



ANNUAL STATEMENT

For the Year Ended December 31, 2017
of the Condition and Affairs of the

Loyal American Life Insurance Company

NAIC Group Code.....0901, 0901
(Current Period) (Prior Period)

NAIC Company Code..... 65722

Employer's ID Number..... 63-0343428

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Incorporated/Organized..... May 18, 1955

Commenced Business..... July 4, 1955

Statutory Home Office

1300 East Ninth Street..... Cleveland OH US 44114
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office

11200 Lakeline Blvd., Suite 100..... Austin TX US..... 78717
(Street and Number) (City or Town, State, Country and Zip Code)

(512) 451-2224
(Area Code) (Telephone Number)

Mail Address

11200 Lakeline Blvd., Suite 100..... Austin TX US 78717
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records

11200 Lakeline Blvd., Suite 100..... Austin TX US 78717
(Street and Number) (City or Town, State, Country and Zip Code)

(512) 451-2224
(Area Code) (Telephone Number)

Internet Web Site Address

www.CignaSupplementalBenefits.com

Statutory Statement Contact

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(Name)
CSBFinRpt@cigna.com
(E-Mail Address)

(512) 531-1465
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(512) 467-1399
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Stephen Burnett Jones #	President	2. Byron Keith Buescher	Treasurer and Chief Accounting Officer
3. Anna Krishtul	Secretary	4. Susan Eadaoine Buck	Appointed Actuary

OTHER

Gregory John Czar #	Executive Vice President and Chief Financial Officer	David Lawrence Chambers	Vice President-Sales and Marketing
Mark Fleming	Vice President and Assistant Treasurer	Joanne Ruth Hart	Vice President and Assistant Treasurer
Scott Ronald Lambert	Vice President and Assistant Treasurer	Ryan Bruce McGroarty #	Vice President
Maureen Hardiman Ryan	Vice President and Assistant Treasurer	Man-Kit Simon Tang	Vice President and Chief Actuary

DIRECTORS OR TRUSTEES

Gregory John Czar #	Brian Case Evanko	Stephen Burnett Jones #	Ryan Bruce McGroarty #
Frank Sataline, Jr.	James Yablecki		

State of..... Texas
County of..... Williamson

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

(Signature)
Stephen Burnett Jones

1. (Printed Name)
President

(Title)

(Signature)
Byron Keith Buescher

2. (Printed Name)
Treasurer and Chief Accounting Officer

(Title)

(Signature)
Anna Krishtul

3. (Printed Name)
Secretary

(Title)

Subscribed and sworn to before me

a. Is this an original filing? Yes [X] No []

This _____ day of February 2018

b. If no

1. State the amendment number _____

2. Date filed _____

3. Number of pages attached _____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	4,143,514	1.5	4,143,514		4,143,514	1.5
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	1,020,531	0.4	1,020,531		1,020,531	0.4
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	2,081,773	0.7	2,081,773		2,081,773	0.7
1.43 Revenue and assessment obligations.....		0.0			0	0.0
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.....		0.0			0	0.0
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	194,309,010	68.2	194,309,010		194,309,010	68.2
2.2 Unaffiliated non-U.S. securities (including Canada).....	12,908,312	4.5	12,908,312		12,908,312	4.5
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.....	59,672,120	20.9	59,672,120		59,672,120	20.9
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....	117	0.0	117		117	0.0
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.....	10,916,119	3.8	10,916,119		10,916,119	3.8
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	285,051,496	100.0	285,051,496	0	285,051,496	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		231,941,540
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		117,635,287
3.	Accrual of discount.....		169,910
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.....	(41,481,562)	
4.4	Part 4, Column 11.....		(41,481,562)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		336,006
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		33,289,038
7.	Deduct amortization of premium.....		1,176,883
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).....		274,135,260
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		274,135,260

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	4,143,514	4,127,671	4,199,046	4,108,000
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	1,020,531	1,080,826	1,026,000	1,000,000
	4. Totals.....	5,164,045	5,208,497	5,225,046	5,108,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	.....	.....	.....	.....
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	2,081,773	2,061,700	2,182,740	2,000,000
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.....	.....	.....	.....	.....
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (Unaffiliated)	8. United States.....	194,309,010	197,523,547	197,713,351	193,335,581
	9. Canada.....	9,118,630	9,182,195	9,467,472	9,000,000
	10. Other Countries.....	3,789,681	3,869,123	4,075,448	3,655,829
	11. Totals.....	207,217,321	210,574,865	211,256,271	205,991,410
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	214,463,139	217,845,062	218,664,057	213,099,410
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	.....	.....	.....	.....
	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 Industrial and Miscellaneous (Unaffiliated)	20. United States.....	.....	.....	.....	.....
	21. Canada.....	.....	.....	.....	.....
	22. Other Countries.....	.....	.....	.....	.....
	23. Totals.....	0	0	0	.....
Parent, Subsidiaries and Affiliates	24. Totals.....	59,672,120	59,672,120	177,875,879	.....
	25. Total Common Stocks.....	59,672,120	59,672,120	177,875,879	.....
	26. Total Stocks.....	59,672,120	59,672,120	177,875,879	.....
	27. Total Bonds and Stocks.....	274,135,259	277,517,182	396,539,936	.....

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

5015

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....		4,143,514				XXX	4,143,514	1.8	4,084,200	2.0	4,143,514	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	0	4,143,514	0	0	0	XXX	4,143,514	1.8	4,084,200	2.0	4,143,514	0
2. All Other Governments												
2.1 NAIC 1.....			1,020,531			XXX	1,020,531	0.4	1,023,407	0.5		1,020,531
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	1,020,531	0	0	XXX	1,020,531	0.4	1,023,407	0.5	0	1,020,531
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....						XXX	0	0.0		0.0		
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....		2,081,773				XXX	2,081,773	0.9	2,102,014	1.0	2,081,773	
4.2 NAIC 2.....						XXX	0	0.0		0.0		
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	0	2,081,773	0	0	0	XXX	2,081,773	0.9	2,102,014	1.0	2,081,773	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....						XXX	0	0.0		0.0		
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.....	0	0	0	0	0	XXX	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

	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)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	19,721,874	28,901,153	36,377,877	499,401	1,298,572	XXX.....	86,798,877	37.2	82,972,556	40.1	70,870,255	15,928,623
6.2 NAIC 2.....	2,754,394	29,433,131	102,863,495	998,585		XXX.....	136,049,605	58.3	113,403,847	54.9	119,320,448	16,729,157
6.3 NAIC 3.....		3,077,627				XXX.....	3,077,627	1.3	3,102,186	1.5	2,030,210	1,047,418
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.....	22,476,268	61,411,911	139,241,372	1,497,986	1,298,572	XXX.....	225,926,109	96.9	199,478,589	96.5	192,220,913	33,705,198
7. Hybrid Securities												
7.1 NAIC 1.....						XXX.....	0	0.0		0.0		
7.2 NAIC 2.....						XXX.....	0	0.0		0.0		
7.3 NAIC 3.....						XXX.....	0	0.0		0.0		
7.4 NAIC 4.....						XXX.....	0	0.0		0.0		
7.5 NAIC 5.....						XXX.....	0	0.0		0.0		
7.6 NAIC 6.....						XXX.....	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						XXX.....	0	0.0		0.0		
8.2 NAIC 2.....						XXX.....	0	0.0		0.0		
8.3 NAIC 3.....						XXX.....	0	0.0		0.0		
8.4 NAIC 4.....						XXX.....	0	0.0		0.0		
8.5 NAIC 5.....						XXX.....	0	0.0		0.0		
8.6 NAIC 6.....						XXX.....	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.2 NAIC 2.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.3 NAIC 3.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.4 NAIC 4.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.5 NAIC 5.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.6 NAIC 6.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.7 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1	2	3	4	5	6	7	8	9	10	11	12
	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....19,721,874	35,126,440	37,398,408	499,401	1,298,572	0	94,044,695	40.3	XXX	XXX	77,095,542	16,949,154
10.2 NAIC 2.....	(d).....2,754,394	29,433,131	102,863,495	998,585	0	0	136,049,605	58.3	XXX	XXX	119,320,448	16,729,157
10.3 NAIC 3.....	(d).....0	3,077,627	0	0	0	0	3,077,627	1.3	XXX	XXX	2,030,210	1,047,418
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	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.....	22,476,268	67,637,198	140,261,903	1,497,986	1,298,572	0	(b).....233,171,927	100.0	XXX	XXX	198,446,200	34,725,729
10.8 Line 10.7 as a % of Col. 7.....	9.6	29.0	60.2	0.6	0.6	0.0	100.0	XXX	XXX	XXX	85.1	14.9
11. Total Bonds Prior Year												
11.1 NAIC 1.....	18,817,255	41,348,750	27,712,043	999,645	1,304,484	.....	.....XXX	XXX	90,182,177	43.6	72,132,656	18,049,520
11.2 NAIC 2.....	7,283,379	32,609,704	70,530,313	2,980,451	.....	.....	.....XXX	XXX	113,403,847	54.9	97,772,677	15,631,170
11.3 NAIC 3.....	.....	.....3,102,186	.....	.....	.....	.....	.....XXX	XXX	3,102,186	1.5	2,040,817	1,061,369
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.....	26,100,634	77,060,640	98,242,356	3,980,096	1,304,484	0	XXX	XXX	(b).....206,688,210	100.0	171,946,150	34,742,059
11.8 Line 11.7 as a % of Col. 9.....	12.6	37.3	47.5	1.9	0.6	0.0	XXX	XXX	100.0	XXX	83.2	16.8
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	19,721,874	28,939,335	27,934,931	499,401	.....	.....	.....77,095,541	33.1	72,132,656	34.9	77,095,541	XXX
12.2 NAIC 2.....	2,458,581	24,460,988	92,400,879	.....	.....	.....	.....119,320,448	51.2	97,772,677	47.3	119,320,448	XXX
12.3 NAIC 3.....	.....	.....2,030,210	.....	.....	.....	.....	.....2,030,210	0.9	2,040,817	1.0	2,030,210	XXX
12.4 NAIC 4.....	.....	.....	.....	.....0	.....	.....	.....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.....	22,180,455	55,430,533	120,335,810	499,401	0	0	198,446,199	85.1	171,946,150	83.2	198,446,199	XXX
12.8 Line 12.7 as a % of Col. 7.....	11.2	27.9	60.6	0.3	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	9.5	23.8	51.6	0.2	0.0	0.0	85.1	XXX	XXX	XXX	85.1	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1.....	.....	.....6,187,105	9,463,477	.....	.....1,298,572	.....	.....16,949,154	7.3	18,049,520	8.7	XXX	16,949,154
13.2 NAIC 2.....	295,813	4,972,143	10,462,617	998,585	.....	.....	.....16,729,158	7.2	15,631,170	7.6	XXX	16,729,158
13.3 NAIC 3.....	.....	.....1,047,418	.....	.....	.....	.....	.....1,047,418	0.4	1,061,369	0.5	XXX	1,047,418
13.4 NAIC 4.....	.....	.....0	.....	.....0	.....	.....	.....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.....	295,813	12,206,666	19,926,094	998,585	1,298,572	0	34,725,730	14.9	34,742,059	16.8	XXX	34,725,730
13.8 Line 13.7 as a % of Col. 7.....	0.9	35.2	57.4	2.9	3.7	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.....	0.1	5.2	8.5	0.4	0.6	0.0	14.9	XXX	XXX	XXX	XXX	14.9

(a) Includes \$.....34,725,729 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 \$.....18,708,789; 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.....		4,143,514				XXX	4,143,514	1.8	4,084,200	2.0	4,143,514	
1.2	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.3	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.4	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
1.5	Totals.....	0	4,143,514	0	0	0	XXX	4,143,514	1.8	4,084,200	2.0	4,143,514	0
2.	All Other Governments												
2.1	Issuer Obligations.....			1,020,531			XXX	1,020,531	0.4	1,023,407	0.5		1,020,531
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	1,020,531	0	0	XXX	1,020,531	0.4	1,023,407	0.5	0	1,020,531
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations.....						XXX	0	0.0		0.0		
3.2	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
3.5	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations.....		2,081,773				XXX	2,081,773	0.9	2,102,014	1.0	2,081,773	
4.2	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
4.5	Totals.....	0	2,081,773	0	0	0	XXX	2,081,773	0.9	2,102,014	1.0	2,081,773	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations.....						XXX	0	0.0		0.0		
5.2	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
5.3	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
5.4	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
5.5	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	Issuer Obligations.....	22,180,455	61,095,876	137,863,040	1,497,986	1,298,572	XXX	223,935,929	96.0	197,020,658	95.3	190,886,560	33,049,369
6.2	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
6.3	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
6.4	Other Loan-Backed and Structured Securities.....	295,813	316,036	1,378,332			XXX	1,990,181	0.9	2,457,930	1.2	1,334,352	655,829
6.5	Totals.....	22,476,268	61,411,912	139,241,372	1,497,986	1,298,572	XXX	225,926,110	96.9	199,478,588	96.5	192,220,912	33,705,198
7.	Hybrid Securities												
7.1	Issuer Obligations.....						XXX	0	0.0		0.0		
7.2	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
7.5	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.1	Issuer Obligations.....						XXX	0	0.0		0.0		
8.2	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
8.5	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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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.....	22,180,455	67,321,163	138,883,571	1,497,986	1,298,572	XXX	231,181,747	99.1	XXX	XXX	197,111,847	34,069,900
10.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 Other Loan-Backed and Structured Securities.....	295,813	316,036	1,378,332	0	0	XXX	1,990,181	0.9	XXX	XXX	1,334,352	655,829
10.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals.....	22,476,268	67,637,199	140,261,903	1,497,986	1,298,572	0	233,171,928	100.0	XXX	XXX	198,446,199	34,725,729
10.7 Line 10.6 as a % of Col. 7.....	9.6	29.0	60.2	0.6	0.6	0.0	100.0	XXX	XXX	XXX	85.1	14.9
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	25,849,607	76,530,775	96,565,317	3,980,096	1,304,484	XXX	XXX	XXX	204,230,279	98.8	170,394,638	33,835,641
11.2 Residential Mortgage-Backed Securities.....						XXX	XXX	XXX	0	0.0		
11.3 Commercial Mortgage-Backed Securities.....						XXX	XXX	XXX	0	0.0		
11.4 Other Loan-Backed and Structured Securities.....	251,027	529,865	1,677,038			XXX	XXX	XXX	2,457,930	1.2	1,551,513	906,418
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
11.6 Totals.....	26,100,634	77,060,640	98,242,355	3,980,096	1,304,484	0	XXX	XXX	206,688,209	100.0	171,946,151	34,742,059
11.7 Line 11.6 as a % of Col. 9.....	12.6	37.3	47.5	1.9	0.6	0.0	XXX	XXX	100.0	XXX	83.2	16.8
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	22,180,455	55,430,533	119,001,457	499,401		XXX	197,111,846	84.5	170,394,638	82.4	197,111,846	XXX
12.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	0	XXX
12.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	0	XXX
12.4 Other Loan-Backed and Structured Securities.....			1,334,352			XXX	1,334,352	0.6	1,551,513	0.8	1,334,352	XXX
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals.....	22,180,455	55,430,533	120,335,809	499,401	0	0	198,446,198	85.1	171,946,151	83.2	198,446,198	XXX
12.7 Line 12.6 as a % of Col. 7.....	11.2	27.9	60.6	0.3	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	9.5	23.8	51.6	0.2	0.0	0.0	85.1	XXX	XXX	XXX	85.1	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....		11,890,629	19,882,113	998,585	1,298,572	XXX	34,069,899	14.6	33,835,641	16.4	XXX	34,069,899
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.....	295,813	316,036	43,980			XXX	655,829	0.3	906,418	0.4	XXX	655,829
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
13.6 Totals.....	295,813	12,206,665	19,926,093	998,585	1,298,572	0	34,725,728	14.9	34,742,059	16.8	XXX	34,725,728
13.7 Line 13.6 as a % of Col. 7.....	0.9	35.2	57.4	2.9	3.7	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.....	0.1	5.2	8.5	0.4	0.6	0.0	14.9	XXX	XXX	XXX	XXX	14.9

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

\$10

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	15,400,350	15,400,350			
2. Cost of short-term investments acquired.....	183,225,438	183,225,438			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	179,917,000	179,917,000			
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).....	18,708,788	18,708,788	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	18,708,788	18,708,788	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Pt. 2 Verification
NONE

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1		2				Codes		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
						3	4		5	NAIC Designation	8	Fair Value			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description				Code	For eign	Bond CHAR	Rate Used to Obtain 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	F2	1	US TREASURY N/B.....	SD..	..	.....	1	3,254,603	...100.047	3,229,513	3,228,000	3,243,073	.....	.....	(3,751)	.....	2.125	1.995	MS.....	17,526	67,851	05/19/2017.	09/30/2021.		
912828	ND	8	US TREASURY N/B.....	SD..	..	.....	1	627,768	...103.641	585,570	565,000	584,309	.....	.....	(7,879)	.....	3.500	2.015	MN.....	2,567	19,775	03/20/2012.	05/15/2020.		
912828	XQ	8	US TREASURY N/B.....	SD..	..	.....	1	311,648	...99.234	307,627	310,000	311,114	.....	.....	(231)	.....	2.000	1.918	JJ.....	2,595	6,200	08/27/2015.	07/31/2022.		
912828	XQ	8	US TREASURY N/B.....	SD..	..	.....	1	5,027	...99.234	4,962	5,000	5,018	.....	.....	(4)	.....	2.000	1.918	JJ.....	42	100	08/27/2015.	07/31/2022.		
0199999. U.S. Government - Issuer Obligations.....								4,199,046	XXX	4,127,672	4,108,000	4,143,514			0	(11,865)		0	XXX	XXX	XXX	22,730	93,926	XXX	XXX
0599999. Total - U.S. Government.....								4,199,046	XXX	4,127,672	4,108,000	4,143,514			0	(11,865)		0	XXX	XXX	XXX	22,730	93,926	XXX	XXX
All Other Governments - Issuer Obligations																									
085209	AC	8	GOVT OF BERMUDA SERIES 144A.....	.....	C	.....	1FE	1,026,000	...108.083	1,080,826	1,000,000	1,020,531	.....	.....	(2,876)	.....	4.854	4.465	FA.....	19,551	48,540	01/19/2016.	02/06/2024.		
0699999. All Other Governments - Issuer Obligations.....								1,026,000	XXX	1,080,826	1,000,000	1,020,531			0	(2,876)		0	XXX	XXX	XXX	19,551	48,540	XXX	XXX
1099999. Total - All Other Governments.....								1,026,000	XXX	1,080,826	1,000,000	1,020,531			0	(2,876)		0	XXX	XXX	XXX	19,551	48,540	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																									
584002	QB	8	MECKLENBURG CNTY N C.....	.....	..	.....	2	2,182,740	...103.085	2,061,700	2,000,000	2,081,773	.....	.....	(20,241)	.....	4.349	3.182	AO.....	21,745	86,980	08/31/2012.	10/01/2030.		
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....								2,182,740	XXX	2,061,700	2,000,000	2,081,773			0	(20,241)		0	XXX	XXX	XXX	21,745	86,980	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions.....								2,182,740	XXX	2,061,700	2,000,000	2,081,773			0	(20,241)		0	XXX	XXX	XXX	21,745	86,980	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																									
00287Y	AY	5	ABBVIE INC.....	.....	..	.....	1	2,955,200	...99.674	2,990,223	3,000,000	2,958,412	.....	.....	3,447	.....	3.200	3.371	MN.....	12,533	96,000	01/11/2017.	05/14/2026.		
00846U	AJ	0	AGILENT TECHNOLOGIES INC.....	.....	..	.....	1	2,483,070	...103.682	2,592,043	2,500,000	2,489,825	.....	.....	1,606	.....	3.875	3.957	JJ.....	44,670	96,875	08/07/2013.	07/15/2023.		
013817	AU	5	ARCONIC INC.....	.....	..	.....	3FE	2,081,210	...107.500	2,150,000	2,000,000	2,030,210	.....	.....	(10,608)	.....	6.150	5.516	FA.....	46,467	123,000	08/31/2012.	08/15/2020.		
023135	BA	3	AMAZON.COM INC SERIES 144A.....	.....	..	.....	1FE	998,210	...100.126	1,001,261	1,000,000	998,240	.....	.....	30	.....	3.150	3.171	FA.....	11,288	.....	08/15/2017.	08/22/2027.		
02666Q	J7	9	AMERICAN HONDA FINANCE.....	.....	..	.....	1FE	2,181,479	...104.356	2,087,114	2,000,000	2,079,807	.....	.....	(20,165)	.....	3.800	2.665	MS.....	21,322	76,000	08/31/2012.	09/20/2021.		
026874	CY	1	AMERICAN INTL GROUP.....	.....	..	.....	2FE	1,998,740	...105.301	2,106,018	2,000,000	1,999,063	.....	.....	121	.....	4.125	4.133	FA.....	31,167	82,500	09/25/2013.	02/15/2024.		
031162	BY	5	AMGEN INC.....	.....	..	.....	1	971,950	...100.392	1,003,921	1,000,000	978,437	.....	.....	2,539	.....	3.125	3.460	MN.....	5,208	31,250	05/07/2015.	05/01/2025.		
035242	AP	1	ANHEUSER-BUSCH INBEV FIN.....	.....	..	.....	1	998,330	...103.147	1,031,470	1,000,000	998,588	.....	.....	145	.....	3.650	3.670	FA.....	15,208	36,500	01/13/2016.	02/01/2026.		
037833	CR	9	APPLE INC.....	.....	..	.....	1	1,000,000	...101.174	1,011,742	1,000,000	1,000,000	.....	.....	.....	.....	3.200	3.200	MN.....	4,444	16,000	05/04/2017.	05/11/2027.		
040555	CV	4	ARIZONA PUBLIC SERVICE.....	.....	..	.....	1	995,370	...94.770	947,703	1,000,000	995,877	.....	.....	413	.....	2.550	2.603	MS.....	7,508	25,146	09/15/2016.	09/15/2026.		
067316	AD	1	BACARDI LTD SERIES 144A.....	.....	..	.....	1	959,100	...95.474	954,743	1,000,000	959,208	.....	.....	108	.....	2.750	3.302	JJ.....	12,681	.....	12/20/2017.	07/15/2026.		
067383	AE	9	CR BARD INC.....	.....	..	.....	1	995,200	...98.363	983,632	1,000,000	995,865	.....	.....	425	.....	3.000	3.056	MN.....	3,833	30,000	05/20/2016.	05/15/2026.		
081437	AJ	4	BEMIS CO.....	.....	..	.....	1	1,980,240	...96.186	1,923,712	2,000,000	1,981,239	.....	.....	985	.....	3.100	3.224	MS.....	18,256	46,500	06/28/2017.	09/15/2026.		
092113	AL	3	BLACK HILLS CORP.....	.....	..	.....	1	996,970	...103.237	1,032,367	1,000,000	997,463	.....	.....	262	.....	3.950	3.987	JJ.....	18,214	39,500	01/08/2016.	01/15/2026.		
09247X	AH	4	BLACKROCK INC.....	.....	..	.....	1FE	1,125,951	...105.539	1,055,389	1,000,000	1,052,436	.....	.....	(14,577)	.....	4.250	2.626	MN.....	4,368	42,500	08/31/2012.	05/24/2021.		
110122	AW	8	BRISTOL- MYERS SQUIBB CO.....	.....	..	.....	1FE	989,130	...103.576	1,035,757	1,000,000	993,193	.....	.....	1,034	.....	3.250	3.379	MN.....	5,417	32,500	10/24/2013.	11/01/2023.		
11133T	AC	7	BROADRIDGE FINANCIAL SOLUTIONS.....	.....	..	.....	1	995,890	...97.943	979,432	1,000,000	996,421	.....	.....	357	.....	3.400	3.449	JD.....	378	34,000	06/21/2016.	06/27/2026.		
118230	AK	7	BUCKEYE PARTNERS LP.....	.....	..	.....	1	1,996,200	...103.605	2,072,092	2,000,000	1,997,761	.....	.....	355	.....	4.150	4.173	JJ.....	41,500	83,000	06/03/2013.	07/01/2023.		
120568	AT	7	BUNGE LTD FINANCE CORP.....	.....	..	.....	2FE	1,267,125	...108.261	1,082,610	1,000,000	1,063,414	.....	.....	(41,533)	.....	8.500	3.971	JD.....	3,778	85,000	08/31/2012.	06/15/2019.		
124857	AE	3	CBS CORP.....	.....	..	.....	1	1,106,225	...104.461	1,044,606	1,000,000	1,040,040	.....	.....	(13,193)	.....	4.300	2.839	FA.....	16,244	43,000	08/31/2012.	02/15/2021.		
124857	AR	4	CBS CORP.....	.....	..	.....	1	945,600	...93.651	936,508	1,000,000	948,764	.....	.....	3,164	.....	2.900	3.568	JJ.....	13,372	14,500	04/28/2017.	01/15/2027.		
125058	AC	4	CBRE SERVICES INC.....	.....	..	.....	1	1,015,000	...109.949	1,099,490	1,000,000	1,012,128	.....	.....	(1,442)	.....	5.250	5.039	MS.....	15,458	52,500	12/10/2015.	03/15/2025.		
125896	BS	8	CMS ENERGY CORP.....	.....	..	.....	1	980,650	...100.859	1,008,594	1,000,000	981,875	.....	.....	1,225	.....	3.450	3.675	FA.....	13,033	17,442	03/10/2017.	08/15/2027.		
126117	AS	9	CNA FINANCIAL CORP.....	.....	..	.....	1	1,002,350	...103.933	1,039,327	1,000,000	1,001,838	.....	.....	(259)	.....	3.950	3.916	MN.....	5,047	39,500	12/22/2015.	05/15/2024.		
126117	AU	4	CNA FINANCIAL CORP.....	.....	..	.....	1	997,730	...98.546	985,458	1,000,000	997,779	.....	.....	49	.....	3.450	3.477	FA.....	13,513	.....	08/07/2017.	08/15/2027.		
12636Y	AA	0	CRH AMERICA FINANCE INC SERIES 144A.....	.....	..	.....	1	992,710	...99.328	993,280	1,000,000	993,078	.....	.....	368	.....	3.400	3.487	MN.....	4,911	17,000	05/02/2017.	05/09/2027.		
127055	AK	7	CABOT CORP.....	.....	..	.....	1	1,001,250	...97.531	975,313	1,000,000	1,001,079	.....	.....	(110)	.....	3.400	3.385	MS.....	10,011	34,000	09/15/2016.	09/15/2026.		

SCHEDULE D - PART 1

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

E10.1

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
14040H	BN	4	CAPITAL ONE FINANCIAL CO.....	.....	..	.....	2	2FE	984,600	...100.655	1,006,547	1,000,000	985,425	.....	.....825	.....	.....	.....3.750	3.940	MS.....	11,667	18,750	05/09/2017.	03/09/2027.
14149Y	AY	4	CARDINAL HEALTH INC.....	.....	..	.....	2	2FE	1,977,660	...100.070	2,001,398	2,000,000	1,987,223	.....	.....2,201	.....	.....	.....3.200	3.334	MS.....	18,844	64,000	05/24/2013.	03/15/2023.
142339	AG	5	CARLISLE COS INC.....	.....	..	.....	1	2FE	499,465	...100.545	502,727	500,000	499,459	.....	.....(6)	.....	.....	.....3.500	3.517	JD.....	2,188	.....	11/13/2017.	12/01/2024.
142339	AH	3	CARLISLE COS INC.....	.....	..	.....	1	2FE	498,005	...101.033	505,165	500,000	498,009	.....	.....4	.....	.....	.....3.750	3.798	JD.....	2,344	.....	11/13/2017.	12/01/2027.
151020	AE	4	CELGENE CORP.....	.....	..	.....	2	2FE	1,069,860	...103.657	1,036,566	1,000,000	1,025,872	.....	.....(8,782)	.....	.....	.....3.950	2.975	AO.....	8,339	39,500	08/31/2012.	10/15/2020.
151020	AY	0	CELGENE CORP.....	.....	..	.....	1	2FE	1,001,300	...100.209	1,002,089	1,000,000	1,001,291	.....	.....(9)	.....	.....	.....3.450	3.433	MN.....	4,983	.....	12/15/2017.	11/15/2027.
166764	AH	3	CHEVRON CORP.....	.....	..	.....	1	1FE	2,000,000	...102.510	2,050,204	2,000,000	2,000,000	.....	.....	.....	.....	.....3.191	3.191	JD.....	1,241	63,820	06/17/2013.	06/24/2023.
171340	AN	2	CHURCH & DWIGHT CO INC.....	.....	..	.....	1	2FE	1,959,580	...98.416	1,968,316	2,000,000	1,959,678	.....	.....98	.....	.....	.....3.150	3.398	FA.....	27,300	.....	12/20/2017.	08/01/2027.
17275R	BL	5	CISCO SYSTEMS INC.....	.....	..	.....	1	1FE	1,998,240	...96.904	1,938,076	2,000,000	1,998,403	.....	.....158	.....	.....	.....2.500	2.510	MS.....	14,028	50,000	09/13/2016.	09/20/2026.
191098	AK	8	COCA COLA BOTTLING CONSOL.....	.....	..	.....	1	2FE	999,750	...101.399	1,013,991	1,000,000	999,766	.....	.....22	.....	.....	.....3.800	3.803	MN.....	3,800	38,000	11/20/2015.	11/25/2025.
191216	BE	9	COCA-COLA CO/THE.....	.....	..	.....	1	1FE	1,000,000	...103.581	1,035,813	1,000,000	1,000,000	.....	.....	.....	.....	.....3.200	3.200	MN.....	5,333	32,000	10/29/2013.	11/01/2023.
19122T	AE	9	COCA-COLA ENTERPRISES.....	.....	..	.....	1	2FE	982,460	...101.524	1,015,238	1,000,000	992,895	.....	.....1,798	.....	.....	.....3.250	3.459	FA.....	11,917	32,500	08/16/2011.	08/19/2021.
198280	AF	6	COLUMBIA PIPELINE GROUP SERIES WI.....	.....	..	.....	1	2FE	963,920	...106.513	1,065,129	1,000,000	969,290	.....	.....3,341	.....	.....	.....4.500	5.000	JD.....	3,750	45,000	05/12/2016.	06/01/2025.
202795	GX	2	COMMONWEALTH EDISON.....	.....	..	.....	2	2FE	1,327,994	...102.535	1,501,105	1,464,000	1,453,284	.....	.....18,544	.....	.....	.....6.950	8.357	JJ.....	46,917	101,748	10/03/2008.	07/15/2018.
205887	BL	5	CONAGRA FOODS INC.....	.....	..	.....	2	2FE	204,593	...105.388	196,022	186,000	196,821	.....	.....(3,937)	.....	.....	.....4.950	2.638	FA.....	3,478	9,207	01/01/2016.	08/15/2020.
232820	AJ	9	CYTEC INDUSTRIES INC.....	.....	..	.....	2	2FE	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....3.500	.....	AO.....	.....	.....26,250	05/13/2013.	04/01/2023.
233851	AF	1	DAIMLER FINANCE SERIES 144A.....	.....	..	.....	1	1FE	2,159,848	...103.993	2,079,854	2,000,000	2,070,476	.....	.....(17,797)	.....	.....	.....3.875	2.865	MS.....	22,819	77,500	08/31/2012.	09/15/2021.
25470D	AH	2	DISCOVERY COMMUNICATIONS.....	.....	..	.....	2	2FE	958,620	...99.354	993,544	1,000,000	975,123	.....	.....4,203	.....	.....	.....3.250	3.776	AO.....	8,125	32,500	10/28/2013.	04/01/2023.
256677	AE	5	DOLLAR GEN CORP NEW.....	.....	..	.....	1	2FE	1,013,990	...104.363	1,043,627	1,000,000	1,013,176	.....	.....(814)	.....	.....	.....3.875	3.702	AO.....	8,181	19,806	05/02/2017.	04/15/2027.
26138E	AS	8	DR PEPPER SNAPPLE GROUP.....	.....	..	.....	1	2FE	994,030	...100.931	1,009,311	1,000,000	995,117	.....	.....528	.....	.....	.....3.400	3.471	MN.....	4,344	34,000	10/29/2015.	11/15/2025.
26884L	AA	7	EQT CORP.....	.....	..	.....	2	2FE	1,204,426	...107.744	1,077,436	1,000,000	1,048,182	.....	.....(32,244)	.....	.....	.....8.125	4.569	JD.....	6,771	81,250	08/31/2012.	06/01/2019.
26884L	AB	5	EQT CORP.....	.....	..	.....	2	2FE	505,711	...106.701	533,504	500,000	502,592	.....	.....(603)	.....	.....	.....4.875	4.725	MN.....	3,115	24,375	03/20/2012.	11/15/2021.
26884T	AH	5	ERAC USA FINANCE LLC SERIES 144A.....	.....	..	.....	2	2FE	472,285	...101.572	507,858	500,000	483,995	.....	.....2,969	.....	.....	.....3.300	4.041	AO.....	3,483	16,500	10/10/2013.	10/15/2022.
278062	AG	9	EATON CORP.....	.....	..	.....	1	2FE	2,000,000	...98.222	1,964,432	2,000,000	2,000,000	.....	.....	.....	.....	.....3.103	3.103	MS.....	18,273	.....	09/06/2017.	09/15/2027.
278265	AD	5	EATON VANCE CORP.....	.....	..	.....	1	1FE	995,200	...103.160	1,031,595	1,000,000	997,141	.....	.....463	.....	.....	.....3.625	3.683	JD.....	1,611	36,250	06/14/2013.	06/15/2023.
29364N	AU	2	ENTERGY MISSISSIPPI INC.....	.....	..	.....	1	1FE	996,590	...99.539	995,390	1,000,000	996,602	.....	.....12	.....	.....	.....3.250	3.290	JD.....	4,243	.....	11/09/2017.	12/01/2027.
29379V	BL	6	ENTERPRISE PRODUCTS OPER.....	.....	..	.....	1	2FE	1,025,420	...104.083	1,040,828	1,000,000	1,022,081	.....	.....(2,084)	.....	.....	.....3.950	3.655	FA.....	14,922	39,500	05/20/2016.	02/15/2027.
30219G	AN	8	EXPRESS SCRIPTS HOLDING CO.....	.....	..	.....	1	2FE	1,958,350	...97.802	1,956,038	2,000,000	1,960,968	.....	.....3,208	.....	.....	.....3.400	3.645	MS.....	22,667	68,000	01/10/2017.	03/01/2027.
320844	PD	9	FIRST MERIT BANK (OHIO).....	.....	..	.....	2	2FE	1,006,120	...104.249	1,042,491	1,000,000	1,005,122	.....	.....(469)	.....	.....	.....4.270	4.200	MN.....	4,270	42,700	11/23/2015.	11/25/2026.
340711	AW	0	FLORIDA GAS TRANSMISSION SERIES 144A.....	.....	..	.....	1	2FE	928,160	...106.784	1,067,837	1,000,000	939,846	.....	.....6,331	.....	.....	.....4.350	5.329	JJ.....	20,058	43,500	02/09/2016.	07/15/2025.
361448	AZ	6	GATX CORP.....	.....	..	.....	1	2FE	1,994,880	...101.596	2,031,926	2,000,000	1,995,285	.....	.....405	.....	.....	.....3.850	3.880	MS.....	19,464	49,408	02/06/2017.	03/30/2027.
37331N	AD	3	GEORGIA PACIFIC LLC SERIES 144A.....	.....	..	.....	1	1FE	980,100	...104.158	1,041,582	1,000,000	987,961	.....	.....1,905	.....	.....	.....3.734	3.978	JJ.....	17,218	37,340	08/13/2013.	07/15/2023.
38141G	RD	8	GOLDMAN SACHS GROUP INC.....	.....	..	.....	1	1FE	1,548,825	...102.851	1,542,770	1,500,000	1,548,514	.....	.....(312)	.....	.....	.....3.625	2.932	JJ.....	24,016	.....	12/14/2017.	01/22/2023.
402740	AD	6	GULFSTREAM NATURAL GAS SERIES 144A.....	.....	..	.....	1	2FE	1,053,520	...107.893	1,078,931	1,000,000	1,046,329	.....	.....(5,280)	.....	.....	.....4.600	3.877	MS.....	13,544	46,000	08/16/2016.	09/15/2025.
413875	AR	6	HARRIS CORPORATION.....	.....	..	.....	1	2FE	989,850	...103.400	1,034,003	1,000,000	992,133	.....	.....905	.....	.....	.....3.832	3.956	AO.....	6,812	38,320	05/06/2015.	04/27/2025.
418056	AV	9	HASBRO INC.....	.....	..	.....	1	2FE	1,997,480	...97.943	1,958,864	2,000,000	1,997,470	.....	.....(10)	.....	.....	.....3.500	3.515	MS.....	21,000	.....	09/08/2017.	09/15/2027.
449505	AA	4	IFM US COLONIAL PIPELINE SERIES 144A.....	.....	..	.....	1	3FE	1,114,612	...109.409	1,094,091	1,000,000	1,047,418	.....	.....(13,951)	.....	.....	.....6.450	4.778	MN.....	10,750	64,500	08/31/2012.	05/01/2021.
452308	AJ	8	ILLINOIS TOOL WORKS INC.....	SD.....	..	.....	1	1FE	332,090	...105.013	322,389	307,000	312,022	.....	.....(3,942)	.....	.....	.....6.250	4.865	AO.....	4,797	19,188	08/31/2012.	04/01/2019.
452308	AJ	8	ILLINOIS TOOL WORKS INC.....	.....																				

SCHEDULE D - PART 1

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

E10.2

1			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
				F								Unrealized	Current Year's	Current Year's	Total Foreign	Rate of	Effective	When	Admitted	Amount Rec.	Acquired	Stated
CUSIP Identification			Code	or	Bond	NAIC	Actual Cost	Rate Used	Fair Value	Par Value	Book/Adjusted	Valuation	(Amortization) /	Other-Than-	Exchange		Rate of	Paid	Amount Due &	During Year		Contractual
				n	CHAR	Design-		to Obtain			Carrying Value	Increase	Accretion	Temporary	Change in				Accrued			Maturity
						ation		Fair Value	Fair Value			(Decrease)		Impairment	B./A.C.V.							Date
476556	DB	8			1	2FE	994,645	107.987	1,079,871	1,000,000	996,507		460			4.700	4.764	AO	11,750	47,000	08/15/2013.	04/01/2024.
478160	CK	8			1	1FE	499,405	100.214	501,071	500,000	499,401		(4)			2.900	2.913	JJ	2,054		11/08/2017.	01/15/2028.
485134	BL	3				1FE	2,576,453	105.615	2,112,308	2,000,000	2,116,408		(90,750)			7.150	2.392	AO	35,750	143,000	08/31/2012.	04/01/2019.
49327V	2A	1				2FE	1,500,840	99.676	1,495,143	1,500,000	1,501,061		120			3.400	3.390	MN	5,808	42,500	09/13/2017.	05/20/2026.
49338C	AB	9			1	1FE	1,000,000	97.055	970,547	1,000,000	1,000,000					2.742	2.742	FA	10,359	28,182	08/02/2016.	08/15/2026.
494550	BQ	8			1	2FE	953,350	99.922	999,219	1,000,000	970,876		4,477			3.500	4.080	MS	11,667	35,000	10/25/2013.	09/01/2023.
501044	CS	8			1	2FE	982,110	103.892	1,038,923	1,000,000	989,085		1,704			3.850	4.070	FA	16,042	38,500	08/13/2013.	08/01/2023.
501044	DC	2			1	2FE	997,630	99.064	990,641	1,000,000	998,021		206			3.500	3.528	FA	14,583	35,000	01/08/2016.	02/01/2026.
50540R	AL	6			1	2FE	2,045,160	103.773	2,075,468	2,000,000	2,023,791		(4,929)			3.750	3.456	FA	26,667	75,000	05/16/2013.	08/23/2022.
524660	AY	3			1	2FE	496,705	98.972	494,862	500,000	496,725		20			3.500	3.579	MN	2,188		11/14/2017.	11/15/2027.
55279H	AQ	3				1FE	999,660	101.109	1,011,091	1,000,000	999,643		(17)			3.400	3.404	FA	12,656		08/14/2017.	08/17/2027.
571748	AU	6			1	1FE	996,060	105.345	1,053,448	1,000,000	997,501		368			4.050	4.098	AO	8,550	40,500	09/24/2013.	10/15/2023.
573284	AQ	9			1	2FE	997,980	98.696	986,957	1,000,000	998,070		90			3.450	3.474	JD	2,875	18,113	05/17/2017.	06/01/2027.
579780	AN	7			1	2FE	1,494,825	101.356	1,520,345	1,500,000	1,494,957		132			3.400	3.441	FA	19,833		08/09/2017.	08/15/2027.
582839	AH	9			1	1FE	999,580	106.425	1,064,248	1,000,000	999,629		35			4.125	4.130	MN	5,271	41,250	10/29/2015.	11/15/2025.
59156R	BQ	0			1	1FE	999,920	103.997	1,039,974	1,000,000	999,903		7			3.600	3.601	MN	4,800	36,000	11/09/2015.	11/13/2025.
594918	BJ	2			1	1FE	999,740	101.955	1,019,552	1,000,000	999,763		23			3.125	3.128	MN	5,035	31,250	10/29/2015.	11/03/2025.
610202	BR	3			1	2FE	999,580	102.042	1,020,424	1,000,000	999,572		(8)			3.550	3.555	MN	4,536	17,651	05/09/2017.	05/15/2027.
63946B	AE	0				1FE	1,127,063	105.822	1,058,220	1,000,000	1,051,559		(14,990)			4.375	2.706	AO	10,938	43,750	08/31/2012.	04/01/2021.
65364U	AA	4				1FE	2,147,858	103.645	2,072,904	2,000,000	2,036,822		(21,974)			4.881	3.693	FA	36,879	97,620	08/31/2012.	08/15/2019.
655664	AP	5			1	2FE	2,254,498	102.845	2,056,892	2,000,000	2,108,065		(28,920)			4.000	2.398	AO	16,889	80,000	08/31/2012.	10/15/2021.
666807	BG	6				2FE	2,983,860	102.024	3,060,708	3,000,000	2,990,526		1,512			3.250	3.312	FA	40,625	97,500	05/28/2013.	08/01/2023.
67103H	AD	9			1	2FE	1,976,350	104.629	2,092,584	2,000,000	1,985,505		2,318			3.850	3.998	JD	3,422	77,000	10/09/2013.	06/15/2023.
674599	CC	7			1	1FE	2,142,165	102.371	2,047,418	2,000,000	2,063,466		(15,508)			3.125	2.265	FA	23,611	62,500	08/31/2012.	02/15/2022.
678858	BK	6				1FE	1,323,335	105.889	1,058,885	1,000,000	1,056,535		(52,973)			8.250	2.693	JJ	38,042	82,500	08/31/2012.	01/15/2019.
68217F	AA	0			1	2FE	999,070	101.109	1,011,090	1,000,000	999,176		80			3.600	3.611	AO	7,600	36,000	03/28/2016.	04/15/2026.
68389X	BN	4			1	1FE	501,420	101.481	507,407	500,000	501,392		(28)			3.250	3.215	MN	2,347		11/10/2017.	11/15/2027.
69349L	AQ	1			2	1FE	999,710	107.204	1,072,036	1,000,000	999,753		21			4.200	4.203	MN	7,000	42,000	10/21/2013.	11/01/2025.
69352P	AL	7			1	2FE	1,910,580	97.868	1,957,368	2,000,000	1,917,718		7,138			3.100	3.675	MN	7,922	62,000	02/15/2017.	05/15/2026.
694308	HS	9			1	1FE	996,450	99.256	992,557	1,000,000	996,665		215			3.300	3.342	MS	9,717	16,958	03/07/2017.	03/15/2027.
695156	AQ	2			1	2FE	997,350	107.548	1,075,480	1,000,000	998,268		246			4.500	4.533	MN	7,500	45,000	10/15/2013.	11/01/2023.
70213H	AB	4				1FE	1,048,822	101.422	1,014,215	1,000,000	1,020,808		(5,581)			3.443	2.815	JJ	17,215	34,430	08/31/2012.	07/01/2021.
708696	BY	4			1	2FE	998,580	98.167	981,667	1,000,000	998,585		5			3.250	3.266	MS	10,201		09/05/2017.	03/15/2028.
723787	AM	9			1	2FE	1,820,360	107.076	2,141,516	2,000,000	1,847,659		14,613			4.450	5.641	JJ	41,039	89,000	02/03/2016.	01/15/2026.
74256L	AU	3				1FE	1,993,840	98.806	1,976,120	2,000,000	1,994,697		548			3.000	3.036	AO	12,167	60,000	05/20/2016.	04/18/2026.
743315	AR	4				1FE	999,650	95.565	955,649	1,000,000	999,674		29			2.450	2.454	JJ	11,297	21,778	08/22/2016.	01/15/2027.
744448	CC	3				1FE	2,418,097	103.639	2,072,782	2,000,000	2,092,017		(63,568)			5.125	1.819	JD	8,542	102,500	08/31/2012.	06/01/2019.
744542	AB	7			1	2FE	998,570	107.875	1,078,754	1,000,000	999,275		149			5.350	5.369	AO	13,375	53,500	10/06/2011.	10/01/2021.
74456Q	BR	6			1	1FE	996,710	94.039	940,392	1,000,000	997,082		299			2.250	2.287	MS	6,625	22,625	09/07/2016.	09/15/2026.
745310	AH	5			1	2FE	998,713	102.372	1,023,718	1,000,000	998,945		119			3.650	3.666	MN	4,664	36,500	12/24/2015.	05/15/2025.
749685	AV	5			1	2FE	1,997,160	100.971	2,019,416	2,000,000	1,997,297		137			3.750	3.767	MS	22,083	40,208	02/27/2017.	03/15/2027.
75884R	AU	7			1	2FE	1,016,250	102.271	1,022,706	1,000,000	1,014,705		(1,545)			3.900	3.676	MN	6,500	39,000	01/19/2017.	11/01/2025.
75884R	AV	5			1	2FE	992,270	99.657	996,569	1,000,000	992,856		586			3.600	3.693	FA	15,000	18,500	01/24/2017.	02/01/2027.

SCHEDULE D - PART 1

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

E10.3

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F	o	NAIC	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
78408L	AB	3	JOHNSON (S.C.) & SON INC 144A				1	1FE	999,080	1,023,988	1,000,000	999,309		85			3.350	3.361	MS	8,468	33,500	09/30/2014	09/30/2024
808513	AD	7	CHARLES SCHWAB CORP/THE				1	1FE	1,132,233	1,054,438	1,000,000	1,045,831		(17,117)			4.450	2.586	JJ	19,654	44,500	08/31/2012	07/22/2020
808513	AG	0	CHARLES SCHWAB CORP/THE				1	1FE	1,000,548	1,015,265	1,000,000	1,000,272		(59)			3.225	3.218	MS	10,750	32,250	01/15/2013	09/01/2022
808513	AM	7	CHARLES SCHWAB CORP/THE				1	1FE	996,190	1,024,646	1,000,000	996,818		331			3.450	3.495	FA	13,225	34,500	11/09/2015	02/13/2026
824348	AW	6	THE SHERWIN-WILLIAMS CO				1	2FE	996,370	1,014,099	1,000,000	996,553		183			3.450	3.493	JD	2,875	18,688	05/02/2017	06/01/2027
824348	BF	2	SHERWIN-WILLIAMS COMPANY				1	2FE	1,027,858	1,038,053	1,000,000	1,026,682		(1,176)			3.950	3.555	JJ	18,214		08/07/2017	01/15/2026
828807	CW	5	SIMON PROPERTY GROUP LP				1	1FE	994,010	1,000,381	1,000,000	995,026		529			3.300	3.371	JJ	15,217	33,000	01/08/2016	01/15/2026
828807	DC	8	SIMON PROPERTY GROUP LP				1	1FE	496,920	503,647	500,000	497,071		151			3.375	3.448	JD	750	9,094	05/22/2017	06/15/2027
845437	BJ	0	SOUTHWESTERN ELEC POWER F				1	2FE	1,165,093	1,005,742	1,000,000	1,005,297		(31,690)			5.875	2.631	MS	19,583	58,750	08/31/2012	03/01/2018
84755T	AE	7	SPECTRA ENERGY CAPITAL				1	2FE	1,015,100	997,785	1,000,000	1,008,339		(1,533)			3.300	3.117	MS	9,717	33,000	04/25/2013	03/15/2023
84756N	AF	6	SPECTRA ENERGY PARTNERS				1	2FE	1,796,680	2,003,158	2,000,000	1,831,618		19,052			3.500	4.900	MS	20,611	70,000	02/10/2016	03/15/2025
84756N	AH	2	SPECTRA ENERGY PARTNERS				1	2FE	968,290	982,819	1,000,000	970,938		2,648			3.375	3.766	AO	7,125	33,563	01/10/2017	10/15/2026
84857L	AA	9	SPIRE INC				1	2FE	2,000,000	1,993,686	2,000,000	2,000,000					3.543	3.543	FA	24,407	35,430	02/22/2017	02/27/2024
854502	AC	5	STANLEY BLACK & DECKER I				1	1FE	1,042,400	1,030,129	1,000,000	1,018,641		(4,752)			3.400	2.861	JD	2,833	34,000	08/31/2012	12/01/2021
863667	AH	4	STRYKER CORP				1	1FE	994,270	1,023,542	1,000,000	995,262		515			3.375	3.444	MN	5,625	33,750	01/14/2016	11/01/2025
86787E	AN	7	SUNTRUST BANK				2	1FE	903,410	990,565	1,000,000	942,351		9,526			2.750	3.959	MN	4,583	27,500	08/16/2013	05/01/2023
86787G	AJ	1	SUNTRUST BANK				2	2FE	994,940	988,116	1,000,000	995,625		443			3.300	3.360	MN	4,217	33,000	05/11/2016	05/15/2026
871829	BC	0	SYSCO CORPORATION				1	2FE	996,230	1,004,104	1,000,000	996,746		323			3.300	3.344	JJ	15,217	33,000	03/22/2016	07/15/2026
872540	AQ	2	TJX COS INC				1	1FE	992,540	938,194	1,000,000	993,401		675			2.250	2.334	MS	6,625	22,688	09/07/2016	09/15/2026
87305Q	CE	9	TTX CO SERIES 144A				1	1FE	499,995	523,146	500,000	499,973					4.125	4.125	AO	5,156	20,625	09/19/2013	10/01/2023
882587	AZ	1	TEXAS- NEW MEXICO PR SERIES 144A				1	1FE	1,324,360	1,349,854	1,000,000	1,298,572		(5,911)			6.950	4.880	AO	17,375	69,500	04/03/2013	04/01/2043
883203	BX	8	TEXTRON INC				1	2FE	1,005,550	1,012,111	1,000,000	1,005,316		(234)			3.650	3.580	MS	10,747	19,163	07/05/2017	03/15/2027
883556	BR	2	THERMO FISHER SCIENTIFIC INC				1	2FE	943,600	974,071	1,000,000	947,600		4,000			2.950	3.657	MS	8,358	29,500	03/08/2017	09/19/2026
883556	BX	9	THERMO FISHER SCIENTIFIC				1	2FE	992,630	990,617	1,000,000	992,845		215			3.200	3.287	FA	12,178		08/10/2017	08/15/2027
887317	AN	5	TIME WARNER INC				1	2FE	982,970	1,042,171	1,000,000	992,371		1,696			4.000	4.207	JJ	18,444	40,000	10/12/2011	01/15/2022
89233P	5F	9	TOYOTA MOTOR CREDIT CORP				1	1FE	2,179,444	2,067,330	2,000,000	2,078,024		(19,962)			3.400	2.295	MS	20,022	68,000	08/31/2012	09/15/2021
90131H	AE	5	21ST CENTURY FOX AMERICA SERIES WI				1	2FE	999,314	1,041,894	1,000,000	999,483		61			3.700	3.708	MS	10,894	37,000	01/21/2015	09/15/2024
902494	BC	6	TYSON FOODS INC				1	2FE	2,012,250	2,032,924	2,000,000	2,011,707		(543)			3.550	3.474	JD	5,719	35,500	06/28/2017	06/02/2027
911312	BM	7	UNITED PARCEL SERVICE				1	1FE	497,820	499,815	500,000	497,833		13			3.050	3.101	MN	1,991		11/09/2017	11/15/2027
918204	AV	0	VF CORP				1	1FE	2,075,791	2,059,270	2,000,000	2,031,908		(8,727)			3.500	3.008	MS	23,333	70,000	08/31/2012	09/01/2021
92239M	AE	1	VECTREN UTILITY HOLDINGS INC				1	1FE	1,121,615	1,019,534	1,000,000	1,013,085		(21,889)			5.750	3.459	FA	23,958	57,500	08/31/2012	08/01/2018
92343V	EB	6	VERIZON COMMUNICATIONS SERIES 144A				1	2FE	1,486,440	1,497,735	1,494,000	1,486,734		293			3.376	3.453	FA	18,914		08/11/2017	02/15/2025
92553P	AJ	1	VIACOM INC				1	2FE	2,172,158	2,036,686	2,000,000	2,078,812		(18,587)			3.875	2.815	JD	3,444	77,500	08/31/2012	12/15/2021
931427	AQ	1	WALGREENS BOOTS ALLIANCE				1	2FE	995,420	988,857	1,000,000	995,634		214			3.450	3.510	JD	2,875	17,250	07/05/2017	06/01/2026
96145D	AC	9	WESTROCK CO SERIES 144A				1	2FE	2,001,870	1,984,356	2,000,000	2,001,777		(93)			3.375	3.363	MS	23,813		09/12/2017	09/15/2027
970648	AE	1	WILLIS NORTH AMERICA INC				1	2FE	2,392,672	2,156,600	2,000,000	2,106,680		(58,124)			7.000	3.807	MS	41,222	140,000	08/31/2012	09/29/2019
98419M	AB	6	XYLEM INC				1	2FE	3,260,595	3,235,815	3,000,000	3,116,648		(28,872)			4.875	3.744	AO	36,563	146,250	08/31/2012	10/01/2021
98956P	AF	9	ZIMMER BIOMET HOLDINGS, INC				1	2FE	988,360	1,000,313	1,000,000	991,061		1,053			3.550	3.691	AO	8,875	35,500	05/06/2015	04/01/2025
98978V	AL	7	ZOETIS INC				1	2FE	994,440	976,523	1,000,000	994,557		117			3.000	3.065	MS	9,083		09/05/2017	09/12/2027
124900	AB	7	CCL INDUSTRIES INC SERIES 144A				1	2FE	995,070	959,045	1,000,000	995,587		433			3.250	3.308	AO	8,125	33,493	09/15/2016	10/01/2026
448055	AF	0	HUSKY ENERGY INC				1	2FE	1,279,347	1,085,188	1,000,000	1,080,909		(39,622)			7.250	2.960	JD	3,222	72,500	08/31/2012	12/15/2019
73755L	AM	9	POTASH CORP SASKATCHEWAN				1	2FE	936,060	974,999	1,000,000	948,582		6,045			3.000	3.818	AO	7,500	30,000	11/16/2015	04/01/2025

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	F o r e i g n	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
87971M	BD	4	TELUS CORPORATION.....			.....	..	.....1	2FE	1,983,780	94.991	1,899,818	2,000,000	1,985,464	.....	.....1,352	.....	.....2.800	2.891	FA.....	21,000	50,867	09/14/2016.	02/16/2027.
884903	BK	0	THOMSON REUTERS CORP.....			.....	..	.....1	2FE	2,172,379	...103.283	2,065,650	2,000,000	2,073,395	.....	.....(19,690)	.....	.....3.950	2.840	MS.....	19,969	79,000	08/31/2012.	09/30/2021.
89352H	AT	6	TRANSCANADA PIPELINES LTD.....			.....	..	.....1	1FE	995,810	...112.125	1,121,245	1,000,000	996,434	.....	.....352	.....	.....4.875	4.929	JJ.....	22,479	48,750	01/22/2016.	01/15/2026.
92849T	AJ	7	VITERRA INC SERIES 144A.....			.....	..	.....	.....2FE	1,105,025	...107.625	1,076,250	1,000,000	1,038,260	.....	.....(13,717)	.....	.....5.950	4.366	FA.....	24,792	59,500	08/31/2012.	08/01/2020.
05523R	AB	3	BAE SYSTEMS PLC.....			.....	C	.....	.....2FE	2,161,911	...106.030	2,120,590	2,000,000	2,073,663	.....	.....(17,879)	.....	.....4.750	3.695	AO.....	21,111	95,000	08/31/2012.	10/11/2021.
984851	AC	9	YARA INTERNATIONAL ASA SERIES 144A.....			.....	C	.....	.....2FE	1,257,708	...106.647	1,066,471	1,000,000	1,060,190	.....	.....(39,931)	.....	.....7.875	3.561	JD.....	4,375	78,750	08/31/2012.	06/11/2019.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....								209,156,859	XXX	208,621,918	204,144,000	205,227,137	0	(732,120)	0	0	XXX	XXX	XXX	2,137,493	6,817,447	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																								
31331F	AX	9	FEDEX CORP 1998 PASS TST ETC.....			.....	..	.....4	2FE	1,443,583	...106.656	1,270,888	1,191,581	1,334,352	.....	.....(22,408)	.....	.....6.720	4.268	JJ.....	36,923	80,074	08/31/2012.	07/15/2023.
92765Y	AA	5	VIRGIN AUST 2013-1A TRST SERIES 144A ET.....			.....	C	4	2FE	655,829	...104.000	682,062	655,829	655,829	.....	.....	.....	.....5.000	5.031	JAJO..	6,194	32,791	10/07/2013.	10/23/2023.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....								2,099,412	XXX	1,952,950	1,847,410	1,990,181	0	(22,408)	0	0	XXX	XXX	XXX	43,117	112,865	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....								211,256,271	XXX	210,574,868	205,991,410	207,217,318	0	(754,528)	0	0	XXX	XXX	XXX	2,180,610	6,930,312	XXX	XXX
Totals																								
7799999.	Total - Issuer Obligations.....								216,564,645	XXX	215,892,116	211,252,000	212,472,955	0	(767,102)	0	0	XXX	XXX	XXX	2,201,519	7,046,893	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities.....								2,099,412	XXX	1,952,950	1,847,410	1,990,181	0	(22,408)	0	0	XXX	XXX	XXX	43,117	112,865	XXX	XXX
8399999.	Grand Total - Bonds.....								218,664,057	XXX	217,845,066	213,099,410	214,463,136	0	(789,510)	0	0	XXX	XXX	XXX	2,244,636	7,159,758	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

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		
			F or ei gn														
CUSIP Identification	Description	Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Parent, Subsidiaries and Affiliates																	
02931#	10 6	AMERICAN RETIREMENT LIFE INS CO.....	.....	250,000.000	59,672,120	238.688	59,672,120	177,875,879				(41,481,562)		(41,481,562)		K	06/08/2005.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					59,672,120	XXX	59,672,120	177,875,879	0	0	0	(41,481,562)	0	(41,481,562)	0	XXX	XXX
9799999. Total - Common Stock.....					59,672,120	XXX	59,672,120	177,875,879	0	0	0	(41,481,562)	0	(41,481,562)	0	XXX	XXX
9899999. Total Common and Preferred Stock.....					59,672,120	XXX	59,672,120	177,875,879	0	0	0	(41,481,562)	0	(41,481,562)	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1			2			3	4	5	6	7	8	9
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government												
912828	F2	1	US TREASURY N/B	2.125%	09/30/21		05/19/2017	J.P. MORGAN SECURITIES INC.		71,179	70,000	211
0599999			Total - Bonds - U.S. Government							71,179	70,000	211
Bonds - Industrial and Miscellaneous												
00287Y	AY	5	ABBVIE INC	3.200%	05/14/26		01/11/2017	SunTrust		954,890	1,000,000	5,600
023135	BA	3	AMAZON.COM INC SERIES 144A				08/15/2017	J.P. MORGAN SECURITIES INC.		998,210	1,000,000	
037833	CR	9	APPLE INC	3.200%	05/11/27		05/04/2017	J.P. MORGAN SECURITIES INC.		1,000,000	1,000,000	
067316	AD	1	BACARDI LTD SERIES 144A				12/20/2017	JEFFERIES & COMPANY		959,100	1,000,000	11,993
081437	AJ	4	BEMIS CO	3.100%	09/15/26		06/28/2017	WELLS FARGO BANK N A		981,950	1,000,000	9,300
124857	AR	4	CBS CORP	2.900%	01/15/27		04/28/2017	CITIGROUP GLOBAL MARKETS		945,600	1,000,000	8,700
125896	BS	8	CMS ENERGY CORP	3.450%	08/15/27		03/10/2017	MITSUBISHI UFJ SECURITIE		980,650	1,000,000	3,067
126117	AU	4	CNA FINANCIAL CORP	3.450%	08/15/27		08/07/2017	BARCLAYS BANK PLC		997,730	1,000,000	
12636Y	AA	0	CRH AMERICA FINANCE INC SERIES 144A				05/02/2017	HSBC SECURITIES		992,710	1,000,000	
14040H	BN	4	CAPITAL ONE FINANCIAL CO				05/09/2017	Morgan Stanley		984,600	1,000,000	6,563
142339	AG	5	CARLISLE COS INC	3.500%	12/01/24		11/13/2017	BANK OF AMERICA		499,465	500,000	
142339	AH	3	CARLISLE COS INC	3.750%	12/01/27		11/13/2017	BANK OF AMERICA		498,005	500,000	
151020	AY	0	CELGENE CORP	3.450%	11/15/27		12/15/2017	CITIGROUP GLOBAL MARKETS		1,001,300	1,000,000	3,833
171340	AN	2	CHURCH & DWIGHT CO INC				12/20/2017	DEUTSCHE BANK CAPITAL		1,959,580	2,000,000	25,725
256677	AE	5	DOLLAR GEN CORP NEW	3.875%	04/15/27		05/02/2017	Credit Suisse Securities		1,013,990	1,000,000	2,583
278062	AG	9	EATON CORP	3.103%	09/15/27		09/06/2017	J.P. MORGAN SECURITIES INC.		2,000,000	2,000,000	
29364N	AU	2	ENTERGY MISSISSIPPI INC				11/09/2017	Morgan Stanley		996,590	1,000,000	
30219G	AN	8	EXPRESS SCRIPTS HOLDING CO				01/10/2017	Credit Suisse Securities		944,460	1,000,000	12,467
361448	AZ	6	GATX CORP	3.850%	03/30/27		02/06/2017	CITIGROUP GLOBAL MARKETS		1,994,880	2,000,000	
38141G	RD	8	GOLDMAN SACHS GROUP INC				12/14/2017	GOLDMAN SACHS & COMPANY		1,548,825	1,500,000	22,052
418056	AV	9	HASBRO INC	3.500%	09/15/27		09/08/2017	BANK OF AMERICA		1,997,480	2,000,000	
46849L	SQ	5	JACKSON NATL LIFE GLOBAL SERIES 144A				01/05/2017	UBS AG Stamford		962,110	1,000,000	6,015
478160	CK	8	JOHNSON & JOHNSON	2.900%	01/15/28		11/08/2017	J.P. MORGAN SECURITIES INC.		499,405	500,000	
49327V	2A	1	KEY BANK NA	3.400%	05/20/26		09/13/2017	Key Bank Capital Markets		503,280	500,000	5,431
524660	AY	3	LEGGETT & PLATT INC	3.500%	11/15/27		11/14/2017	J.P. MORGAN SECURITIES INC.		496,705	500,000	
55279H	AQ	3	MANUF& TRADERS TRUST CO				08/14/2017	J.P. MORGAN SECURITIES INC.		999,660	1,000,000	
573284	AQ	9	MARTIN MARIETTA MATERIALS INC				05/17/2017	J.P. MORGAN SECURITIES INC.		997,980	1,000,000	
579780	AN	7	MCCORMICK & CO INC	3.400%	08/15/27		08/09/2017	BANK OF AMERICA		1,494,825	1,500,000	
610202	BR	3	MONONGAHELA POWER CO SERIES 144A				05/09/2017	J.P. MORGAN SECURITIES INC.		999,580	1,000,000	
68389X	BN	4	ORACLE CORP	3.250%	11/15/27		11/10/2017	CITIGROUP GLOBAL MARKETS		501,420	500,000	226
69352P	AL	7	PPL CAPITAL FUNDING INC				02/15/2017	Mizuho Securities USA		1,910,580	2,000,000	16,533
694308	HS	9	PACIFIC GAS & ELECTRIC				03/07/2017	GOLDMAN SACHS & COMPANY		996,450	1,000,000	
708696	BY	4	PENNSYLVANIA ELECTRIC CO SERIES 144A				09/05/2017	CITIGROUP GLOBAL MARKETS		998,580	1,000,000	
749685	AV	5	RPM INTERNATIONAL INC	3.750%	03/15/27		02/27/2017	BANK OF AMERICA		1,997,160	2,000,000	
75884R	AU	7	REGENCY CENTERS LP	3.900%	11/01/25		01/19/2017	SunTrust		1,016,250	1,000,000	8,992
75884R	AV	5	REGENCY CENTERS LP	3.600%	02/01/27		01/24/2017	SunTrust		992,270	1,000,000	100
824348	AW	6	THE SHERWIN-WILLIAMS CO				05/02/2017	CITIGROUP GLOBAL MARKETS		996,370	1,000,000	
824348	BF	2	SHERWIN-WILLIAMS COMPANY				08/07/2017	Tax Free Exchange		1,027,858	1,000,000	2,414
828807	DC	8	SIMON PROPERTY GROUP LP				05/22/2017	Morgan Stanley		496,920	500,000	
84756N	AH	2	SPECTRA ENERGY PARTNERS				01/10/2017	Mizuho Securities USA		968,290	1,000,000	8,063
84857L	AA	9	SPIRE INC	3.543%	02/27/24		02/22/2017	Credit Suisse Securities		2,000,000	2,000,000	
883203	BX	8	TEXTRON INC	3.650%	03/15/27		07/05/2017	WELLS FARGO BANK N A		1,005,550	1,000,000	12,572
883556	BR	2	THERMO FISHER SCIENTIFIC INC				03/08/2017	JEFFERIES & COMPANY		943,600	1,000,000	14,258

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
883556	BX	9	THERMO FISHER SCIENTIFIC.....		08/10/2017.....	J.P. MORGAN SECURITIES INC.....		992,630	1,000,000	
902494	BC	6	TYSON FOODS INC 3.550% 06/02/27.....		06/28/2017.....	Various.....		2,012,250	2,000,000	3,057
911312	BM	7	UNITED PARCEL SERVICE 3.050% 11/15/27.....		11/09/2017.....	J.P. MORGAN SECURITIES INC.....		497,820	500,000	
92343V	EB	6	VERIZON COMMUNICATIONS SERIES 144A.....		08/11/2017.....	Taxable Exchange.....		1,486,440	1,494,000	
931427	AQ	1	WALGREENS BOOTS ALLIANCE.....		07/05/2017.....	CITIGROUP GLOBAL MARKETS.....		995,420	1,000,000	3,738
96145D	AC	9	WESTROCK CO SERIES 144A.....		09/12/2017.....	BANK OF AMERICA.....		2,001,870	2,000,000	1,875
98978V	AL	7	ZOETIS INC 3.000% 09/12/27.....		09/05/2017.....	BARCLAYS BANK PLC.....		994,440	1,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous.....								56,035,728	56,494,000	195,157
8399997. Total - Bonds - Part 3.....								56,106,907	56,564,000	195,368
8399998. Total - Bonds - Summary Item from Part 5.....								1,028,380	1,000,000	14,922
8399999. Total - Bonds.....								57,135,287	57,564,000	210,290
Common Stocks - Parent, Subsidiaries and Affiliates										
02931#	10	6	AMERICAN RETIREMENT LIFE INS CO.....		03/31/2017.....	Capital Contribution.....		17,500,000	XXX	
02931#	10	6	AMERICAN RETIREMENT LIFE INS CO.....		06/28/2017.....	Capital Contribution.....		13,000,000	XXX	
02931#	10	6	AMERICAN RETIREMENT LIFE INS CO.....		09/29/2017.....	Capital Contribution.....		15,000,000	XXX	
02931#	10	6	AMERICAN RETIREMENT LIFE INS CO.....		12/15/2017.....	Capital Contribution.....		15,000,000	XXX	
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....								60,500,000	XXX	0
9799997. Total - Common Stocks - Part 3.....								60,500,000	XXX	0
9799999. Total - Common Stocks.....								60,500,000	XXX	0
9899999. Total - Preferred and Common Stocks.....								60,500,000	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks.....								117,635,287	XXX	210,290

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
Bonds - Industrial and Miscellaneous																						
101137	AD	9	F o r e i g n	01/12/2017.	Maturity.....	.....	.....1,000,000	1,000,000	1,113,462	1,000,823	.....	.....(823)	.....	.....(823)	.....	.....1,000,000	.....	.....	.....0	25,625	01/12/2017.	
141781	AY	0		05/04/2017.	Corp Action.....	.....	.....4,156,479	3,844,000	4,107,903	3,984,288	.....	.....(10,604)	.....	.....(10,604)	.....	.....3,973,685	.....	.....182,794	182,794	80,021	05/14/2021.	
17252M	AH	3		12/01/2017.	Maturity.....	.....	.....2,000,000	2,000,000	2,211,125	2,038,345	.....	.....(38,345)	.....	.....(38,345)	.....	.....2,000,000	.....	.....	.....0	122,500	12/01/2017.	
189754	AA	2		03/02/2017.	UBS AG Stamford.....	.....	.....1,014,100	1,000,000	995,900	996,494	.....	.....95	.....	.....95	.....	.....996,589	.....	.....17,511	17,511	18,417	04/01/2025.	
232820	AJ	9		09/27/2017.	Corp Action.....	.....	.....3,123,330	3,000,000	3,046,610	3,030,818	.....	.....(3,436)	.....	.....(3,436)	.....	.....3,027,381	.....	.....95,949	95,949	79,050	04/01/2023.	
26882P	BB	7		10/15/2017.	Maturity.....	.....	.....2,000,000	2,000,000	2,197,079	2,031,779	.....	.....(31,779)	.....	.....(31,779)	.....	.....2,000,000	.....	.....	.....0	127,500	10/15/2017.	
278265	AC	7		05/06/2017.	Call 100.0000.....	.....	.....372,000	372,000	406,545	377,380	.....	.....(2,471)	.....	.....(2,471)	.....	.....374,909	.....	.....(2,909)	(2,909)	22,253	10/02/2017.	
31331F	AX	9		01/15/2017.	Redemption 100.0000.....	.....	.....171,043	171,043	207,216	194,753	.....	.....(23,710)	.....	.....(23,710)	.....	.....171,043	.....	.....	.....0	5,747	07/15/2023.	
500255	AS	3		06/06/2017.	GOLDMAN SACHS & COMPANY.....	.....	.....1,934,340	2,000,000	1,937,930	1,958,433	.....	.....2,682	.....	.....2,682	.....	.....1,961,115	.....	.....(26,775)	(26,775)	55,611	02/01/2023.	
55259P	AD	8		01/17/2017.	Maturity.....	.....	.....1,000,000	1,000,000	1,112,166	1,001,179	.....	.....(1,179)	.....	.....(1,179)	.....	.....1,000,000	.....	.....	.....0	25,000	01/17/2017.	
55616X	AK	3		09/05/2017.	Morgan Stanley.....	.....	.....1,007,660	1,000,000	1,011,020	1,007,789	.....	.....(689)	.....	.....(689)	.....	.....1,007,100	.....	.....560	560	44,479	09/01/2023.	
571903	AG	8		06/15/2017.	Maturity.....	.....	.....1,000,000	1,000,000	995,010	999,614	.....	.....386	.....	.....386	.....	.....1,000,000	.....	.....	.....0	31,875	06/15/2017.	
610202	BL	6		03/15/2017.	Maturity.....	.....	.....2,000,000	2,000,000	2,147,045	2,006,809	.....	.....(6,809)	.....	.....(6,809)	.....	.....2,000,000	.....	.....	.....0	57,000	03/15/2017.	
655664	AK	6		04/06/2017.	Call 100.0000.....	.....	.....2,000,000	2,000,000	1,967,180	1,995,379	.....	.....952	.....	.....952	.....	.....1,996,331	.....	.....3,669	3,669	164,185	01/15/2018.	
668074	AT	4		11/06/2017.	Call 100.0000.....	.....	.....2,000,000	2,000,000	2,391,132	2,142,404	.....	.....(52,489)	.....	.....(52,489)	.....	.....2,089,915	.....	.....(89,915)	(89,915)	258,768	04/01/2019.	
84755T	AD	9		07/11/2017.	Corp Action.....	.....	.....1,088,820	1,000,000	1,148,767	1,067,355	.....	.....(10,850)	.....	.....(10,850)	.....	.....1,056,505	.....	.....32,315	32,315	48,967	03/01/2020.	
913275	AC	7		05/15/2017.	Maturity.....	.....	.....1,000,000	1,000,000	886,720	993,327	.....	.....6,673	.....	.....6,673	.....	.....1,000,000	.....	.....	.....0	30,000	05/15/2017.	
920355	AK	0		05/16/2017.	Taxable Exchange.....	.....	.....1,028,380	1,000,000	996,510	996,826	.....	.....100	.....	.....100	.....	.....996,926	.....	.....31,454	31,454	35,672	01/15/2026.	
92343V	BR	4		08/11/2017.	Taxable Exchange.....	.....	.....1,681,440	1,500,000	1,495,140	1,496,347	.....	.....333	.....	.....333	.....	.....1,496,681	.....	.....184,760	184,760	71,027	09/15/2023.	
067901	AB	4		06/20/2017.	Call 100.0000.....	.....	.....433,000	433,000	537,677	470,999	.....	.....(7,732)	.....	.....(7,732)	.....	.....463,267	.....	.....(30,267)	(30,267)	60,411	04/01/2019.	
87425E	AL	7		11/30/2017.	Call 100.0000.....	.....	.....1,000,000	1,000,000	1,263,722	1,101,269	.....	.....(37,317)	.....	.....(37,317)	.....	.....1,063,952	.....	.....(63,952)	(63,952)	161,445	06/01/2019.	
70501V	AA	6		08/11/2017.	Corp Action.....	.....	.....1,000,000	1,000,000	998,730	999,119	.....	.....71	.....	.....71	.....	.....999,190	.....	.....810	810	25,007	05/08/2023.	
92765Y	AA	5		10/23/2017.	Redemption 100.0000.....	.....	.....250,589	250,589	250,589	250,589	.....	.....	.....	.....0	.....	.....250,589	.....	.....	.....0	8,696	10/23/2023.	
3899999.	Total - Bonds - Industrial and Miscellaneous.....						32,261,181	31,570,632	33,425,178	32,142,118	0	(216,941)	0	(216,941)	0	31,925,178	0	336,004	336,004	1,559,256	XXX	
8399997.	Total - Bonds - Part 4.....						32,261,181	31,570,632	33,425,178	32,142,118	0	(216,941)	0	(216,941)	0	31,925,178	0	336,004	336,004	1,559,256	XXX	
8399998.	Total - Bonds - Summary Item from Part 5.....						1,027,858	1,000,000	1,028,380	.....	.....	.....(522)	.....	.....(522)	.....	.....1,027,858	.....	.....	.....	.....22,164	XXX	
8399999.	Total - Bonds.....						33,289,039	32,570,632	34,453,558	32,142,118	0	(217,463)	0	(217,463)	0	32,953,036	0	336,004	336,004	1,581,420	XXX	
9999999.	Total - Bonds, Preferred and Common Stocks.....						33,289,039	XXX	34,453,558	32,142,118	0	(217,463)	0	(217,463)	0	32,953,036	0	336,004	336,004	1,581,420	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		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																					
824348	BE	5			SHERWIN-WILLIAMS COMPANY SERIES 144A																
				05/16/2017	Taxable Exchange.....	08/07/2017	Tax Free Exchange.....	1,000,000	1,028,380	1,027,858	1,027,858	.....	.....(522)	.....	.....(522)	.....	.....	.....	.....0	22,164	14,922
3899999.	Total - Bonds - Industrial and Miscellaneous.....							1,000,000	1,028,380	1,027,858	1,027,858	0	(522)	0	(522)	0	0	0	0	22,164	14,922
8399998.	Total - Bonds.....							1,000,000	1,028,380	1,027,858	1,027,858	0	(522)	0	(522)	0	0	0	0	22,164	14,922
9999999.	Total - Bonds, Preferred and Common Stocks.....								1,028,380	1,027,858	1,027,858	0	(522)	0	(522)	0	0	0	0	22,164	14,922

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer											
02931# 10 6	AMERICAN RETIREMENT LIFE INS CO.....	.....	88366.....	59-2760189.....	2ciB1	NO	.....	.....59,672,120	.....	.....250,000.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer.....							0	59,672,120	0	XXX	XXX
1899999. Total - Common Stocks.....							0	59,672,120	0	XXX	XXX
1999999. Total - Preferred and Common Stock.....							0	59,672,120	0	XXX	XXX

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

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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	n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
CORPORATE PASTI 95.....			..	12/29/2017.	Various.....	01/02/2018.	18,708,789	.....	.....	.....	.....	.....18,708,789	18,708,789	.....	.....	.....1.129	1.129	Daily...	100,438	.....
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							18,708,789	0	0	0	0	18,708,789	18,708,789	0	0	XXX	XXX	XXX	100,438	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....							18,708,789	0	0	0	0	18,708,789	18,708,789	0	0	XXX	XXX	XXX	100,438	0
Total Bonds																				
7799999. Subtotals - Issuer Obligations.....							18,708,789	0	0	0	0	18,708,789	18,708,789	0	0	XXX	XXX	XXX	100,438	0
8399999. Subtotals - Bonds.....							18,708,789	0	0	0	0	18,708,789	18,708,789	0	0	XXX	XXX	XXX	100,438	0
9199999. Total - Short-Term Investments.....							18,708,789	0	0	0	0	XXX.....	18,708,789	0	0	XXX	XXX	XXX	100,438	0

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

Loyal American Life Insurance Company
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Bank of America.....	Richmond, VA.....				(11,972,209)	XXX
Bank of New York Mellon.....	New York, NY.....				2,196,954	XXX
JPMorgan Chase.....	Austin, TX.....				(126,547)	XXX
JPMorgan Chase.....	Brooklyn, NY.....				1,622,588	XXX
Wachovia Bank.....	Winston Salem, NC.....				486,543	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(7,792,671)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(7,792,671)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(7,792,671)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	(3,835,672)	4. April.....	(7,807,219)	7. July.....	(700,065)	10. October.....	(3,860,546)
2. February.....	(5,763,524)	5. May.....	40,102	8. August.....	(1,360,825)	11. November.....	(2,484,067)
3. March.....	(9,134,730)	6. June.....	(1,269,073)	9. September.....	(8,385,111)	12. December.....	(7,792,671)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama.....AL						
2.	Alaska.....AK						
3.	Arizona.....AZ						
4.	Arkansas.....AR	B...	Life Insurance.....			110,514	110,052
5.	California.....CA						
6.	Colorado.....CO						
7.	Connecticut.....CT						
8.	Delaware.....DE						
9.	District of Columbia.....DC						
10.	Florida.....FL	B...	Life Insurance.....			598,832	598,782
11.	Georgia.....GA	B...	Life Insurance.....			35,163	35,016
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						
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						
31.	New Jersey.....NJ						
32.	New Mexico.....NM	B...	Life Insurance.....			213,430	213,081
33.	New York.....NY						
34.	North Carolina.....NC	B...	Life Insurance.....			854,974	851,399
35.	North Dakota.....ND						
36.	Ohio.....OH	B...	Life Insurance.....	1,607,471	1,600,750		
37.	Oklahoma.....OK						
38.	Oregon.....OR						
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC	B...	Life Insurance.....			306,956	322,389
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX						
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA	B...	Life Insurance.....			210,755	208,392
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	B...	Life Insurance.....			507,358	505,237
56.	Northern Mariana Islands.....MP						
57.	Canada.....CAN						
58.	Aggregate Alien and Other.....OT	XXX	XXX	0	0	132,296,043	134,431,407
59.	Total.....	XXX	XXX	1,607,471	1,600,750	135,134,025	137,275,755
DETAILS OF WRITE-INS							
5801.			Reinsurance with Great American and Continental General.....			132,296,043	134,431,407
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	132,296,043	134,431,407

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