,087			5.000	5.081	JD	208	75,000	06/22/2009.	06/30/2019.
595620 AL 9	MidAmerican Energy Co 1st Mtg			1	1FE	995,280	120.113	1,201,129	1,000,000	995,611		85			4.800	4.830	MS	14,133	48,000	09/12/2013.	09/15/2043.
59562V AT 4	MidAmerican Energy Hldings Co Sr Nt			1	1FE	998,241	100.942	1,009,424	1,000,000	999,945		214			5.750	5.773	AO	14,375	57,500	08/01/2008.	04/01/2018.
61166W AP 6	Monsanto Co Sr Nt			1	1FE	992,070	106.555	1,065,547	1,000,000	992,569		144			4.400	4.448	JJ	20,289	44,000	06/26/2014.	07/15/2044.
61166W AT 8	Monsanto Co Sr Nt			1	1FE	2,994,450	100.448	3,013,425	3,000,000	2,997,088		773			2.750	2.779	JJ	38,042	82,500	06/26/2014.	07/15/2021.
615369 AL 9	Moodys Corp Sr Nt			1	2FE	2,901,397	98.860	2,866,949	2,900,000	2,901,629		232			3.250	3.242	JJ	52,099		08/18/2017.	01/15/2028.
620076 BB 4	Motorola Solutions Inc Sr Nt			1	2FE	3,006,990	102.715	3,081,438	3,000,000	3,004,076		(844)			3.750	3.716	MN	14,375	112,500	04/08/2014.	05/15/2022.
626717 AG 7	Murphy Oil Corp Sr Nt			1	3FE	1,954,580	97.690	1,953,800	2,000,000	1,957,667		691			6.125	5.277	JD	10,208	122,500	04/12/2013.	12/01/2042.
628962 AC 6	Natl Inst Health Neuroscience Gov Gtd Se			1	1	332,220	102.882	349,877	340,076	339,377		517			6.878	7.200	FA	8,836	23,390	11/15/2000.	02/15/2019.
637417 AF 3	National Retail Properties Inc Sr Nt			1	2FE	1,985,180	100.498	2,009,956	2,000,000	1,991,551		1,437			3.300	3.388	AO	13,933	66,000	04/09/2013.	04/15/2023.
637432 ND 3	National Rural Utilities Coop Sr Nt			1	1FE	4,996,950	99.294	4,964,690	5,000,000	4,997,756		283			2.850	2.857	JJ	60,958	142,500	01/20/2015.	01/27/2025.
637432 NJ 0	National Rural Utilities Coop ABS Coll T			1	1FE	4,986,350	99.921	4,996,025	5,000,000	4,989,801		1,831			2.700	2.743	FA	51,000	135,000	02/03/2016.	02/15/2023.
651229 AU 0	Newell Rubbermaid Inc Sr Nt			1	2FE	1,010,890	101.119	1,011,188	1,000,000	1,007,245		(2,098)			3.150	2.914	AO	7,875	31,500	03/21/2016.	04/01/2021.
651229 AW 6	Newell Rubbermaid Inc Sr Nt			1	2FE	2,191,560	104.441	2,088,816	2,000,000	2,166,499		(17,509)			4.200	3.051	AO	21,000	84,000	07/19/2016.	04/01/2026.
65473Q BF 9	NiSource Finance Corp Sr Nt			1	2FE	1,066,690	109.608	1,096,076	1,000,000	1,066,270		(420)			4.375	3.987	MN	5,590	21,024	08/10/2017.	05/15/2047.
65473Q BG 7	NiSource Finance Corp Sr Nt			2	2FE	299,676	102.440	307,320	300,000	299,680		4			3.950	3.956	MS	3,522		09/05/2017.	03/30/2048.
666807 BG 6	Northrop Grumman Corp Sr Nt			1	2FE	2,056,740	102.044	2,040,880	2,000,000	2,048,208		(7,848)			3.250	2.781	FA	27,083	65,000	11/22/2016.	08/01/2023.
670346 AK 1	Nucor Corp Sr Nt			1	1FE	995,150	101.517	1,015,171	1,000,000	999,738		607			5.850	5.915	JD	4,875	58,500	05/28/2008.	06/01/2018.
68217F AA 0	Omnicom Group Inc Sr Nt			1	2FE	1,014,020	101.168	1,011,678	1,000,000	1,013,443		(577)			3.600	3.412	AO	7,600	18,000	07/19/2017.	04/15/2026.

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
69349L AQ 1	PNC Bank NA Sub Nt				1FE	2,165,720	107.440	2,148,792	2,000,000	2,160,932		(4,788)			4.200	3.038	MN	14,000	42,000	09/22/2017.	11/01/2025.
713448 DD 7	Pepsico Inc Sr Nt			1	1FE	2,115,820	113.634	2,272,680	2,000,000	2,112,135		(2,069)			4.450	4.113	AO	19,036	89,000	02/19/2016.	04/14/2046.
717081 AQ 6	Pfizer Inc Nt				1FE	1,495,155	100.494	1,507,409	1,500,000	1,499,928		432			4.650	4.680	MS	23,250	69,750	02/13/2003.	03/01/2018.
720198 AD 2	Piedmont Operating Partnership Sr Nt			1	2FE	4,169,320	104.082	4,163,284	4,000,000	4,159,301		(10,019)			4.450	3.725	MS	52,411	89,000	07/18/2017.	03/15/2024.
737679 DD 9	Potomac Elec Pwr Co 1st Mtg Bd			1	1FE	997,100	101.006	1,010,057	1,000,000	998,697		283			3.050	3.083	AO	7,625	30,500	03/28/2012.	04/01/2022.
74834L AP 5	Quest Diagnostics Inc Co Gtd Nt			1	2FE	2,212,520	104.499	2,089,978	2,000,000	2,064,462		(29,562)			4.750	3.136	JJ	39,847	95,000	08/21/2012.	01/30/2020.
774341 AJ 0	Rockwell Collins Sr Nt			1	2FE	7,976,960	100.767	8,061,336	8,000,000	7,979,041		2,081			3.200	3.247	MS	75,378	110,222	03/28/2017.	03/15/2024.
780153 AW 2	Royal Caribbean Cruises Ltd Sr Nt			1	2FE	1,494,345	99.092	1,486,385	1,500,000	1,494,369		24			3.700	3.745	MS	5,087		11/20/2017.	03/15/2028.
834423 AA 3	Solvay Finance Sr Nt			1	2FE	4,999,300	102.111	5,105,535	5,000,000	4,999,577		136			3.400	3.403	JD	13,222	170,000	11/30/2015.	12/03/2020.
857449 AB 8	State Street Bk & Trust Sub Bk Nt				1FE	498,230	102.533	512,663	500,000	499,871		157			5.250	5.284	AO	5,542	26,250	09/17/2003.	10/15/2018.
871829 AL 1	Sysco Corp Co Gtd Nt			1	2FE	1,986,200	100.354	2,007,078	2,000,000	1,999,800		1,719			5.250	5.340	FA	40,542	105,000	02/07/2008.	02/12/2018.
87612E AS 5	Target Corp Sr Nt			1	1FE	1,983,880	100.127	2,002,540	2,000,000	1,999,920		2,077			6.000	6.109	JJ	55,333	120,000	01/14/2008.	01/15/2018.
883556 BC 5	Thermo Fisher Scientific Inc Sr Nt			1	2FE	6,963,250	101.249	7,087,451	7,000,000	6,980,600		3,494			3.150	3.210	JJ	101,675	220,500	08/15/2012.	01/15/2023.
883556 BX 9	Thermo Fisher Scientific Inc Sr Nt			1	2FE	595,578	99.115	594,687	600,000	595,722		144			3.200	3.287	FA	7,307		08/10/2017.	08/15/2027.
883556 BY 7	Thermo Fisher Scientific Inc Sr Nt			2	2FE	691,775	103.019	721,134	700,000	691,829		54			4.100	4.169	FA	10,922		08/10/2017.	08/15/2047.
902494 AX 1	Tyson Foods Inc Sr Nt			1	2FE	5,379,600	105.167	5,258,355	5,000,000	5,309,049		(41,734)			3.950	2.917	FA	74,611	197,500	04/12/2016.	08/15/2024.
90265E AJ 9	UDR Inc Sr Nt			1	2FE	1,595,130	102.858	1,542,869	1,500,000	1,579,428		(10,974)			3.750	2.852	JJ	28,125	56,250	07/19/2016.	07/01/2024.
904764 AQ 0	Unilever Cap Corp Sr Nt			1	1FE	988,530	100.165	1,001,650	1,000,000	997,418		2,139			2.200	2.424	MS	7,028	22,000	09/03/2013.	03/06/2019.
90783T AA 8	Union Pacific RR PTC Ser 2004-1			4	1FE	204,092	107.313	219,016	204,092	204,092					5.404	5.403	JJ	5,484	11,029	07/22/2004.	07/02/2025.
90783X AA 9	Union Pacific RR PTC Ser 2007-3			1	1FE	343,735	115.769	397,937	343,735	343,735					6.176	6.173	JJ	10,556	21,229	07/19/2007.	01/02/2031.
911308 AA 2	United Parcel Service Deb				1FE	1,913,370	113.240	2,264,798	2,000,000	1,983,403		6,420			8.375	8.790	AO	41,875	167,500	08/28/1991.	04/01/2020.
911312 AH 9	United Parcel Service Sr Nt			1	1FE	998,020	100.116	1,001,160	1,000,000	999,990		249			5.500	5.526	JJ	25,361	55,000	01/10/2008.	01/15/2018.
91159H HN 3	US Bancorp Sr MT Nt				1FE	1,985,360	94.152	1,883,046	2,000,000	1,987,259		1,323			2.375	2.458	JJ	20,979	47,500	07/19/2016.	07/22/2026.
913017 BR 9	United Technologies Corp Sr Nt			1	1FE	995,010	104.902	1,049,017	1,000,000	998,682		536			4.500	4.561	AO	9,500	45,000	02/23/2010.	04/15/2020.
91324P CM 2	UnitedHealth Group Inc Sr Nt			1	1FE	1,003,150	101.156	1,011,562	1,000,000	1,001,656		(623)			2.700	2.632	JJ	12,450	27,000	07/21/2015.	07/15/2020.
931142 CU 5	Wal-Mart Stores Inc Sr Nt				1FE	1,498,620	103.513	1,552,695	1,500,000	1,499,604		147			3.625	3.636	JJ	26,130	54,375	06/30/2010.	07/08/2020.
931422 AE 9	Walgreen Co Sr Nt			1	2FE	521,259	103.028	539,867	524,000	523,645		325			5.250	5.318	JJ	12,685	27,510	01/08/2009.	01/15/2019.
94106L BB 4	Waste Management Inc Nt			1	2FE	1,854,780	104.837	2,096,732	2,000,000	1,865,532		5,124			3.900	4.465	MS	26,000	78,000	11/10/2015.	03/01/2035.
95709T AP 5	Westar Energy Inc 1st Mtg Bd			1	1FE	996,120	100.556	1,005,557	1,000,000	996,411		291			3.100	3.145	AO	7,750	17,653	02/27/2017.	04/01/2027.
963320 AT 3	Whirlpool Corp Sr Nt			1	2FE	1,283,061	103.026	1,339,339	1,300,000	1,286,753		1,536			3.700	3.861	MN	8,017	48,100	07/22/2015.	05/01/2025.
976826 BG 1	Wisconsin Pwr & Lt Co Sr Nt			1	1FE	993,850	104.115	1,041,146	1,000,000	998,846		704			5.000	5.079	JJ	23,056	50,000	07/07/2009.	07/15/2019.
98389B AT 7	Xcel Energy Inc Sr Nt			2	2FE	1,999,460	99.752	1,995,044	2,000,000	1,999,532		72			2.600	2.606	MS	15,311	41,022	11/28/2016.	03/15/2022.
00205G AA 5	APT Pipelines Ltd Sr Nt		C	1	2FE	2,972,280	102.754	3,082,632	3,000,000	2,985,403		2,725			3.875	3.988	AO	25,833	116,250	10/03/2012.	10/11/2022.
21684A AA 4	Rabobank Nederland Sub Nt		D		1FE	3,039,014	107.195	3,215,859	3,000,000	3,025,428		(3,681)			4.625	4.460	JD	11,563	138,750	01/07/2014.	12/01/2023.
714264 AD 0	Pernod Ricard SA Sr Nt		D	1	2FE	2,758,000	106.223	2,655,570	2,500,000	2,694,010		(45,201)			4.450	2.421	JJ	51,299	111,250	07/26/2016.	01/15/2022.
82620K AF 0	Siemens Financieringsmat Sr Nt		D	1	1FE	496,290	112.158	560,790	500,000	496,454		65			4.400	4.445	MN	2,078	22,000	05/18/2015.	05/27/2045.
88165F AG 7	Teva Pharm Fin BV Sr Nt		C	1	2FE	1,962,107	89.515	1,759,863	1,966,000	1,963,925		383			2.950	2.973	JD	2,094	57,997	12/13/2012.	12/18/2022.
89153V AL 3	Total Capital Intl SA Nt		D	1	1FE	2,047,780	106.034	2,120,688	2,000,000	2,031,997		(4,495)			3.750	3.464	AO	16,875	75,000	03/31/2014.	04/10/2024.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						269,522,035	XXX	274,418,522	267,247,736	269,007,243	0	(277,856)	0	0	XXX	XXX	XXX	2,768,507	9,343,613	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
17326C AZ 7	Citigroup Comm Mtg Tr CMBS Ser 2017-B1 C			4	1FM	2,883,910	102.702	2,875,662	2,800,000	2,881,337		(2,574)			3.458	3.111	MON	8,069	32,275	08/15/2017.	08/15/2027.
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13			4	1FM	4,840,966	103.126	4,846,908	4,700,000	4,764,056		(19,953)			3.557	3.099	MON	13,932	167,179	11/26/2013.	11/15/2046.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						7,724,876	XXX	7,722,570	7,500,000	7,645,393	0	(22,527)	0	0	XXX	XXX	XXX	22,001	199,454	XXX	XXX

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
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
05568B AA 6	BNSF Trust ABS PTC Ser 2006-1			1	1FE	807,003	109.532	883,922	807,003	807,003					5.720	5.719	JJ	21,285	46,161	05/10/2006.	01/15/2024.
15200W AB 1	Centerpoint Energy Transition LBASS Ser			4	1FE	830,655	100.015	830,777	830,656	830,652		(2)			2.161	2.160	AO	3,789	17,947	01/11/2012.	10/15/2020.
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A			4	2FE	753,376	108.000	857,941	794,390	786,744		2,739			6.720	7.404	JJ	24,616	53,383	11/16/2000.	07/15/2023.
47215B AD 9	JCP&L Transition Funding LLC LBASS Ser 2			4	1FE	999,107	106.569	1,065,687	1,000,000	999,808		81			5.610	5.659	MJSD.	4,052	56,100	08/04/2006.	06/05/2023.
907833 AJ 6	Union Pacific RR ABS PTC Ser 2000-1			1	1FE	206,524	103.145	213,020	206,524	206,524					8.000	7.997	JJ	7,848	16,857	09/15/2000.	01/10/2021.
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA		A	1	1FE	500,000	101.081	505,405	500,000	500,000					3.300	3.300	JJ	458		12/07/2017.	07/15/2031.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					4,096,665	XXX	4,356,752	4,138,573	4,130,731	0	2,818	0	0	XXX	XXX	XXX	62,048	190,448	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)					281,343,576	XXX	286,497,844	278,886,309	280,783,367	0	(297,565)	0	0	XXX	XXX	XXX	2,852,556	9,733,515	XXX	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities																					
01039X AA 8	Alabama Power Cap Tr V LBASS Fx-to-Flt G				1FE	997,770	99.250	992,500	1,000,000	998,208		3			4.435	4.447	JAJO..	11,211	42,184	09/26/2002.	10/01/2042.
4599999.	Hybrid Securities - Other Loan-Backed and Structured Securities					997,770	XXX	992,500	1,000,000	998,208	0	3	0	0	XXX	XXX	XXX	11,211	42,184	XXX	XXX
4899999.	Total - Hybrid Securities					997,770	XXX	992,500	1,000,000	998,208	0	3	0	0	XXX	XXX	XXX	11,211	42,184	XXX	XXX
Totals																					
7799999.	Total - Issuer Obligations					333,684,815	XXX	342,162,163	331,111,343	332,996,357	0	(306,575)	0	0	XXX	XXX	XXX	3,608,450	12,389,980	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities					19,421,541	XXX	20,366,849	19,881,729	19,799,493	0	47,733	0	0	XXX	XXX	XXX	64,506	774,065	XXX	XXX
7999999.	Total - Commercial Mortgage-Backed Securities					7,724,876	XXX	7,722,570	7,500,000	7,645,393	0	(22,527)	0	0	XXX	XXX	XXX	22,001	199,454	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities					9,094,365	XXX	9,602,702	9,138,573	9,128,936	0	2,821	0	0	XXX	XXX	XXX	157,426	444,632	XXX	XXX
8399999.	Grand Total - Bonds					369,925,597	XXX	379,854,284	367,631,645	369,570,179	0	(278,548)	0	0	XXX	XXX	XXX	3,852,383	13,808,131	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 M8 0	U S Treasury Nt 2.000% 11/30/22		11/30/2017	Barclays Capital Inc.		3,724,964	3,750,000	206
912828 W7 1	U S Treasury Nt 2.125% 03/31/24		04/24/2017	Barclays Capital Inc.		250,284	250,000	363
0599999. Total - Bonds - U.S. Government						3,975,248	4,000,000	569
Bonds - Industrial and Miscellaneous								
038222 AL 9	Applied Materials Inc Sr Nt		03/28/2017	JP Morgan Securities LLC		2,989,350	3,000,000	
05531F BB 8	BB&T Corp MTN Sr Nt 2.850% 10/26/24		10/23/2017	Morgan Stanley & Co LLC		999,180	1,000,000	
097023 BU 8	Boeing Co Sr Nt 2.800% 03/01/27		02/14/2017	Citigroup		976,980	1,000,000	
11134L AE 9	Broadcom Crp/ Caymn Fi Sr Nt		01/11/2017	Credit Suisse Securities LLC		3,995,840	4,000,000	
11134L AN 9	Broadcom Crp/ Caymn Fi Sr Nt		10/10/2017	JP Morgan Securities LLC		999,720	1,000,000	
14149Y BJ 6	Cardinal Health Inc Sr Nt		06/01/2017	Bank of America BISD Dealer		1,000,000	1,000,000	
141781 BF 0	Cargill Inc Sr Nt 4.760% 11/23/45		08/04/2017	JP Morgan Securities LLC		466,484	400,000	4,020
17326C AZ 7	Citigroup Comm Mtg Tr CMBS Ser 2017-B1 C		08/15/2017	Citigroup		2,883,910	2,800,000	7,531
207597 EG 6	Connecticut Lt & Pwr Co 1st Mtg Bd		08/08/2017	Mizuho Securities USA Inc.		1,097,490	1,000,000	14,572
278062 AF 1	Eaton Corp Sr Nt 3.915% 09/15/47		09/06/2017	Citigroup		600,000	600,000	
278865 BB 5	Ecolab Inc Sr Nt 3.250% 12/01/27		11/16/2017	JP Morgan Securities LLC		498,475	500,000	
446413 AK 2	Huntington Ingalls Industries Sr Nt		11/20/2017	Various		501,639	500,000	
478160 CE 2	Johnson & Johnson Sr Nt		02/28/2017	JP Morgan Securities LLC		998,970	1,000,000	
50540R AU 6	Laboratory Corp of America Sr Nt		08/15/2017	Wells Fargo Securities LLC		998,490	1,000,000	
579780 AN 7	McCormick & Co Inc Sr Nt		08/09/2017	Bank of America BISD Dealer		498,275	500,000	
615369 AL 9	Moodys Corp Sr Nt 3.250% 01/15/28		08/18/2017	Various		2,901,397	2,900,000	12,178
65473Q BF 9	NiSource Finance Corp Sr Nt		08/10/2017	Various		1,066,690	1,000,000	10,087
65473Q BG 7	NiSource Finance Corp Sr Nt		09/05/2017	Citigroup		299,676	300,000	
68217F AA 0	Omnicom Group Inc Sr Nt		07/19/2017	JP Morgan Securities LLC		1,014,020	1,000,000	9,900
69349L AQ 1	PNC Bank NA Sub Nt 4.200% 11/01/25		09/22/2017	Goldman Sachs & Company		2,165,720	2,000,000	33,833
720198 AD 2	Piedmont Operating Partnership Sr Nt		07/18/2017	Morgan Stanley & Co LLC		4,169,320	4,000,000	62,300
774341 AJ 0	Rockwell Collins Sr Nt		03/28/2017	Wells Fargo Securities LLC		7,976,960	8,000,000	
780153 AW 2	Royal Caribbean Cruises Ltd Sr Nt		11/20/2017	Morgan Stanley & Co LLC		1,494,345	1,500,000	
883556 BX 9	Thermo Fisher Scientific Inc Sr Nt		08/10/2017	JP Morgan Securities LLC		595,578	600,000	
883556 BY 7	Thermo Fisher Scientific Inc Sr Nt		08/10/2017	JP Morgan Securities LLC		691,775	700,000	
95709T AP 5	Westar Energy Inc 1st Mtg Bd		02/27/2017	Wells Fargo Securities LLC		996,120	1,000,000	
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA	A	12/07/2017	Credit Suisse Securities LLC		500,000	500,000	
3899999. Total - Bonds - Industrial and Miscellaneous						43,376,404	42,800,000	154,421
8399997. Total - Bonds - Part 3						47,351,652	46,800,000	154,990
8399999. Total - Bonds						47,351,652	46,800,000	154,990
9999999. Total - Bonds, Preferred and Common Stocks						47,351,652	XXX	154,990

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																				
38377N R4 8	GNMA REMIC Ser 2010-164 Cl PC		12/01/2017	Paydown		1,118,166	1,118,160	1,102,960	1,112,851		5,308		5,308		1,118,160			0	27,546	10/20/2038
38377U PV 4	GNMA REMIC Ser 2011-34 Cl PB		12/01/2017	Paydown		1,018,188	1,018,188	982,870	1,007,001		11,187		11,187		1,018,188			0	31,162	08/20/2039
38377W WS 9	GNMA REMIC Ser 2011-82 Cl LP		03/01/2017	Paydown		303,940	303,940	309,924	303,723		217		217		303,940			0	1,538	02/20/2037
38377X NE 8	GNMA REMIC Ser 2011-112 Cl GN		07/01/2017	Paydown		199,278	199,278	198,220	199,006		272		272		199,278			0	930	11/20/2036
0599999.	Total - Bonds - U.S. Government					2,639,572	2,639,566	2,593,974	2,622,581	0	16,984	0	16,984	0	2,639,566	0	0	0	61,176	XXX
Bonds - U.S. Political Subdivisions of States																				
981305 A7 0	Worcester MA GO Ser D 4.125% 07/01/17		07/01/2017	Maturity		315,000	315,000	304,416	314,499		501		501		315,000			0	12,994	07/01/2017
2499999.	Total - Bonds - U.S. Political Subdivisions of States					315,000	315,000	304,416	314,499	0	501	0	501	0	315,000	0	0	0	12,994	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
20281P BB 7	Commonwealth PA Fin Auth Rev Economic Im		06/01/2017	Call 100.0000		230,000	230,000	230,000	230,000				0		230,000			0	6,476	06/01/2023
3133TH RV 1	FHLMC REMIC Ser 2120 Cl PC		12/01/2017	Paydown		41,772	41,772	41,446	41,649		123		123		41,772			0	1,280	01/15/2019
3137A2 NK 3	FHLMC REMIC Ser 3756 Cl PB		12/01/2017	Paydown		13,144	13,144	12,545	12,917		227		227		13,144			0	526	12/15/2037
3137A3 HS 1	FHLMC REMIC Ser 3751 Cl MC		12/01/2017	Paydown		226,235	226,235	226,942	225,993		242		242		226,235			0	4,277	07/15/2037
3137A5 R7 1	FHLMC REMIC Ser 3786 Cl EB		12/01/2017	Paydown		435,752	435,752	445,420	436,797		(1,046)		(1,046)		435,752			0	9,263	08/15/2035
3138M6 DN 4	FNMA Pool #AP2808 3.000% 08/25/42		12/01/2017	Paydown		404,993	404,993	421,446	420,157		(15,163)		(15,163)		404,993			0	4,948	08/25/2042
31392U RH 9	FHLMC REMIC Ser 2501 AN		09/01/2017	Paydown		3,362	3,362	3,410	3,357		4		4		3,362			0	22	09/15/2017
31393W X8 7	FHLMC REMIC Ser 2638 Cl DH		12/01/2017	Paydown		468,196	468,196	457,442	464,665		3,531		3,531		468,196			0	17,360	07/15/2023
31397S KV 5	FNMA REMIC Ser 2011-30 Cl LC		12/01/2017	Paydown		894,814	894,814	881,392	890,832		3,982		3,982		894,814			0	17,162	12/25/2036
57429L AL 0	Maryland St Trans Auth Rev Ltd Oblg Txbl		07/01/2017	Call 100.0000		65,000	65,000	65,000	65,000				0		65,000			0	4,212	07/01/2022
649085 AA 5	New Valley Generation II Ser 2001		05/01/2017	Redemption 100.0000		78,613	78,613	83,723	79,688		(1,075)		(1,075)		78,613			0	2,190	05/01/2020
64908P AA 1	New Valley Generation III Ser 2002		01/15/2017	Redemption 100.0000		75,829	75,829	75,829	75,829				0		75,829			0	1,945	01/15/2021
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,937,710	2,937,710	2,944,595	2,946,884	0	(9,175)	0	(9,175)	0	2,937,710	0	0	0	69,661	XXX
Bonds - Industrial and Miscellaneous																				
010392 EW 4	Alabama Power Co Sr Nt Ser 07A		02/01/2017	Maturity		500,000	500,000	498,300	499,982		18		18		500,000			0	13,875	02/01/2017
025816 AX 7	American Express Co Sr Nt		08/28/2017	Maturity		500,000	500,000	498,710	499,889		111		111		500,000			0	30,750	08/28/2017
039483 AY 8	Archer-Daniels-Midland Co Sr Nt		09/29/2017	Call 100.0000		836,000	836,000	835,983	836,000				0		836,000			0	62,663	03/15/2018
05568B AA 6	BNSF Trust ABS PTC Ser 2006-1		07/15/2017	Redemption 100.0000		91,334	91,334	91,334	91,334				0		91,334			0	2,624	01/15/2024
075887 AU 3	Becton Dickinson & Co Sr Nt		06/19/2017	Call 100.0000		1,000,000	1,000,000	993,480	998,148		346		346		998,494		1,506	1,506	92,346	05/15/2019
126410 LM 9	CSX Transportation Inc Co Gtd Nt		07/15/2017	Redemption 100.0000		100,263	100,263	100,263	100,263				0		100,263			0	6,267	01/15/2023
134429 AV 1	Campbell Soup Co Sr Nt		07/15/2017	Maturity		1,000,000	1,000,000	997,110	999,757		243		243		1,000,000			0	30,500	07/15/2017
15200W AB 1	Centerpoint Energy Transition LBASS Ser		10/15/2017	Paydown		169,344	169,344	169,344	169,344				0		169,344			0	3,538	10/15/2020
15361G AR 6	Central Hudson Gas & Elec Corp Sr MT Nt		09/01/2017	Maturity		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	100,467	09/01/2017
19416Q DU 1	Colgate-Palmolive Co MT Sr Nt		05/01/2017	Maturity		500,000	500,000	497,800	499,869		131		131		500,000			0	6,563	05/01/2017
207597 DW 2	Connecticut Lt & Pwr Co 1st Mtg Bd		03/01/2017	Maturity		1,000,000	1,000,000	997,150	999,941		59		59		1,000,000			0	26,875	03/01/2017
20825C AR 5	Conocophillips Nt 5.750% 02/01/19		08/01/2017	Call 100.0000		1,000,000	1,000,000	993,260	998,258		401		401		998,659		1,341	1,341	114,657	02/01/2019
20825C AU 8	Conocophillips Co Gtd Nt		06/21/2017	Call 100.0000		500,000	500,000	496,235	498,701		187		187		498,888		1,112	1,112	80,185	01/15/2020
216871 AC 7	Cooper US Inc Co Gtd Nt		07/01/2017	Maturity		2,000,000	2,000,000	1,998,900	1,999,933		67		67		2,000,000			0	122,000	07/01/2017
219207 AB 3	Cornell University Sr Nt		01/19/2017	Call 100.0000		1,575,000	1,575,000	1,683,251	1,607,779		(746)		(746)		1,607,033		(32,033)	(32,033)	159,590	02/01/2019
22160K AC 9	Costco Wholesale Corp Sr Nt		03/15/2017	Maturity		1,000,000	1,000,000	998,410	999,961		39		39		1,000,000			0	27,500	03/15/2017
24422E QF 9	Deere /John/ Cap Corp MT Nt		04/13/2017	Maturity		2,000,000	2,000,000	1,988,780	1,999,597		403		403		2,000,000			0	55,000	04/13/2017
24422E RL 5	Deere /John/ Cap Corp Sr Nt		01/13/2017	Maturity		500,000	500,000	499,435	499,996		4		4		500,000			0	5,000	01/13/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
25468P CS 3	Disney Walt Co MT Nt 1.125% 02/15/17		02/15/2017.	Maturity		500,000	500,000	495,200	499,879		121		121		500,000			0	2,813	02/15/2017.
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A		01/15/2017.	Paydown		114,028	114,028	108,141	112,538		1,491		1,491		114,028			0	3,831	07/15/2023.
373334 GE 5	Georgia Pwr Co Sr Nt Ser B		06/01/2017.	Maturity		1,000,000	1,000,000	997,840	999,885		115		115		1,000,000			0	28,500	06/01/2017.
406216 AV 3	Halliburton Co Sr Nt 5.900% 09/15/18		03/15/2017.	Call 100.0000		1,000,000	1,000,000	999,840	999,967		4		4		999,971		29	29	93,675	09/15/2018.
459200 GJ 4	International Bus Machs Corp Sr Nt		09/14/2017.	Maturity		1,000,000	1,000,000	996,540	999,690		310		310		1,000,000			0	57,000	09/14/2017.
47214T AD 1	JCP&L Transition Funding LLC LBASS Ser 2		06/05/2017.	Paydown		147,523	147,523	147,407	147,516		7		7		147,523			0	3,428	06/05/2019.
48121C YK 6	JPMorgan Chase Sub Bk Nt		10/01/2017.	Maturity		2,000,000	2,000,000	1,997,740	1,999,785		215		215		2,000,000			0	120,000	10/01/2017.
494368 BB 8	Kimberly-Clark Corp Nt		08/01/2017.	Maturity		1,000,000	1,000,000	996,970	999,769		231		231		1,000,000			0	61,250	08/01/2017.
58013M EB 6	McDonalds Corp MT Nt Ser I		10/15/2017.	Maturity		1,000,000	1,000,000	997,980	999,797		203		203		1,000,000			0	58,000	10/15/2017.
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13		08/15/2017.	Goldman Sachs & Company		2,936,609	2,800,000	2,883,980	2,850,048		(7,451)		(7,451)		2,842,597		94,012	94,012	71,100	11/15/2046.
628962 AC 6	Natl Inst Health Neuroscience Gov Gtd Se		08/15/2017.	Redemption 100.0000		208,257	208,257	203,446	207,512		745		745		208,257			0	10,804	02/15/2019.
670346 AG 0	Nucor Corp Sr Nt 5.750% 12/01/17		12/01/2017.	Maturity		2,000,000	2,000,000	1,991,160	1,998,967		1,033		1,033		2,000,000			0	115,000	12/01/2017.
74041A AA 1	Preferred Term Sec Ltd VI LBASS Flt Rt N		12/28/2017.	Call 100.0000		1,482,944	1,482,944	995,890	1,069,378		13,904		13,904		1,083,282		399,662	399,662	26,164	03/24/2034.
74041A AA 1	Preferred Term Sec Ltd VI LBASS Flt Rt N		09/25/2017.	Paydown		1,775,655	1,775,655	1,192,463	1,280,457		495,198		495,198		1,775,655			0	19,578	03/24/2034.
74971V AC 5	RSB Bondco LBASS Ser 2007-A Cl A3		04/01/2017.	Paydown		1,038,657	1,038,657	1,037,965	1,038,528		129		129		1,038,657			0	30,225	06/28/2019.
833034 AE 1	Snap-On Inc Nt 5.500% 01/15/17		01/15/2017.	Maturity		2,000,000	2,000,000	1,999,380	1,999,997		3		3		2,000,000			0	55,000	01/15/2017.
883556 BB 7	Thermo Fisher Scientific Inc Sr Nt		03/22/2017.	Call 100.0000		7,000,000	7,000,000	6,998,950	6,999,780		46		46		6,999,827		173	173	124,831	01/15/2018.
89233P 5S 1	Toyota Motor Credit Corp MT Nt		01/12/2017.	Maturity		1,000,000	1,000,000	998,350	999,990		10		10		1,000,000			0	10,250	01/12/2017.
89837R AA 0	Trustees of Dartmouth College Nt		11/20/2017.	Call 100.0000		598,000	598,000	588,175	595,167		999		999		596,166		1,834	1,834	52,669	06/01/2019.
907833 AJ 6	Union Pacific RR ABS PTC Ser 2000-1		07/12/2017.	Redemption 100.0000		100,622	100,622	100,622	100,622				0		100,622			0	4,279	01/10/2021.
90783T AA 8	Union Pacific RR PTC Ser 2004-1		01/02/2017.	Redemption 100.0000		34,663	34,663	34,663	34,663				0		34,663			0	937	07/02/2025.
90783X AA 9	Union Pacific RR PTC Ser 2007-3		07/02/2017.	Redemption 100.0000		23,248	23,248	23,248	23,248				0		23,248			0	1,056	01/02/2031.
71429M AB 1	Perrigo Finance Unlimited Sr Nt	D	06/20/2017.	Various		3,121,807	3,000,000	3,042,600	3,039,914		(1,692)		(1,692)		3,038,223		83,584	83,584	100,941	03/15/2026.
3899999.	Total - Bonds - Industrial and Miscellaneous					47,353,954	47,095,538	46,166,295	46,295,849	0	506,884	0	506,884	0	46,802,734	0	551,220	551,220	1,991,731	XXX
8399997.	Total - Bonds - Part 4					53,246,236	52,987,814	52,009,280	52,179,813	0	515,194	0	515,194	0	52,695,010	0	551,220	551,220	2,135,562	XXX
8399999.	Total - Bonds					53,246,236	52,987,814	52,009,280	52,179,813	0	515,194	0	515,194	0	52,695,010	0	551,220	551,220	2,135,562	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					53,246,236	XXX	52,009,280	52,179,813	0	515,194	0	515,194	0	52,695,010	0	551,220	551,220	2,135,562	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

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

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

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest

NONE

SCHEDULE DB - PART A - SECTION 1

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

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

NONE

SCHEDULE DB - PART A - SECTION 2

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

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

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

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

NONE

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

NONE

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
Bank of New York Mellon	New York, NY					1,609,605	XXX
JP Morgan Chase	New York, NY					(1,492,850)	XXX
Wells Fargo	San Francisco, CA					344,012	XXX
0199998. Deposits in.....2 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			149,343	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	610,110	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	610,110	XXX
0599999. Total Cash		XXX	XXX	0	0	610,110	XXX

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

1. January	2,107,574	4. April	1,960,809	7. July	(1,272,909)	10. October	(2,497)
2. February	(448,096)	5. May	1,251,900	8. August	215,100	11. November	(350,176)
3. March	(784,858)	6. June	(679,007)	9. September	(432,396)	12. December	610,110

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								
09248U 71 8	BlackRock Liquidity Funds T-Fund Portfol		12/29/2017	1.187		5,520,905	2,874	32,648
316175 10 8	Fidelity Institutional Govt Fd # 57		12/04/2017	1.165		3,293,324	4,105	28,393
61747C 70 7	Morgan Stanley Inst Liquidity Money Mark		12/29/2017	0.012		6,000,003	5,024	38,904
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						14,814,232	12,003	99,945
8899999. Total - Cash Equivalents						14,814,232	12,003	99,945

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders 3 Book/Adjusting Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusting Carrying Value	6 Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	For protection of state's ph's			235,696	235,940
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	For protection of state's ph's			62,852	62,917
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	For protection of state's ph's			157,131	157,293
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH	B	License requirement-hv			52,377	52,431
31.	New Jersey NJ						
32.	New Mexico NM	B	Multiple	269,894	267,357	199,725	198,098
33.	New York NY						
34.	North Carolina NC	B	License requirement-hv			400,000	424,628
35.	North Dakota ND						
36.	Ohio OH	B	Multiple	3,490,117	3,468,143	224,365	222,952
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA	B	For protection of all ph's	4,991,529	5,300,234		
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	8,751,540	9,035,734	1,332,146	1,354,259

DETAILS OF WRITE-INS

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

2017 ALPHABETICAL INDEX
LIFE ANNUAL STATEMENT BLANK