



ANNUAL STATEMENT

For the Year Ended December 31, 2017

of the Condition and Affairs of the

APPALACHIAN INSURANCE COMPANY

NAIC Group Code.....0065, 0065 (Current Period) (Prior Period)	NAIC Company Code..... 10316	Employer's ID Number..... 05-0284861
Organized under the Laws of RI	State of Domicile or Port of Entry RI	Country of Domicile US
Incorporated/Organized..... April 14, 1941	Commenced Business..... January 1, 1942	
Statutory Home Office	270 Central Avenue..... Johnston RI US 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	270 Central Avenue..... Johnston RI US..... 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	401-275-3000 <i>(Area Code) (Telephone Number)</i>
Mail Address	P.O. Box 7500..... Johnston RI US 02919-0750 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	270 Central Avenue..... Johnston RI US 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	401-275-3000 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.fmglobal.com	
Statutory Statement Contact	Jeffrey Black <i>(Name)</i> jeffrey.black@fmglobal.com <i>(E-Mail Address)</i>	401-415-1559 <i>(Area Code) (Telephone Number) (Extension)</i> 401-946-8306 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. Thomas Alan Lawson	President & Chief Executive Officer	2. Jonathan Irving Mishara	Senior Vice President & Secretary
3. Theresa Ann Molloy	Vice President & Controller	4. William Alfred Mekrut #	Vice President & Treasurer

OTHER

Bret Nils Ahnell	Executive Vice President	Kevin Scott Ingram	Senior Vice President
Jonathan William Hall	Chief Operating Officer	Christopher Johnson	Executive Vice President
Paul Edward LaFleche	Senior Vice President	Jeanne Ruth Lieb	Senior Vice President
Jonathan Irving Mishara	Senior Vice President	Enzo Rebula	Senior Vice President
Michael Robert Turner	Executive Vice President		

DIRECTORS OR TRUSTEES

Frank Thomas Connor	Colin Richard Day	Daniel Lee Knotts	Thomas Alan Lawson
John Anderson Luke Jr	Gracia Catherine Martore	Christine Mary McCarthy	Stuart Blain Parker
Edward Joseph Rapp	Shivan Sivaswamy Subramaniam	Israel Ruiz	Michel Giannuzzi
Glenn Rodney Landau #			

State of..... Rhode Island
County of..... Providence

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) Thomas Alan Lawson	_____ (Signature) Jonathan Irving Mishara	_____ (Signature) Theresa Ann Molloy
1. (Printed Name) President & Chief Executive Officer	2. (Printed Name) Senior Vice President & Secretary	3. (Printed Name) Vice President & Controller
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me
This 21st day of February 2018
John A. Soares III Notary Public
Expires July 5, 2021

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	156,654,158	52.2	156,654,158		156,654,158	52.2
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....		0.0			0	0.0
1.43 Revenue and assessment obligations.....		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.....	3,303,691	1.1	3,303,691		3,303,691	1.1
1.512 Issued or guaranteed by FNMA and FHLMC.....	880,812	0.3	880,812		880,812	0.3
1.513 All other.....	6,020,530	2.0	6,020,530		6,020,530	2.0
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).....	51,402,047	17.1	51,402,047		51,402,047	17.1
2.2 Unaffiliated non-U.S. securities (including Canada).....		0.0			0	0.0
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....	2,500,000	0.8	2,500,000		2,500,000	0.8
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	1,166,402	0.4	1,166,402	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	78,037,376	26.0	78,037,376	1,166,402	79,203,778	26.4
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	299,965,016	100.0	299,965,016	1,166,402	299,965,016	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.....	NONE	
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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.....	NONE	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		0

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year.....		_____
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8).....	_____	
2.2 Additional investment made after acquisition (Part 2, Column 9).....	_____	0
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16.....	_____	
3.2 Totals, Part 3, Column 12.....	_____	0
4. Accrual of discount.....	_____	
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 13.....	NONE	
5.2 Totals, Part 3, Column 9.....	_____	0
6. Total gain (loss) on disposals, Part 3, Column 19.....	_____	
7. Deduct amounts received on disposals, Part 3, Column 16.....	_____	
8. Deduct amortization of premium and depreciation.....	_____	
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17.....	_____	
9.2 Totals, Part 3, Column 14.....	_____	0
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15.....	_____	
10.2 Totals, Part 3, Column 11.....	_____	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12. Deduct total nonadmitted amounts.....	_____	
13. Statement value at end of current period (Line 11 minus Line 12).....		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year.....		175,394,481
2. Cost of bonds and stocks acquired, Part 3, Column 7.....	_____	65,318,571
3. Accrual of discount.....	_____	69,934
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12.....	_____	
4.2 Part 2, Section 1, Column 15.....	_____	
4.3 Part 2, Section 2, Column 13.....	_____	
4.4 Part 4, Column 11.....	_____	0
5. Total gain (loss) on disposals, Part 4, Column 19.....	_____	211,892
6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....	_____	19,817,218
7. Deduct amortization of premium.....	_____	416,422
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).....		220,761,238
11. Deduct total nonadmitted amounts.....	_____	
12. Statement value at end of current period (Line 10 minus Line 11).....		220,761,238

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.....	159,957,849	158,533,151	160,755,978	159,269,631
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	159,957,849	158,533,151	160,755,978	159,269,631
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.....				
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.....	880,812	963,686	885,904	860,107
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (Unaffiliated)	8. United States.....	56,147,823	57,415,672	56,196,035	55,841,000
	9. Canada.....	1,274,754	1,291,511	1,274,707	1,275,000
	10. Other Countries.....				
	11. Totals.....	57,422,577	58,707,183	57,470,742	57,116,000
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	218,261,238	218,204,020	219,112,624	217,245,738
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....	2,500,000	2,500,000	2,500,000	
	19. Total Preferred Stocks.....	2,500,000	2,500,000	2,500,000	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....				
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	0	0	0	
	26. Total Stocks.....	2,500,000	2,500,000	2,500,000	
	27. Total Bonds and Stocks.....	220,761,238	220,704,020	221,612,624	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....		92,842,105	63,812,053	29,055	3,274,636	.XXX	159,957,849	.73.3	106,517,182	.61.6	159,957,849	
1.2 NAIC 2.....						.XXX	0	.00		.00		
1.3 NAIC 3.....						.XXX	0	.00		.00		
1.4 NAIC 4.....						.XXX	0	.00		.00		
1.5 NAIC 5.....						.XXX	0	.00		.00		
1.6 NAIC 6.....						.XXX	0	.00		.00		
1.7 Totals.....	0	92,842,105	63,812,053	29,055	3,274,636	.XXX	159,957,849	.73.3	106,517,182	.61.6	159,957,849	0
2. All Other Governments												
2.1 NAIC 1.....						.XXX	0	.00		.00		
2.2 NAIC 2.....						.XXX	0	.00		.00		
2.3 NAIC 3.....						.XXX	0	.00		.00		
2.4 NAIC 4.....						.XXX	0	.00		.00		
2.5 NAIC 5.....						.XXX	0	.00		.00		
2.6 NAIC 6.....						.XXX	0	.00		.00		
2.7 Totals.....	0	0	0	0	0	.XXX	0	.00	0	.00	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....						.XXX	0	.00		.00		
3.2 NAIC 2.....						.XXX	0	.00		.00		
3.3 NAIC 3.....						.XXX	0	.00		.00		
3.4 NAIC 4.....						.XXX	0	.00		.00		
3.5 NAIC 5.....						.XXX	0	.00		.00		
3.6 NAIC 6.....						.XXX	0	.00		.00		
3.7 Totals.....	0	0	0	0	0	.XXX	0	.00	0	.00	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....						.XXX	0	.00		.00		
4.2 NAIC 2.....						.XXX	0	.00		.00		
4.3 NAIC 3.....						.XXX	0	.00		.00		
4.4 NAIC 4.....						.XXX	0	.00		.00		
4.5 NAIC 5.....						.XXX	0	.00		.00		
4.6 NAIC 6.....						.XXX	0	.00		.00		
4.7 Totals.....	0	0	0	0	0	.XXX	0	.00	0	.00	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	913			617,317	262,582	.XXX	880,812	.04	1,144,089	.07	880,812	
5.2 NAIC 2.....						.XXX	0	.00		.00		
5.3 NAIC 3.....						.XXX	0	.00		.00		
5.4 NAIC 4.....						.XXX	0	.00		.00		
5.5 NAIC 5.....						.XXX	0	.00		.00		
5.6 NAIC 6.....						.XXX	0	.00		.00		
5.7 Totals.....	913	0	0	617,317	262,582	.XXX	880,812	.04	1,144,089	.07	880,812	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	4,299,608	24,404,373	10,796,934			.XXX	39,500,915	18.1	45,480,851	26.3	37,951,285	1,549,630
6.2 NAIC 2.....	1,499,805	6,995,241	9,426,616			.XXX	17,921,662	8.2	19,752,359	11.4	16,931,454	990,208
6.3 NAIC 3.....						.XXX	0	0.0		0.0		
6.4 NAIC 4.....						.XXX	0	0.0		0.0		
6.5 NAIC 5.....						.XXX	0	0.0		0.0		
6.6 NAIC 6.....						.XXX	0	0.0		0.0		
6.7 Totals.....	5,799,413	31,399,614	20,223,550	0	0	.XXX	57,422,577	26.3	65,233,210	37.7	54,882,739	2,539,838
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

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....4,300,521	.....117,246,478	.....74,608,987	.....646,372	.....3,537,218	.....0	.....200,339,576	.....91.8	.....XXX	.....XXX	.....198,789,946	.....1,549,630
10.2 NAIC 2.....	(d).....1,499,805	.....6,995,241	.....9,426,616	.....0	.....0	.....0	.....17,921,662	.....8.2	.....XXX	.....XXX	.....16,931,454	.....990,208
10.3 NAIC 3.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.4 NAIC 4.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.5 NAIC 5.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.7 Totals.....	.....5,800,326	.....124,241,719	.....84,035,603	.....646,372	.....3,537,218	.....0	(b).....218,261,238	.....100.0	.....XXX	.....XXX	.....215,721,400	.....2,539,838
10.8 Line 10.7 as a % of Col. 7.....	.....2.7	.....56.9	.....38.5	.....0.3	.....1.6	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....98.8	.....1.2
11. Total Bonds Prior Year												
11.1 NAIC 1.....	.....7,120,419	.....71,891,162	.....68,733,350	.....816,075	.....4,581,116	.....0	.....XXX	.....XXX	.....153,142,122	.....88.6	.....151,592,855	.....1,549,268
11.2 NAIC 2.....	.....499,919	.....9,492,590	.....9,759,850	.....0	.....0	.....0	.....XXX	.....XXX	.....19,752,359	.....11.4	.....19,752,359	.....0
11.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....0	.....0.0	.....0	.....0
11.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....0	.....0.0	.....0	.....0
11.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
11.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
11.7 Totals.....	.....7,620,338	.....81,383,752	.....78,493,200	.....816,075	.....4,581,116	.....0	.....XXX	.....XXX	(b).....172,894,481	.....100.0	.....171,345,214	.....1,549,268
11.8 Line 11.7 as a % of Col. 9.....	.....4.4	.....47.1	.....45.4	.....0.5	.....2.6	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....99.1	.....0.9
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	.....4,300,521	.....115,696,848	.....74,608,987	.....646,372	.....3,537,218	.....0	.....198,789,946	.....91.1	.....151,592,855	.....87.7	.....198,789,946	.....XXX
12.2 NAIC 2.....	.....1,499,805	.....6,995,241	.....8,436,408	.....0	.....0	.....0	.....16,931,454	.....7.8	.....19,752,359	.....11.4	.....16,931,454	.....XXX
12.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.7 Totals.....	.....5,800,326	.....122,692,089	.....83,045,395	.....646,372	.....3,537,218	.....0	.....215,721,400	.....98.8	.....171,345,214	.....99.1	.....215,721,400	.....XXX
12.8 Line 12.7 as a % of Col. 7.....	.....2.7	.....56.9	.....38.5	.....0.3	.....1.6	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	.....2.7	.....56.2	.....38.0	.....0.3	.....1.6	.....0.0	.....98.8	.....XXX	.....XXX	.....XXX	.....98.8	.....XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1.....	.....0	.....1,549,630	.....0	.....0	.....0	.....0	.....1,549,630	.....0.7	.....1,549,268	.....0.9	.....XXX	.....1,549,630
13.2 NAIC 2.....	.....0	.....0	.....990,208	.....0	.....0	.....0	.....990,208	.....0.5	.....0	.....0.0	.....XXX	.....990,208
13.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.7 Totals.....	.....0	.....1,549,630	.....990,208	.....0	.....0	.....0	.....2,539,838	.....1.2	.....1,549,268	.....0.9	.....XXX	.....2,539,838
13.8 Line 13.7 as a % of Col. 7.....	.....0.0	.....61.0	.....39.0	.....0.0	.....0.0	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....0.00.70.50.00.00.01.2XXXXXXXXXXXX1.2

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(a) Includes \$.....2,539,838 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
 (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
 (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations.....		92,842,105	63,812,053			.XXX	156,654,158	71.8	102,239,831	59.1	156,654,158	
1.2 Residential Mortgage-Backed Securities.....				29,055	3,274,636	.XXX	3,303,691	1.5	4,277,351	2.5	3,303,691	
1.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
1.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
1.5 Totals.....	0	92,842,105	63,812,053	29,055	3,274,636	.XXX	159,957,849	73.3	106,517,182	61.6	159,957,849	0
2. All Other Governments												
2.1 Issuer Obligations.....						.XXX	0	0.0	0	0.0	0	
2.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
2.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
2.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
2.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....						.XXX	0	0.0	0	0.0	0	
3.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
3.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
3.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
3.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....						.XXX	0	0.0	0	0.0	0	
4.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
4.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
4.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
4.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....						.XXX	0	0.0	0	0.0	0	
5.2 Residential Mortgage-Backed Securities.....	913			617,317	262,582	.XXX	880,812	0.4	1,144,089	0.7	880,812	
5.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
5.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
5.5 Totals.....	913	0	0	617,317	262,582	.XXX	880,812	0.4	1,144,089	0.7	880,812	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	5,799,413	30,377,067	15,225,564			.XXX	51,402,044	23.6	58,950,326	34.1	48,862,206	2,539,838
6.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
6.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
6.4 Other Loan-Backed and Structured Securities.....		1,022,547	4,997,986			.XXX	6,020,533	2.8	6,282,884	3.6	6,020,533	
6.5 Totals.....	5,799,413	31,399,614	20,223,550	0	0	.XXX	57,422,577	26.3	65,233,210	37.7	54,882,739	2,539,838
7. Hybrid Securities												
7.1 Issuer Obligations.....						.XXX	0	0.0	0	0.0	0	
7.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
7.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
7.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
7.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations.....						.XXX	0	0.0	0	0.0	0	
8.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
8.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
8.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	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.....	5,799,413	123,219,172	79,037,617	0	0	XXX	208,056,202	95.3	XXX	XXX	205,516,364	2,539,838
10.2 Residential Mortgage-Backed Securities.....	913	0	0	646,372	3,537,218	XXX	4,184,503	1.9	XXX	XXX	4,184,503	0
10.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 Other Loan-Backed and Structured Securities.....	0	1,022,547	4,997,986	0	0	XXX	6,020,533	2.8	XXX	XXX	6,020,533	0
10.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals.....	5,800,326	124,241,719	84,035,603	646,372	3,537,218	0	218,261,238	100.0	XXX	XXX	215,721,400	2,539,838
10.7 Line 10.6 as a % of Col. 7.....	2.7	56.9	38.5	0.3	1.6	0.0	100.0	XXX	XXX	XXX	98.8	1.2
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	7,618,274	75,078,684	78,493,199	0	0	XXX	XXX	XXX	161,190,157	93.2	159,640,889	1,549,268
11.2 Residential Mortgage-Backed Securities.....	2,064	22,185	0	816,075	4,581,116	XXX	XXX	XXX	5,421,440	3.1	5,421,440	0
11.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 Other Loan-Backed and Structured Securities.....	0	6,282,884	0	0	0	XXX	XXX	XXX	6,282,884	3.6	6,282,884	0
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
11.6 Totals.....	7,620,338	81,383,753	78,493,199	816,075	4,581,116	0	XXX	XXX	172,894,481	100.0	171,345,213	1,549,268
11.7 Line 11.6 as a % of Col. 9.....	4.4	47.1	45.4	0.5	2.6	0.0	XXX	XXX	100.0	XXX	99.1	0.9
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	5,799,413	121,669,542	78,047,409	0	0	XXX	205,516,364	94.2	159,640,889	92.3	205,516,364	XXX
12.2 Residential Mortgage-Backed Securities.....	913	0	0	646,372	3,537,218	XXX	4,184,503	1.9	5,421,440	3.1	4,184,503	XXX
12.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
12.4 Other Loan-Backed and Structured Securities.....	0	1,022,547	4,997,986	0	0	XXX	6,020,533	2.8	6,282,884	3.6	6,020,533	XXX
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
12.6 Totals.....	5,800,326	122,692,089	83,045,395	646,372	3,537,218	0	215,721,400	98.8	171,345,213	99.1	215,721,400	XXX
12.7 Line 12.6 as a % of Col. 7.....	2.7	56.9	38.5	0.3	1.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	2.7	56.2	38.0	0.3	1.6	0.0	98.8	XXX	XXX	XXX	98.8	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....	0	1,549,630	990,208	0	0	XXX	2,539,838	1.2	1,549,268	0.9	XXX	2,539,838
13.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6 Totals.....	0	1,549,630	990,208	0	0	0	2,539,838	1.2	1,549,268	0.9	XXX	2,539,838
13.7 Line 13.6 as a % of Col. 7.....	0.0	61.0	39.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	0.0	0.7	0.5	0.0	0.0	0.0	1.2	XXX	XXX	XXX	XXX	1.2

601S

**Sch. DA - Verification
NONE**

**Sch. DB - Pt. A - Verification
NONE**

**Sch. DB - Pt. B - Verification
NONE**

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

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

**Sch. DB - Verification
NONE**

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

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	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	80,324,907		80,324,907	
2. Cost of cash equivalents acquired.....	108,238,657		108,238,657	
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	(23,137)		(23,137)	
5. Total gain (loss) on disposals.....	12,053		12,053	
6. Deduct consideration received on disposals.....	110,507,708		110,507,708	
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).....	78,044,772	0	78,044,772	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	78,044,772	0	78,044,772	0

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

**Sch. A - Pt. 1
NONE**

**Sch. A - Pt. 2
NONE**

**Sch. A - Pt. 3
NONE**

**Sch. B - Pt. 1
NONE**

**Sch. B - Pt. 2
NONE**

**Sch. B - Pt. 3
NONE**

**Sch. BA - Pt. 1
NONE**

**Sch. BA - Pt. 2
NONE**

**Sch. BA - Pt. 3
NONE**

SCHEDULE D - PART 1

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

1	2					6		7		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 or 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
U.S. Government - Issuer Obligations																									
912828	D5	6	U S TREASURY			1			5,523,848	100.312	5,517,160	5,500,000	5,516,789		(2,319)			2.375	2.320	FA	49,339	130,625	10/31/2014	08/15/2024	
912828	F9	6	U S TREASURY	SD		1			5,740,557	99.579	5,685,961	5,710,000	5,727,461		(4,353)			2.000	1.910	AO	19,351	112,100	12/01/2014	10/31/2021	
912828	J4	3	U S TREASURY			1			5,902,266	98.475	5,908,500	6,000,000	5,940,108		13,682			1.750	2.000	FA	35,951	105,000	03/09/2015	02/28/2022	
912828	MP	2	U S TREASURY	LS		1			2,943,161	103.584	3,107,520	3,000,000	2,985,961		6,233			3.625	3.850	FA	41,077	108,750	03/25/2010	02/15/2020	
912828	PC	8	U S TREASURY			1			14,822,246	101.807	14,762,015	14,500,000	14,645,088		(48,696)			2.625	2.250	MN	49,418	380,625	11/27/2013	11/15/2020	
912828	QN	3	U S TREASURY			1			4,736,074	103.483	4,656,735	4,500,000	4,587,993		(24,719)			3.125	2.510	MN	18,258	140,625	08/04/2011	05/15/2021	
912828	RR	3	U S TREASURY	LS		1			17,531,914	99.708	16,950,360	17,000,000	17,240,662		(59,784)			2.000	1.620	MN	44,144	340,000	12/18/2012	11/15/2021	
912828	SF	8	U S TREASURY			1			16,020,850	99.530	15,675,975	15,750,000	15,871,129		(28,196)			2.000	1.800	FA	118,981	315,000	08/13/2012	02/15/2022	
912828	SV	3	U S TREASURY	LS		1			11,703,047	98.391	11,314,965	11,500,000	11,593,147		(20,443)			1.750	1.550	MN	26,129	201,250	06/05/2012	05/15/2022	
912828	UN	8	U S TREASURY			1			14,889,844	98.977	14,846,550	15,000,000	14,939,260		11,125			2.000	2.080	FA	113,315	300,000	05/28/2013	02/15/2023	
912828	V2	3	UNITED STATES TREAS			1			1,490,977	99.808	1,497,120	1,500,000	1,492,114		1,137			2.250	2.340	JD	17,060	16,875	01/26/2017	12/31/2023	
912828	WJ	5	U S TREASURY			1			3,044,531	101.123	3,033,690	3,000,000	3,030,387		(4,377)			2.500	2.320	MN	9,738	75,000	08/28/2014	05/15/2024	
912828	XR	6	U S TREASURY			1			14,250,557	98.260	14,002,050	14,250,000	14,250,557					1.750	1.740	MN	21,923	124,688	06/26/2017	05/31/2022	
912828	XT	2	US TREAS BILLS			1			24,917,969	98.126	24,531,500	25,000,000	24,923,774		5,805			2.000	2.050	MN	43,956	250,000	06/28/2017	05/31/2024	
912828	XX	3	US TREAS BILLS	LS		1			13,903,203	98.078	13,730,920	14,000,000	13,909,728		6,525			2.000	2.100	JD	141,538		06/29/2017	06/30/2024	
0199999	U.S. Government - Issuer Obligations								157,421,044	XXX	155,221,021	156,210,000	156,654,158	0	(148,380)	0	0	XXX	XXX	XXX	750,178	2,600,538	XXX	XXX	
U.S. Government - Residential Mortgage-Backed Securities																									
36179M	2T	6	GNMA PASS-THRU			4			3,305,673	108.156	3,278,225	3,030,990	3,274,636		(66,165)			5.000	2.870	MON	12,629	151,822	10/31/2013	02/20/2043	
36200Q	2T	0	GOVT NATL MTGE ASSN			4			29,261	118.377	33,905	28,641	29,055		(78)			7.000	6.450	MON	167	2,005	03/21/2002	02/15/2032	
0299999	U.S. Government - Residential Mortgage-Backed Securities								3,334,934	XXX	3,312,130	3,059,631	3,303,691	0	(66,243)	0	0	XXX	XXX	XXX	12,796	153,827	XXX	XXX	
0599999	Total - U.S. Government								160,755,978	XXX	158,533,151	159,269,631	159,957,849	0	(214,623)	0	0	XXX	XXX	XXX	762,974	2,754,365	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																									
31294K	M4	4	FHLMC PC			4			948	99.893	912	913	913		(6)			5.500	4.440	MON	4	50	01/22/2003	01/01/2018	
31296S	M5	2	FHLMC			4			274,012	112.806	298,379	264,506	273,119		605			6.000	4.950	MON	1,323	15,870	01/09/2004	01/01/2034	
31297T	WF	6	FHLMC PC			4			150,291	108.073	169,883	157,192	150,291		1,919			5.000	6.240	MON	655	7,860	11/09/2005	09/01/2035	
31298N	UG	8	FHLMC GOLD PC			4			977	100.231	949	947	975		(18)			7.500	6.550	MON	6	71	08/21/2001	05/01/2031	
31411A	JG	1	FEDERAL NATL MG			4			193,395	113.323	217,750	192,149	192,932		(897)			6.000	5.770	MON	1,918	11,529	11/09/2006	11/01/2036	
31419A	DS	3	FNMA PASS-THRU LNG 30 Y			4			266,281	112.853	275,813	244,400	262,582		(6,531)			6.000	4.030	MON	2,433	14,664	11/30/2010	09/01/2039	
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities								885,904	XXX	963,686	860,107	880,812	0	(4,928)	0	0	XXX	XXX	XXX	6,339	50,044	XXX	XXX	
3199999	Total - U.S. Special Revenue & Special Assessment Obligations								885,904	XXX	963,686	860,107	880,812	0	(4,928)	0	0	XXX	XXX	XXX	6,339	50,044	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																									
025816	BD	0	AMERICAN EXPRESS			1FE			2,875,000	99.404	2,857,865	2,875,000	2,875,000					2.650	2.650	JD	44,019	76,188	12/03/2012	12/02/2022	
03040W	AK	1	AMERICAN WTR CAP CORP			1FE			2,141,422	105.191	2,261,607	2,150,000	2,144,390		790			3.850	3.890	MS	27,592	82,775	11/08/2013	03/01/2024	
03523T	BB	3	ANHEUSER BUSCH INBEV WORLD			2FE			496,415	105.659	528,295	500,000	498,717		375			4.375	4.460	FA	8,264	21,875	01/24/2011	02/15/2021	
06051G	EX	3	BANK AMER CORP			1FE			999,830	100.351	1,003,510	1,000,000	999,960		37			2.600	2.600	JJ	11,989	26,000	10/17/2013	01/15/2019	
10112R	AX	2	BOSTON PROPERTIES LP			2FE			1,445,766	101.735	1,475,158	1,450,000	1,446,462		370			3.650	3.680	FA	22,052	52,925	01/08/2016	02/01/2026	
126408	GZ	0	CSX CORP	LS		2FE			999,240	103.860	1,038,600	1,000,000	999,530		71			3.700	3.700	MN	6,167	37,000	10/17/2013	11/01/2023	
172967	HD	6	CITIGROUP INC	LS		2FE			1,496,550	104.552	1,568,280	1,500,000	1,497,834		326			3.875	3.900	AO	10,656	58,125	10/21/2013	10/25/2023	
25156P	AN	3	DEUTSCHE TELEKOM INTL FINANCE			2FE			993,710	105.472	1,054,720	1,000,000	998,798		734			6.000	6.080	JJ	28,833	60,000	06/15/2009	07/08/2019	
25245B	AB	3	DIAGEO INVESTMENT CORP			1FE			2,142,217	101.554	2,183,411	2,150,000	2,146,328		779			2.875	2.910	MN	8,585	61,813	05/08/2012	05/11/2022	
26441C	AL	9	DUKE ENERGY CORP			2FE			997,950	105.084	1,050,840	1,000,000	998,720		193			3.950	3.970	AO	8,339	39,500	10/08/2013	10/15/2023	
26442C	AC	8	DUKE ENERGY CAROLINAS LLC			1FE			498,300	100.113	500,565	500,000	499,992		211			5.250	5.290	JJ	12,104	26,250	01/07/2008	01/15/2018	

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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	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	
29250R	AU	0	ENBRIDGE ENERGY PARTNERS.....	..	..	2FE	1,500,720	104.022	1,560,330	1,500,000	1,500,303		(74)		4.200	4.190	MS	18,550	63,000	09/13/2011	09/15/2021
31428X	AY	2	FEDEX CORP.....	..	..	2FE	998,280	106.426	1,064,260	1,000,000	998,878		161		4.000	4.020	JJ	18,444	40,000	01/06/2014	01/15/2024
38141G	FM	1	GOLDMAN SACHS GROUP INC.....	..	1	1FE	998,160	101.021	1,010,210	1,000,000	999,940		235		6.150	6.170	AO	15,375	61,500	03/25/2008	04/01/2018		
38148Y	AC	2	GOLDMAN SACHS GROUP INC.....	..	..	1FE	249,403	99.756	249,390	250,000	249,408		6		2.876	2.920	AO	1,218		12/12/2017	10/31/2022
465685	AJ	4	ITC HLDGS CORP.....	..	..	2FE	498,330	102.706	513,530	500,000	498,860		154		3.650	3.690	JD	811	18,250	05/28/2014	06/15/2024
46625H	HU	7	JPMORGAN CHASE & CO.....	..	..	1FE	238,053	104.885	262,213	250,000	245,973		1,318		4.250	4.870	AO	2,243	10,625	02/09/2011	10/15/2020
46625H	JC	5	JPMORGAN CHASE & CO.....	..	..	1FE	2,006,320	106.104	2,122,080	2,000,000	2,002,725		(681)		4.350	4.300	FA	32,867	87,000	12/19/2011	08/15/2021
49326E	EE	9	KEYCORP MEDIUM TERM NTS.....	..	..	2FE	999,370	100.170	1,001,700	1,000,000	999,879		124		2.300	2.310	JD	1,150	23,000	11/05/2013	12/13/2018
501044	CX	7	KROGER CO.....	LS	..	2FE	1,496,325	102.049	1,530,735	1,500,000	1,498,325		515		3.300	3.330	JJ	22,825	49,500	12/16/2013	01/15/2021		
58933Y	AA	3	MERCK & CO INC.....	LS	..	1FE	498,490	104.459	522,295	500,000	499,489		155		3.875	3.910	JJ	8,934	19,375	12/07/2010	01/15/2021		
59562V	AY	3	BERKSHIRE HATHAWAY ENERGY.....	..	..	1FE	1,648,763	104.247	1,720,076	1,650,000	1,649,218		117		3.750	3.750	MN	7,906	61,875	11/05/2013	11/15/2023
61166W	AM	3	MONSANTO CO.....	..	..	1FE	998,610	99.874	998,740	1,000,000	999,750		282		1.850	1.870	MN	2,364	18,500	11/04/2013	11/15/2018
64952W	BQ	5	NEW YORK LIFE GLOBAL FDG.....	..	..	1FE	1,548,218	100.145	1,552,248	1,550,000	1,549,630		362		2.100	2.120	JJ	16,185	32,550	12/05/2013	01/02/2019
655844	BC	1	NORFOLK SOUTHERN CORP.....	..	..	2FE	498,750	105.155	525,775	500,000	499,774		145		5.900	5.930	JD	1,311	29,500	05/27/2009	06/15/2019
693476	BF	9	PNC FUNDING CORP.....	..	..	1FE	1,995,820	106.103	2,122,060	2,000,000	1,999,216		502		6.700	6.720	JD	7,817	134,000	06/04/2009	06/10/2019
806854	AH	8	SCHLUMBERGER INVT SA.....	..	..	1FE	1,010,510	105.340	1,053,400	1,000,000	1,006,860		(1,026)		3.650	3.520	JD	3,042	36,500	03/20/2014	12/01/2023
828807	CF	2	SIMON PPTY GROUP LP.....	..	..	1FE	2,988,150	105.569	3,167,070	3,000,000	2,995,875		1,189		4.375	4.420	MS	43,750	131,250	08/09/2010	03/01/2021
857477	AM	5	STATE STR CORP.....	..	..	1FE	997,600	105.365	1,053,650	1,000,000	998,483		227		3.700	3.720	MN	4,214	37,000	11/14/2013	11/20/2023
867914	BF	9	SUNTRUST BKS INC.....	..	..	2FE	499,575	100.287	501,435	500,000	499,926		87		2.350	2.360	MN	1,958	11,750	10/22/2013	11/01/2018
871829	AQ	0	YSYCO CORPORATION.....	..	..	1FE	987,220	99.395	993,950	1,000,000	993,885		1,276		2.600	2.740	JD	1,372	26,000	06/06/2012	06/12/2022
887317	AR	6	TIME WARNER INC.....	..	..	2FE	1,993,980	104.722	2,094,440	2,000,000	1,996,124		564		4.050	4.080	JD	3,600	81,000	12/11/2013	12/15/2023
89236T	AY	1	TOYOTA MOTOR CREDIT.....	LS	..	1FE	1,799,568	100.136	1,802,448	1,800,000	1,799,927		88		2.000	2.000	AO	6,700	36,000	10/21/2013	10/24/2018		
92343V	EB	6	VERIZON COMMUNICATIONS INC.....	LS	..	2FE	996,401	100.512	870,434	866,000	990,208		(6,193)		3.376	1.260	FA	11,045	330	08/17/2017	02/15/2025		
92857W	AS	9	VODAFONE GROUP PLC.....	LS	1	2FE	997,410	104.533	1,045,330	1,000,000	999,535		302		5.450	5.480	JD	3,179	54,500	06/03/2009	06/10/2019		
94974B	EV	8	WELLS FARGO CO MTN.....	LS	..	1FE	3,237,600	106.308	3,189,240	3,000,000	3,200,658		(36,942)		4.600	2.440	AO	34,500	69,000	05/10/2017	04/01/2021		
94974B	FQ	8	WELLS FARGO & CO.....	..	..	1FE	2,344,854	100.169	2,353,972	2,350,000	2,348,921		1,016		2.150	2.190	JJ	23,298	50,525	10/21/2013	01/15/2019
984121	CG	6	XEROX CORP.....	LS	..	2FE	999,150	100.028	1,000,280	1,000,000	999,789		170		2.750	2.760	MS	8,097	27,500	12/03/2013	03/15/2019		
78012K	ZG	5	ROYAL BK CDA.....	..	A	1FE	1,274,707	101.295	1,291,511	1,275,000	1,274,754		52		2.750	2.750	FA	14,610	17,627	01/25/2017	02/01/2022		
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							51,386,737	XXX	52,695,653	51,116,000	51,402,044		0	(31,983)	0	XXX	XXX	XXX	505,965	1,770,108	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
14041N	FM	8	CAPITAL ONE MULTI-ASSET EXECUTION TRUST.....	..	..	1FE	4,997,755	100.158	5,007,900	5,000,000	4,997,986		231		2.430	2.440	MON	5,400	87,075	03/20/2017	01/15/2025
17305E	EE	1	CITIBANK CREDIT CARD ISSUANCE TRUST.....	..	..	1FE	1,086,250	100.363	1,003,630	1,000,000	1,022,547		(8,570)		5.350	3.570	FA	21,400	53,500	03/25/2010	02/07/2020
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							6,084,005	XXX	6,011,530	6,000,000	6,020,533		0	(8,339)	0	XXX	XXX	XXX	26,800	140,575	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....							57,470,742	XXX	58,707,183	57,116,000	57,422,577		0	(40,322)	0	XXX	XXX	XXX	532,765	1,910,683	XXX	XXX
Totals																							
7799999	Total - Issuer Obligations.....							208,807,781	XXX	207,916,674	207,326,000	208,056,202		0	(180,363)	0	XXX	XXX	XXX	1,256,143	4,370,646	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities.....							4,220,838	XXX	4,275,816	3,919,738	4,184,503		0	(71,171)	0	XXX	XXX	XXX	19,135	203,871	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....							6,084,005	XXX	6,011,530	6,000,000	6,020,533		0	(8,339)	0	XXX	XXX	XXX	26,800	140,575	XXX	XXX
8399999	Grand Total - Bonds.....							219,112,624	XXX	218,204,020	217,245,738	218,261,238		0	(259,873)	0	XXX	XXX	XXX	1,302,078	4,715,092	XXX	XXX

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SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Parent, Subsidiaries and Affiliates																				
00822# 11 0	AFFILIATED FM INSURANCE COMPANY 7%.....			25,000.000	100.00		2,500,000	100.000	2,500,000	2,500,000		175,000					0		P1A	07/26/1978
8599999	Total - Preferred Stocks - Parent, Subsidiaries and Affiliates.....						2,500,000	XXX	2,500,000	2,500,000	0	175,000	0	0	0	0	0	0	XXX	XXX
8999999	Total - Preferred Stocks.....						2,500,000	XXX	2,500,000	2,500,000	0	175,000	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	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
9899999	Total Common and Preferred Stock				2,500,000	XXX	2,500,000	2,500,000	0	175,000	0	0	0	0	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1	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 V2 3	UNITED STATES TREAS.....		01/26/2017.....	MORGAN STANLEY.....		1,490,977	1,500,000	2,517
912828 XR 6	U S TREASURY.....		06/26/2017.....	CIT GROUP.....		14,250,557	14,250,000	18,397
912828 XT 2	US TREAS BILLS.....		06/28/2017.....	CITIGROUP.....		24,917,969	25,000,000	39,617
912828 XX 3	US TREAS BILLS.....		06/29/2017.....	MORGAN STANLEY.....		13,903,203	14,000,000	
0599999	Total - Bonds - U.S. Government.....					54,562,706	54,750,000	60,531
Bonds - Industrial and Miscellaneous								
14041N FM 8	CAPITAL ONE MULTI-ASSET EXECUTION TRUST.....		03/20/2017.....	WELLS FARGO.....		4,997,755	5,000,000	
38148Y AC 2	GOLDMAN SACHS GROUP INC.....		12/12/2017.....	NOMURA.....		249,403	250,000	879
92343V EB 6	VERIZON COMMUNICATIONS INC.....		08/17/2017.....	SALOMON BROS.....		996,401	866,000	
94974B EV 8	WELLS FARGO CO MTN.....		05/10/2017.....	WELLS FARGO.....		3,237,600	3,000,000	16,867
78012K ZG 5	ROYAL BK CDA.....	A.....	01/25/2017.....	RBC CAP.....		1,274,706	1,275,000	
3899999	Total - Bonds - Industrial and Miscellaneous.....					10,755,865	10,391,000	17,746
8399997	Total - Bonds - Part 3.....					65,318,571	65,141,000	78,277
8399999	Total - Bonds.....					65,318,571	65,141,000	78,277
9999999	Total - Bonds, Preferred and Common Stocks.....					65,318,571	XXX	78,277

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 - U.S. Government																				
36179M	2T 6		12/01/2017	VARIOUS.....		894,361	894,361	975,412	902,604		(8,243)		(8,243)		894,361			0	21,181	02/20/2043
36200Q	2T 0		12/15/2017	MORTGAGE PAYDOWN.....		4,809	4,809	4,913	4,814		(5)		(5)		4,809			0	170	02/15/2032
0599999	Total - Bonds - U.S. Government.....					899,170	899,170	980,325	907,418	0	(8,248)	0	(8,248)	0	899,170	0	0	0	21,351	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
31294K	M4 4		12/01/2017	MORTGAGE PAYDOWN.....		21,191	21,191	21,989	21,266		(74)		(74)		21,191			0	562	01/01/2018
31296S	M5 2		12/01/2017	MORTGAGE PAYDOWN.....		11,462	11,462	11,874	11,447		15		15		11,462			0	372	01/01/2034
31297T	WF 6		12/01/2017	MORTGAGE PAYDOWN.....		65,251	65,251	62,386	64,929		322		322		65,251			0	1,546	09/01/2035
31298N	UG 8		12/01/2017	MORTGAGE PAYDOWN.....		929	929	958	935		(7)		(7)		929			0	38	05/01/2031
31389K	WT 4		02/01/2017	VARIOUS.....		2,064	2,064	2,186	2,064				0	2,064			0	19	02/01/2017	
31411A	JG 1		11/01/2017	MORTGAGE PAYDOWN.....		88,967	88,967	89,543	89,109		(142)		(142)		88,967			0	2,179	11/01/2036
31419A	DS 3		11/01/2017	MORTGAGE PAYDOWN.....		67,806	67,806	73,876	68,599		(793)		(793)		67,806			0	2,250	09/01/2039
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					257,670	257,670	262,812	258,349	0	(679)	0	(679)	0	257,670	0	0	0	6,966	XXX
Bonds - Industrial and Miscellaneous																				
00254E	BZ 4		03/01/2017	MATURITY.....		1,000,000	1,000,000	997,140	999,940		60		60		1,000,000			0	25,625	03/01/2017
14041N	DX 6		03/21/2017	BANK AMERICA MERRILL.....		5,105,078	5,000,000	5,674,609	5,251,768		(15,827)		(15,827)		5,235,941		(130,862)	(130,862)	79,063	07/15/2020
172967	EM 9		11/21/2017	MATURITY.....		600,000	600,000	715,926	621,671		(21,671)		(21,671)		600,000			0	36,750	11/21/2017
20279S	HS 2		09/15/2017	MATURITY.....		500,000	500,000	498,590	499,871		129		129		500,000			0	30,750	09/15/2017
38145X	AA 1		12/12/2017	BARCLAYS.....		251,165	250,000	252,703	251,292		(584)		(584)		250,708		457	457	9,005	01/31/2019
494368	BD 4		12/12/2017	ISSUE CALLED at 104.619.....		2,092,374	2,000,000	2,363,060	2,084,153		(42,793)		(42,793)		2,041,360		51,014	51,014	167,917	11/01/2018
693476	BB 8		02/01/2017	MATURITY.....		2,000,000	2,000,000	1,955,640	1,999,500		500		500		2,000,000			0	56,250	02/01/2017
89346D	AG 2		06/03/2017	MATURITY.....		500,000	500,000	499,435	499,919		81		81		500,000			0	4,750	06/03/2017
91159H	HE 3		01/23/2017	USBCORP.....		1,006,210	1,000,000	998,760	999,525		17		17		999,542		6,668	6,668	3,846	11/15/2018
92343V	AX 2		08/17/2017	EXCHANGE.....		1,216,401	1,000,000	991,450	995,883		558		558		996,441		219,960	219,960	40,250	04/01/2021
92343V	BR 4		01/26/2017	JP MORGAN.....		1,389,150	1,250,000	1,354,475	1,325,280		(785)		(785)		1,324,495		64,655	64,655	24,141	09/15/2023
929903	DT 6		06/15/2017	MATURITY.....		3,000,000	3,000,000	2,955,870	2,997,373		2,627		2,627		3,000,000			0	86,248	06/15/2017
3899999	Total - Bonds - Industrial and Miscellaneous.....					18,660,378	18,100,000	19,257,658	18,526,175	0	(77,688)	0	(77,688)	0	18,448,487	0	211,892	211,892	564,595	XXX
8399997	Total - Bonds - Part 4.....					19,817,218	19,256,840	20,500,795	19,691,942	0	(86,615)	0	(86,615)	0	19,605,327	0	211,892	211,892	592,912	XXX
8399999	Total - Bonds.....					19,817,218	19,256,840	20,500,795	19,691,942	0	(86,615)	0	(86,615)	0	19,605,327	0	211,892	211,892	592,912	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					19,817,218	XXX	20,500,795	19,691,942	0	(86,615)	0	(86,615)	0	19,605,327	0	211,892	211,892	592,912	XXX

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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	For reig 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

NONE

SCHEDULE D - PART 6 - SECTION 1
Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date		
										11 Number of Shares	12 % of Outstanding	
Preferred Stocks - U.S. Property and Casualty Insurer												
00822# 11 0	AFFILIATED FM INSURANCE COMPANY		10014	05-0254496	2Cib6	NO		2,500,000			25,000,000	34.5
0299999. Total - Preferred Stocks - U.S. Property and Casualty Insurer							0	2,500,000	0	XXX	XXX	
0999999. Total - Preferred Stocks							0	2,500,000	0	XXX	XXX	
1999999. Total - Preferred and Common Stock							0	2,500,000	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: \$.....212,779,817.
2. Total amount of intangible assets nonadmitted \$.....0.

E16

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
NONE					

**Sch. DA - Pt. 1
NONE**

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

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

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

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

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

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

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	SKANDANAVISKA ENSKILDA BANKEN.....	C.....		40,000	40,000	12/22/2017.....
000000 00 0	DEN NORSKE BANK OSLO.....	C.....		40,000	40,000	12/22/2017.....
000000 00 0	RABOBANK NETHERLANDS.....	C.....		40,000	40,000	12/22/2017.....
000000 00 0	CREDIT INDUSTRIAL ET COMMERCIAL.....	C.....		40,000	40,000	12/22/2017.....
000000 00 0	DZ BANK AG NEW YORK.....	C.....		40,000	40,000	12/22/2017.....
000000 00 0	NORDEA BK AB NY.....	C.....		40,000	40,000	12/22/2017.....
000000 00 0	SVENSKA GC.....	C.....		40,000	40,000	12/22/2017.....
000000 00 0	DEUTSCHE BANK SECURITIES INC.....	C.....		291,600	291,600	12/22/2017.....
000000 00 0	HSBC SECURITIES,INC.....	C.....		150,000	150,000	12/22/2017.....
000000 00 0	ML PIERCE FENNER & SMITH INC.....	C.....		194,802	194,802	12/22/2017.....
000000 00 0	NATIXIS NEW YORK BRANCH.....	C.....		250,000	250,000	12/22/2017.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			1,166,402	1,166,402	XXX
9999999	Totals.....			1,166,402	1,166,402	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(2,717,930) Book/Adjusted Carrying Value \$.....(2,717,930)
- Average balance for the year: Fair Value \$.....6,769,843 Book/Adjusted Carrying Value \$.....6,709,843
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....1,166,402 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
JP MORGAN CHASE..... NEW YORK, NY.....		0.380		75,357	(6,396)	XXX
0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			(1,000)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	75,357	(7,396)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	75,357	(7,396)	XXX
0599999. Total Cash.....	XXX	XXX	0	75,357	(7,396)	XXX

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

1. January.....	43,691,673	4. April.....	48,354,531	7. July.....	3,808,989	10. October.....	13,108,712
2. February.....	46,187,564	5. May.....	46,097,953	8. August.....	4,714,207	11. November.....	24,703,534
3. March.....	52,675,337	6. June.....	56,643,334	9. September.....	12,822,230	12. December.....	78,037,376

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
All Other Money Market Mutual Funds								
09248U 61 9	BLACKROCK LIQUIDITY TEMPFUND INST'L.....		11/30/2017.....	.....1.440		.....50,525,433	.....1,953	.....387,388
4812C0 66 2	JPMORGAN US GOVT MMKT-AGEN.....		12/29/2017.....	.....1.096		.....27,519,339		
86999999	Total - All Other Money Market Mutual Funds.....					.....78,044,772	.....1,953	.....387,388
88999999	Total - Cash Equivalents.....					.....78,044,772	.....1,953	.....387,388

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama.....	AL					
2. Alaska.....	AK					
3. Arizona.....	AZ					
4. Arkansas.....	AR					
5. California.....	CA					
6. Colorado.....	CO					
7. Connecticut.....	CT					
8. Delaware.....	DE					
9. District of Columbia.....	DC					
10. Florida.....	FL					
11. Georgia.....	GA					
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	B... Property and Casualty			100,306	99,579
32. New Mexico.....	NM	B... Property and Casualty			110,336	109,537
33. New York.....	NY	B... Property and Casualty			2,708,257	2,688,633
34. North Carolina.....	NC					
35. North Dakota.....	ND					
36. Ohio.....	OH					
37. Oklahoma.....	OK					
38. Oregon.....	OR					
39. Pennsylvania.....	PA					
40. Rhode Island.....	RI	B... Property and Casualty	2,658,104	2,638,844		
41. South Carolina.....	SC	B... Property and Casualty			150,459	149,369
42. South Dakota.....	SD					
43. Tennessee.....	TN					
44. Texas.....	TX					
45. Utah.....	UT					
46. Vermont.....	VT					
47. Virginia.....	VA					
48. Washington.....	WA					
49. West Virginia.....	WV					
50. Wisconsin.....	WI					
51. Wyoming.....	WY					
52. American Samoa.....	AS					
53. Guam.....	GU					
54. Puerto Rico.....	PR					
55. US Virgin Islands.....	VI					
56. Northern Mariana Islands.....	MP					
57. Canada.....	CAN					
58. Aggregate Alien and Other.....	OT	XXX	0	0	0	0
59. Total.....	XXX	XXX	2,658,104	2,638,844	3,069,358	3,047,118

DETAILS OF WRITE-INS

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

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