



23515201120100100

# ANNUAL STATEMENT

**For the Year Ended December 31, 2011**  
**OF THE CONDITION AND AFFAIRS OF THE**

## **The Midwestern Indemnity Company**

|                                       |  |                        |                                      |   |   |  |
|---------------------------------------|--|------------------------|--------------------------------------|---|---|--|
| NAIC Group Code                       | 0111<br>(Current Period)                                   | 0111<br>(Prior Period) | NAIC Company Code                    | 23515   | Employer's ID Number                        | 31-0978280                                     |
| Organized under the Laws of           | Ohio   |                        | , State of Domicile or Port of Entry |   | Ohio  |  |
| Country of Domicile                   | United States of America                                   |                        |                                      |   |   |  |
| Incorporated/Organized                | November 30, 1979  |                        |                                      | Commenced Business                                    | February 29, 1980                           |  |
| Statutory Home Office                 | 9450 Seward Road<br>(Street and Number)                    |                        |                                      | Fairfield, OH   | 45014<br>(City or Town, State and Zip Code) |  |
| Main Administrative Office            | 175 Berkeley Street<br>(Street and Number)                 |                        |                                      | Boston, MA  | 02116<br>(City or Town, State and Zip Code) | 617-357-9500<br>(Area Code) (Telephone Number) |
| Mail Address                          | 175 Berkeley Street<br>(Street and Number or P.O. Box)     |                        |                                      | Boston, MA  | 02116<br>(City or Town, State and Zip Code) | 617-357-9500<br>(Area Code) (Telephone Number) |
| Primary Location of Books and Records | 175 Berkeley Street<br>(Street and Number)                 |                        |                                      | Boston, MA  | 02116<br>(City or Town, State and Zip Code) | 617-357-9500<br>(Area Code) (Telephone Number) |
| Internet Web Site Address             | www.lmac.com   |                        |                                      |   |   |  |
| Statutory Statement Contact           | Pamela Heenan<br>(Name)                                    |                        |                                      | 617-357-9500 x44689<br>(Area Code) (Telephone Number) | (Extension)                                 |  |
|                                       | Statutory.Compliance@LibertyMutual.com<br>(F-Mail Address) |                        |                                      | 617-574-5955<br>(Fax Number)                          |   |  |

## OFFICERS

## OFFICERS

James Paul Condrin, III #

**Name**  
1. James Paul Condrin, III #  
2. Dexter Robert Legg  
3. James Paul McKenney #

**Title**  
President and Chief Executive Officer  
**Secretary**  
Treasurer and Chief Financial Officer

## VICE-PRESIDENTS

| <b>VICE-PRESIDENTS</b>     |                                  |                         |                          |
|----------------------------|----------------------------------|-------------------------|--------------------------|
| <b>Name</b>                | <b>Title</b>                     | <b>Name</b>             | <b>Title</b>             |
| Anthony Alexander Fontanes | EVP and Chief Investment Officer | Michael Joseph Fallon # | Executive Vice President |
|                            |                                  |                         |                          |
|                            |                                  |                         |                          |
|                            |                                  |                         |                          |
|                            |                                  |                         |                          |
|                            |                                  |                         |                          |

## **DIRECTORS OR TRUSTEES**

State of Massachusetts

County of Suffolk ss

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)  
James Paul Condrin, III #  
(Printed Name)  
1.  
President and Chief Executive Officer  
(Title)

---

(Signature)  
Dexter Robert Legg  
(Printed Name)  
2.  
Secretary  
(Title)

---

(Signature)  
James Paul McKenney #  
(Printed Name)  
3.  
Treasurer and Chief Financial Officer  
(Title)

Subscribed and sworn to (or affirmed) before me on this  
23rd day of January . 2012, by

**SUMMARY INVESTMENT SCHEDULE**

| Investment Categories   | Gross Investment Holdings |        | Admitted Assets as Reported in the Annual Statement |  |                                      |                 |
|---|---------------------------|--------|---|--|--------------------------------------|-----------------|
|   | 1                         | 2      | 3   | 4<br>Securities<br>Lending<br>Reinvested<br>Collateral<br>Amount | 5<br>Total<br>(Col. 3 + 4)<br>Amount | 6<br>Percentage |
| 1. Bonds:   |                           |        |   |  |                                      |                 |
| 1.1 U.S. treasury securities  | 17,208,234                | 60.37  | 17,208,234  |  | 17,208,234                           | 60.37           |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities):  |                           |        |   |  |                                      |                 |
| 1.21 Issued by U.S. government agencies   | 853,804                   | 3.00   | 853,804   |  | 853,804                              | 3.00            |
| 1.22 Issued by U.S. government sponsored agencies   |                           |        |   |  |                                      |                 |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)  |                           |        |   |  |                                      |                 |
| 1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:   |                           |        |   |  |                                      |                 |
| 1.41 States, territories and possessions general obligations  |                           |        |   |  |                                      |                 |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations                                 |                           |        |   |  |                                      |                 |
| 1.43 Revenue and assessment obligations   |                           |        |   |  |                                      |                 |
| 1.44 Industrial development and similar obligations   |                           |        |   |  |                                      |                 |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS):   |                           |        |   |  |                                      |                 |
| 1.51 Pass-through securities:   |                           |        |   |  |                                      |                 |
| 1.511 Issued or guaranteed by GNMA  | 108,236                   | 0.38   | 108,236   |  | 108,236                              | 0.38            |
| 1.512 Issued or guaranteed by FNMA and FHLMC  |                           |        |   |  |                                      |                 |
| 1.513 All other   |                           |        |   |  |                                      |                 |
| 1.52 CMOs and REMICs:   |                           |        |   |  |                                      |                 |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA   |                           |        |   |  |                                      |                 |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521 |                           |        |   |  |                                      |                 |
| 1.523 All other   |                           |        |   |  |                                      |                 |
| 2. Other debt and other fixed income securities (excluding short term):   |                           |        |   |  |                                      |                 |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)   |                           |        |   |  |                                      |                 |
| 2.2 Unaffiliated non-U.S. securities (including Canada)   |                           |        |   |  |                                      |                 |
| 2.3 Affiliated securities   |                           |        |   |  |                                      |                 |
| 3. Equity interests:  |                           |        |   |  |                                      |                 |
| 3.1 Investments in mutual funds   |                           |        |   |  |                                      |                 |
| 3.2 Preferred stocks:   |                           |        |   |  |                                      |                 |
| 3.21 Affiliated   |                           |        |   |  |                                      |                 |
| 3.22 Unaffiliated   |                           |        |   |  |                                      |                 |
| 3.3 Publicly traded equity securities (excluding preferred stocks):   |                           |        |   |  |                                      |                 |
| 3.31 Affiliated   |                           |        |   |  |                                      |                 |
| 3.32 Unaffiliated   |                           |        |   |  |                                      |                 |
| 3.4 Other equity securities:  |                           |        |   |  |                                      |                 |
| 3.41 Affiliated   | 8,000,613                 | 28.07  | 8,000,613   |  | 8,000,613                            | 28.07           |
| 3.42 Unaffiliated   |                           |        |   |  |                                      |                 |
| 3.5 Other equity interests including tangible personal property under lease:  |                           |        |   |  |                                      |                 |
| 3.51 Affiliated   |                           |        |   |  |                                      |                 |
| 3.52 Unaffiliated   |                           |        |   |  |                                      |                 |
| 4. Mortgage loans:  |                           |        |   |  |                                      |                 |
| 4.1 Construction and land development   |                           |        |   |  |                                      |                 |
| 4.2 Agricultural  |                           |        |   |  |                                      |                 |
| 4.3 Single family residential properties  |                           |        |   |  |                                      |                 |
| 4.4 Multifamily residential properties  |                           |        |   |  |                                      |                 |
| 4.5 Commercial loans  |                           |        |   |  |                                      |                 |
| 4.6 Mezzanine real estate loans   |                           |        |   |  |                                      |                 |
| 5. Real estate investments:   |                           |        |   |  |                                      |                 |
| 5.1 Property occupied by company  |                           |        |   |  |                                      |                 |
| 5.2 Property held for production of income (including \$ 0 of property acquired in satisfaction of debt)  |                           |        |   |  |                                      |                 |
| 5.3 Property held for sale (including \$ 0 property acquired in satisfaction of debt)   |                           |        |   |  |                                      |                 |
| 6. Contract loans   |                           |        |   |  |                                      |                 |
| 7. Derivatives  |                           |        |   |  |                                      |                 |
| 8. Receivables for securities   |                           |        |   |  |                                      |                 |
| 9. Securities Lending (Line 10, Asset Page reinvested collateral)   | 2,067,869                 | 7.25   | 2,067,869   | XXX  | XXX                                  | XXX             |
| 10. Cash, cash equivalents and short-term investments   | 268,101                   | 0.94   | 268,101   | 2,067,869  | 2,335,970                            | 8.19            |
| 11. Other invested assets   |                           |        |   |  |                                      |                 |
| 12. Total invested assets   | 28,506,857                | 100.00 | 28,506,857  | 2,067,869  | 28,506,857                           | 100.00          |

**NONE Schedule A and B Verification**

**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)  | ..... | ..... |
| 3. Capitalized deferred interest and other:  | ..... | ..... |
| 3.1 Totals, Part 1, Column 16  | ..... | ..... |
| 3.2 Totals, Part 3, Column 12  | ..... | ..... |
| 4. Accrual of discount   | ..... | ..... |
| 5. Unrealized valuation increase (decrease):   | ..... | ..... |
| 5.1 Totals, Part 1, Column 13  | ..... | ..... |
| 5.2 Totals, Part 3, Column 9   | ..... | ..... |
| 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  | ..... | ..... |
| 10. Deduct current year's other than temporary impairment recognized:  | ..... | ..... |
| 10.1 Totals, Part 1, Column 15   | ..... | ..... |
| 10.2 Totals, Part 3, Column 11   | ..... | ..... |
| 11. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) | ..... | ..... |
| 12. Deduct total nonadmitted amounts   | ..... | ..... |
| 13. Statement value at end of current period (Line 11 minus Line 12)   | ..... | ..... |

**NONE****SCHEDULE D - VERIFICATION BETWEEN YEARS****Bonds and Stocks**

|   |       |            |
|---|-------|------------|
| 1. Book/adjusted carrying value, December 31 of prior year  | ..... | 24,126,470 |
| 2. Cost of bonds and stocks acquired, Part 3, Column 7  | ..... | 8,156,990  |
| 3. Accrual of discount  | ..... | 7,720      |
| 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  | ..... | 125,992    |
| 4.4 Part 4, Column 11   | ..... | 125,992    |
| 5. Total gain (loss) on disposals, Part 4, Column 19  | ..... | .....      |
| 6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7                       | ..... | 6,160,687  |
| 7. Deduct amortization of premium   | ..... | 85,598     |
| 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   | ..... | .....      |
| 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   | ..... | .....      |
| 10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) | ..... | 26,170,887 |
| 11. Deduct total nonadmitted accounts   | ..... | .....      |
| 12. Statement value at end of current period (Line 10 minus Line 11)                                | ..... | 26,170,887 |

**SCHEDULE D - SUMMARY BY COUNTRY**  
**Long-Term Bonds and Stocks OWNED December 31 of Current Year**

| Description   |                                   | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair<br>Value | 3<br>Actual<br>Cost | 4<br>Par Value<br>of Bonds |
|---|-----------------------------------|--------------------------------------|--------------------|---------------------|----------------------------|
| <b>BONDS</b>  |                                   |                                      |                    |                     |                            |
| Governments<br>(Including all obligations guaranteed<br>by governments)   | 1. United States .....            | 18,170,274                           | 18,525,728         | 18,394,917          | 17,962,694                 |
|   | 2. Canada .....                   |                                      |                    |                     |                            |
|   | 3. Other Countries .....          |                                      |                    |                     |                            |
|   | 4. Totals                         | 18,170,274                           | 18,525,728         | 18,394,917          | 17,962,694                 |
| U.S. States, Territories and Posessions (Direct and<br>guaranteed)  | 5. Totals                         |                                      |                    |                     |                            |
| U.S. Political Subdivisions of States, Territories<br>and Posessions (Direct and guaranteed)  | 6. Totals                         |                                      |                    |                     |                            |
| U.S. Special revenue and special assessment<br>obligations and all non-guaranteed obligations of<br>agencies and authorities of governments and<br>their political subdivisions | 7. Totals                         |                                      |                    |                     |                            |
| Industrial and Miscellaneous<br>and Hybrid Securities (unaffiliated)  | 8. United States .....            |                                      |                    |                     |                            |
|   | 9. Canada .....                   |                                      |                    |                     |                            |
|   | 10. Other Countries .....         |                                      |                    |                     |                            |
|   | 11. Totals                        |                                      |                    |                     |                            |
| Parent, Subsidiaries and Affiliates   | 12. Totals                        |                                      |                    |                     |                            |
|   | <b>13. Total Bonds</b>            | 18,170,274                           | 18,525,728         | 18,394,917          | 17,962,694                 |
| <b>PREFERRED STOCKS</b>   |                                   |                                      |                    |                     |                            |
| Industrial and Miscellaneous (unaffiliated)   | 14. United States .....           |                                      |                    |                     |                            |
|   | 15. Canada .....                  |                                      |                    |                     |                            |
|   | 16. Other Countries .....         |                                      |                    |                     |                            |
|   | 17. Totals                        |                                      |                    |                     |                            |
| Parent, Subsidiaries and Affiliates   | 18. Totals                        |                                      |                    |                     |                            |
|   | <b>19. Total Preferred Stocks</b> |                                      |                    |                     |                            |
| <b>COMMON STOCKS</b>  |                                   |                                      |                    |                     |                            |
| Industrial and Miscellaneous (unaffiliated)   | 20. United States .....           |                                      |                    |                     |                            |
|   | 21. Canada .....                  |                                      |                    |                     |                            |
|   | 22. Other Countries .....         |                                      |                    |                     |                            |
|   | 23. Totals                        |                                      |                    |                     |                            |
| Parent, Subsidiaries and Affiliates   | 24. Totals                        | 8,000,613                            | 8,000,613          | 13,835,679          |                            |
|   | <b>25. Total Common Stocks</b>    | 8,000,613                            | 8,000,613          | 13,835,679          |                            |
|   | 26. Total Stocks                  | 8,000,613                            | 8,000,613          | 13,835,679          |                            |
|   | <b>27. Total Bonds and Stocks</b> | 26,170,887                           | 26,526,341         | 32,230,596          |                            |

**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

| Quality Rating per the NAIC Designation   | 1              | 2                           | 3                             | 4                              | 5             | 6                  | 7                         | 8                            | 9                        | 10                    | 11                         |
|---|----------------|-----------------------------|-------------------------------|--------------------------------|---------------|--------------------|---------------------------|------------------------------|--------------------------|-----------------------|----------------------------|
|   | 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 | Total Current Year | Col. 6 as a % of Line 9.7 | Total from Col. 6 Prior Year | % From Col. 7 Prior Year | Total Publicly Traded | Total Privately Placed (a) |
| <b>1. U.S. Governments</b>  |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 1.1 Class 1   | 6,533,429      | 10,735,106                  | 159,214                       | 742,525                        |               | 18,170,274         | 98.546                    | 17,255,646                   | 94.726                   | 18,170,274            |                            |
| 1.2 Class 2   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 1.3 Class 3   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 1.4 Class 4   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 1.5 Class 5   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 1.6 Class 6   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 1.7 Totals  | 6,533,429      | 10,735,106                  | 159,214                       | 742,525                        |               | 18,170,274         | 98.546                    | 17,255,646                   | 94.726                   | 18,170,274            |                            |
| <b>2. All Other Governments</b>   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 2.1 Class 1   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 2.2 Class 2   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 2.3 Class 3   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 2.4 Class 4   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 2.5 Class 5   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 2.6 Class 6   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 2.7 Totals  |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| <b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>                      |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 3.1 Class 1   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 3.2 Class 2   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 3.3 Class 3   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 3.4 Class 4   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 3.5 Class 5   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 3.6 Class 6   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 3.7 Totals  |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| <b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>  |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 4.1 Class 1   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 4.2 Class 2   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 4.3 Class 3   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 4.4 Class 4   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 4.5 Class 5   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 4.6 Class 6   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 4.7 Totals  |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| <b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b> |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 5.1 Class 1   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 5.2 Class 2   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 5.3 Class 3   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 5.4 Class 4   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 5.5 Class 5   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 5.6 Class 6   |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |
| 5.7 Totals  |                |                             |                               |                                |               |                    |                           |                              |                          |                       |                            |

**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

| Quality Rating per the NAIC Designation                 | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a % of Line 9.7 | 8<br>Total from Col. 6 Prior Year | 9<br>% From Col. 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed (a) |
|---|---------------------|----------------------------------|------------------------------------|-------------------------------------|--------------------|-------------------------|--------------------------------|-----------------------------------|-------------------------------|-----------------------------|----------------------------------|
| <b>6. Industrial &amp; Miscellaneous (unaffiliated)</b> |                     |                                  |                                    |                                     |                    | 268,101                 | 1.454                          | 960,744                           | 5.274                         | 268,101                     |                                  |
| 6.1 Class 1   | 268,101             |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 6.2 Class 2   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 6.3 Class 3   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 6.4 Class 4   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 6.5 Class 5   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 6.6 Class 6   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 6.7 Totals  | 268,101             |                                  |                                    |                                     |                    | 268,101                 | 1.454                          | 960,744                           | 5.274                         | 268,101                     |                                  |
| <b>7. Hybrid Securities</b>                             |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 7.1 Class 1   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 7.2 Class 2   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 7.3 Class 3   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 7.4 Class 4   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 7.5 Class 5   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 7.6 Class 6   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 7.7 Totals  |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| <b>8. Parent, Subsidiaries and Affiliates</b>           |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 8.1 Class 1   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 8.2 Class 2   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 8.3 Class 3   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 8.4 Class 4   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 8.5 Class 5   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 8.6 Class 6   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 8.7 Totals  |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |

**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

| Quality Rating per the NAIC Designation              | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a % of Line 9.7 | 8<br>Total from Col. 6 Prior Year | 9<br>% From Col. 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed (a) |
|--|---------------------|----------------------------------|------------------------------------|-------------------------------------|--------------------|-------------------------|--------------------------------|-----------------------------------|-------------------------------|-----------------------------|----------------------------------|
| <b>9. Total Bonds Current Year</b>                   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 9.1 Class 1  | (d) 6,801,530       | 10,735,106                       | 159,214                            | 742,525                             |                    | 18,438,375              | 100.000                        | XXX                               | XXX                           | 18,438,375                  |                                  |
| 9.2 Class 2  | (d)                 |                                  |                                    |                                     |                    |                         | XXX                            | XXX                               | XXX                           |                             |                                  |
| 9.3 Class 3  | (d)                 |                                  |                                    |                                     |                    |                         | XXX                            | XXX                               | XXX                           |                             |                                  |
| 9.4 Class 4  | (d)                 |                                  |                                    |                                     |                    |                         | XXX                            | XXX                               | XXX                           |                             |                                  |
| 9.5 Class 5  | (d)                 |                                  |                                    |                                     |                    |                         | XXX                            | XXX                               | XXX                           |                             |                                  |
| 9.6 Class 6  | (d)                 |                                  |                                    |                                     |                    |                         | XXX                            | XXX                               | XXX                           |                             |                                  |
| 9.7 Totals   | 6,801,530           | 10,735,106                       | 159,214                            | 742,525                             |                    | (b) 18,438,375          | 100.000                        | XXX                               | XXX                           | 18,438,375                  |                                  |
| 9.8 Line 9.7 as a % of Col. 6                        | 36.888              | 58.222                           | 0.863                              | 4.027                               |                    | 100.000                 | XXX                            | XXX                               | XXX                           | 100.000                     |                                  |
| <b>10. Total Bonds Prior Year</b>                    |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 10.1 Class 1   | 8,038,655           | 9,191,116                        | 162,004                            | 824,615                             |                    | XXX                     | XXX                            | 18,216,390                        | 100.000                       | 18,216,390                  |                                  |
| 10.2 Class 2   |                     |                                  |                                    |                                     |                    | XXX                     | XXX                            |                                   |                               |                             |                                  |
| 10.3 Class 3   |                     |                                  |                                    |                                     |                    | XXX                     | XXX                            |                                   |                               |                             |                                  |
| 10.4 Class 4   |                     |                                  |                                    |                                     |                    | XXX                     | XXX                            |                                   |                               |                             |                                  |
| 10.5 Class 5   |                     |                                  |                                    |                                     |                    | XXX                     | XXX                            |                                   |                               |                             |                                  |
| 10.6 Class 6   |                     |                                  |                                    |                                     |                    | XXX                     | XXX                            |                                   |                               |                             |                                  |
| 10.7 Totals  | 8,038,655           | 9,191,116                        | 162,004                            | 824,615                             |                    | XXX                     | XXX                            | (b) 18,216,390                    | 100.000                       | 18,216,390                  |                                  |
| 10.8 Line 10.7 as a % of Col. 8                      | 44.129              | 50.455                           | 0.889                              | 4.527                               |                    | XXX                     | XXX                            | 100.000                           | XXX                           | 100.000                     |                                  |
| <b>11. Total Publicly Traded Bonds</b>               |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 11.1 Class 1   | 6,801,530           | 10,735,106                       | 159,214                            | 742,525                             |                    | 18,438,375              | 100.000                        | 18,216,390                        | 100.000                       | 18,438,375                  | XXX                              |
| 11.2 Class 2   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             | XXX                              |
| 11.3 Class 3   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             | XXX                              |
| 11.4 Class 4   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             | XXX                              |
| 11.5 Class 5   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             | XXX                              |
| 11.6 Class 6   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             | XXX                              |
| 11.7 Totals  | 6,801,530           | 10,735,106                       | 159,214                            | 742,525                             |                    | 18,438,375              | 100.000                        | 18,216,390                        | 100.000                       | 18,438,375                  | XXX                              |
| 11.8 Line 11.7 as a % of Col. 6                      | 36.888              | 58.222                           | 0.863                              | 4.027                               |                    | 100.000                 | XXX                            | XXX                               | XXX                           | 100.000                     | XXX                              |
| 11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9 | 36.888              | 58.222                           | 0.863                              | 4.027                               |                    | 100.000                 | XXX                            | XXX                               | XXX                           | 100.000                     | XXX                              |
| <b>12. Total Privately Placed Bonds</b>              |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               |                             |                                  |
| 12.1 Class 1   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               | XXX                         |                                  |
| 12.2 Class 2   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               | XXX                         |                                  |
| 12.3 Class 3   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               | XXX                         |                                  |
| 12.4 Class 4   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               | XXX                         |                                  |
| 12.5 Class 5   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               | XXX                         |                                  |
| 12.6 Class 6   |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               | XXX                         |                                  |
| 12.7 Totals  |                     |                                  |                                    |                                     |                    |                         |                                |                                   |                               | XXX                         |                                  |
| 12.8 Line 12.7 as a % of Col. 6                      |                     |                                  |                                    |                                     |                    |                         | XXX                            | XXX                               | XXX                           | XXX                         |                                  |
| 12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9 |                     |                                  |                                    |                                     |                    |                         | XXX                            | XXX                               | XXX                           | XXX                         |                                  |

(a) Includes \$ 0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 0 current year, \$ 0 prior year of bonds with Z designations and \$ 0 current year, \$ 0 prior year of bonds with Z\* designations. The letter 'Z' means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class is 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 non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 268,101; 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<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through<br>5 Years | 3<br>Over 5 Years<br>Through<br>10 Years | 4<br>Over 10 Years<br>Through<br>20 Years | 5<br>Over 20<br>Years | 6<br>Total<br>Current<br>Year | 7<br>Col. 6<br>as a % of<br>Line 9.5 | 8<br>Total from<br>Col. 6<br>Prior Year | 9<br>% From<br>Col. 7<br>Prior Year | 10<br>Total<br>Publicly<br>Traded | 11<br>Total<br>Privately<br>Placed |
|---|------------------------|--|--|---|-----------------------|-------------------------------|--------------------------------------|---|-------------------------------------|-----------------------------------|------------------------------------|
| <b>1. U.S. Governments</b>  |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 1.1 Issuer Obligations  | 6,505,928              | 10,702,306                             |  |   |                       | 17,208,234                    | 93.328                               | 16,133,307                              | 88.565                              | 17,208,234                        |                                    |
| 1.2 Residential Mortgage-Backed Securities  | 27,501                 | 32,800                                 | 159,214                                  | 742,525                                   |                       | 962,040                       | 5.218                                | 1,122,339                               | 6.161                               | 962,040                           |                                    |
| 1.3 Commercial Mortgage-Backed Securities   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 1.4 Other Loan-Backed and Structured Securities   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| <b>1.5 Totals</b>   | <b>6,533,429</b>       | <b>10,735,106</b>                      | <b>159,214</b>                           | <b>742,525</b>                            |                       | <b>18,170,274</b>             | <b>98.546</b>                        | <b>17,255,646</b>                       | <b>94.726</b>                       | <b>18,170,274</b>                 |                                    |
| <b>2. All Other Governments</b>   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 2.1 Issuer Obligations  |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 2.2 Residential Mortgage-Backed Securities  |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 2.3 Commercial Mortgage-Backed Securities   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 2.4 Other Loan-Backed and Structured Securities   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| <b>2.5 Totals</b>   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| <b>3. U.S. States, Territories and Possessions, Guaranteed</b>                            |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 3.1 Issuer Obligations  |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 3.2 Residential Mortgage-Backed Securities  |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 3.3 Commercial Mortgage-Backed Securities   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 3.4 Other Loan-Backed and Structured Securities   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| <b>3.5 Totals</b>   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| <b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>  |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 4.1 Issuer Obligations  |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 4.2 Residential Mortgage-Backed Securities  |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 4.3 Commercial Mortgage-Backed Securities   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 4.4 Other Loan-Backed and Structured Securities   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| <b>4.5 Totals</b>   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| <b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b> |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 5.1 Issuer Obligations  |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 5.2 Residential Mortgage-Backed Securities  |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 5.3 Commercial Mortgage-Backed Securities   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 5.4 Other Loan-Backed and Structured Securities   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| <b>5.5 Totals</b>   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| <b>6. Industrial and Miscellaneous</b>  |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 6.1 Issuer Obligations  | 268,101                |  |  |   |                       | 268,101                       | 1.454                                | 960,744                                 | 5.274                               | 268,101                           |                                    |
| 6.2 Residential Mortgage-Backed Securities  |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 6.3 Commercial Mortgage-Backed Securities   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 6.4 Other Loan-Backed and Structured Securities   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| <b>6.5 Totals</b>   | <b>268,101</b>         |  |  |   |                       | <b>268,101</b>                | <b>1.454</b>                         | <b>960,744</b>                          | <b>5.274</b>                        | <b>268,101</b>                    |                                    |
| <b>7. Hybrid Securities</b>   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 7.1 Issuer Obligations  |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 7.2 Residential Mortgage-Backed Securities  |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 7.3 Commercial Mortgage-Backed Securities   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 7.4 Other Loan-Backed and Structured Securities   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| <b>7.5 Totals</b>   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| <b>8. Parent, Subsidiaries and Affiliates</b>   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 8.1 Issuer Obligations  |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 8.2 Residential Mortgage-Backed Securities  |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 8.3 Commercial Mortgage-Backed Securities   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 8.4 Other Loan-Backed and Structured Securities   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| <b>8.5 Totals</b>   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |

**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<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through<br>5 Years | 3<br>Over 5 Years<br>Through<br>10 Years | 4<br>Over 10 Years<br>Through<br>20 Years | 5<br>Over 20<br>Years | 6<br>Total<br>Current<br>Year | 7<br>Col. 6<br>as a % of<br>Line 9.5 | 8<br>Total from<br>Col. 6<br>Prior Year | 9<br>% From<br>Col. 7<br>Prior Year | 10<br>Total<br>Publicly<br>Traded | 11<br>Total<br>Privately<br>Placed |
|--|------------------------|--|--|---|-----------------------|-------------------------------|--------------------------------------|---|-------------------------------------|-----------------------------------|------------------------------------|
| <b>9. Total Bonds Current Year</b>                   |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 9.1 Issuer Obligations                               | 6,774,029              | 10,702,306                             |  |   |                       | 17,476,335                    | 94.782                               | XXX                                     | XXX                                 | 17,476,335                        |                                    |
| 9.2 Residential Mortgage-Backed Securities           | 27,501                 | 32,800                                 | 159,214                                  | 742,525                                   |                       | 962,040                       | 5.218                                | XXX                                     | XXX                                 | 962,040                           |                                    |
| 9.3 Commercial Mortgage-Backed Securities            |                        |  |  |   |                       |                               |                                      | XXX                                     | XXX                                 |                                   |                                    |
| 9.4 Other Loan-Backed and Structured Securities      |                        |  |  |   |                       |                               |                                      | XXX                                     | XXX                                 |                                   |                                    |
| 9.5 Totals   | 6,801,530              | 10,735,106                             | 159,214                                  | 742,525                                   |                       | 18,438,375                    | 100.000                              | XXX                                     | XXX                                 | 18,438,375                        |                                    |
| 9.6 Line 9.5 as a % of Col. 6                        | 36.888                 | 58.222                                 | 0.863                                    | 4.027                                     |                       | 100.000                       | XXX                                  | XXX                                     | XXX                                 | 100.000                           |                                    |
| <b>10. Total Bonds Prior Year</b>                    |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 10.1 Issuer Obligations                              | 7,972,784              | 9,121,267                              |  |   |                       | XXX                           | XXX                                  | 17,094,051                              | 93.839                              | 17,094,051                        |                                    |
| 10.2 Residential Mortgage-Backed Securities          | 65,872                 | 69,848                                 | 162,004                                  | 824,615                                   |                       | XXX                           | XXX                                  | 1,122,339                               | 6.161                               | 1,122,339                         |                                    |
| 10.3 Commercial Mortgage-Backed Securities           |                        |  |  |   |                       | XXX                           | XXX                                  |   |                                     |                                   |                                    |
| 10.4 Other Loan-Backed and Structured Securities     |                        |  |  |   |                       | XXX                           | XXX                                  |   |                                     |                                   |                                    |
| 10.5 Totals  | 8,038,656              | 9,191,115                              | 162,004                                  | 824,615                                   |                       | XXX                           | XXX                                  | 18,216,390                              | 100.000                             | 18,216,390                        |                                    |
| 10.6 Line 10.5 as a % of Col. 8                      | 44.129                 | 50.455                                 | 0.889                                    | 4.527                                     |                       | XXX                           | XXX                                  | 100.000                                 | XXX                                 | 100.000                           |                                    |
| <b>11. Total Publicly Traded Bonds</b>               |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 11.1 Issuer Obligations                              | 6,774,029              | 10,702,306                             |  |   |                       | 17,476,335                    | 94.782                               | 17,094,051                              | 93.839                              | 17,476,335                        | XXX                                |
| 11.2 Residential Mortgage-Backed Securities          | 27,501                 | 32,800                                 | 159,214                                  | 742,525                                   |                       | 962,040                       | 5.218                                | 1,122,339                               | 6.161                               | 962,040                           | XXX                                |
| 11.3 Commercial Mortgage-Backed Securities           |                        |  |  |   |                       |                               |                                      |   |                                     |                                   | XXX                                |
| 11.4 Other Loan-Backed and Structured Securities     |                        |  |  |   |                       |                               |                                      |   |                                     |                                   | XXX                                |
| 11.5 Totals  | 6,801,530              | 10,735,106                             | 159,214                                  | 742,525                                   |                       | 18,438,375                    | 100.000                              | 18,216,390                              | 100.000                             | 18,438,375                        | XXX                                |
| 11.6 Line 11.5 as a % of Col. 6                      | 36.888                 | 58.222                                 | 0.863                                    | 4.027                                     |                       | 100.000                       | XXX                                  | XXX                                     | XXX                                 | 100.000                           | XXX                                |
| 11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9 | 36.888                 | 58.222                                 | 0.863                                    | 4.027                                     |                       | 100.000                       | XXX                                  | XXX                                     | XXX                                 | 100.000                           | XXX                                |
| <b>12. Total Privately Placed Bonds</b>              |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 12.1 Issuer Obligations                              |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 12.2 Residential Mortgage-Backed Securities          |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 12.3 Commercial Mortgage-Backed Securities           |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 12.4 Other Loan-Backed and Structured Securities     |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 12.5 Totals  |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 12.6 Line 12.5 as a % of Col. 6                      |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |
| 12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9 |                        |  |  |   |                       |                               |                                      |   |                                     |                                   |                                    |

**SCHEDULE DA - VERIFICATION BETWEEN YEARS**

## Short-Term Investments

|   | 1<br>Total | 2<br>Bonds | 3<br>Mortgage<br>Loans | 4<br>Other<br>Short-Term<br>Investment Assets<br>(a) | 5<br>Investments in<br>Parent,<br>Subsidiaries<br>and Affiliates |
|---|------------|------------|------------------------|--|--|
| 1. Book/adjusted carrying value, December 31 of prior year  | 1,964,541  |            | 1,964,541              |  |  |
| 2. Cost of short-term investments acquired  | 12,548,140 |            | 12,548,140             |  |  |
| 3. Accrual of discount  |            |            |                        |  |  |
| 4. Unrealized valuation increase (decrease)   |            |            |                        |  |  |
| 5. Total gain (loss) on disposals   |            |            |                        |  |  |
| 6. Deduct consideration received on disposals   | 14,240,783 |            | 14,240,783             |  |  |
| 7. Deduct amortization of premium   | 3,797      |            | 3,797                  |  |  |
| 8. Total foreign exchange change in book/adjusted carrying value                                    |            |            |                        |  |  |
| 9. Deduct current year's other than temporary impairment recognized                                 |            |            |                        |  |  |
| 10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) | 268,101    |            | 268,101                |  |  |
| 11. Deduct total nonadmitted amounts  |            |            |                        |  |  |
| 12. Statement value at end of current period (Line 10 minus Line 11)                                | 268,101    |            | 268,101                |  |  |

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

**NONE      Schedule DB - Part A and B Verification**

**NONE      Schedule DB - Part C - Section 1**

**NONE      Schedule DB - Part C - Section 2**

**NONE      Schedule DB - Verification**

**NONE      Schedule E Verification**

**NONE      Schedule A - Part 1**

**NONE      Schedule A - Part 2**

**NONE      Schedule A - Part 3**

**NONE      Schedule B - Part 1**

**NONE      Schedule B - Part 2**

**NONE      Schedule B - Part 3**

**NONE      Schedule BA - Part 1**

**NONE      Schedule BA - Part 2**

**NONE      Schedule BA - Part 3**

**SCHEDULE D - PART 1**

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

| 1                    | 2  | Codes |           |             | 6           | 7          | Fair Value |                                | 10   | Change in Book/Adjusted Carrying Value    |  |   |                   |           | Interest                      |                         |          |          |            |            |
|----------------------|--|-------|-----------|-------------|-------------|------------|------------|--------------------------------|--|---|--|---|-------------------|-----------|-------------------------------|-------------------------|----------|----------|------------|------------|
|                      |  | 3     | 4         | 5           |             |            | 8          | 9                              |  | 11  | 12   | 13  | 14                | 15        | 16                            | 17                      | 18       | 19       | 20         | 21         |
| CUSIP Identification | Description  | Code  | Bond CHAR | Designation | Actual Cost | Fair Value | Par Value  | Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in B.A.C.V. | Rate of Effective | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |            |            |
| 912828-JD-3          | TREASURY NOTE  |       |           | 1           | 461,795     | 104,735    | 460,834    | 440,000                        | 450,182                                    |   | (6,649)                                    |   |                   | 3.375     | 1.800                         | JD                      | 7,466    | 7,425    | 03/26/2010 | 06/30/2013 |
| 912828-JD-3          | TREASURY NOTE  | SD    |           | 1           | 62,972      | 104,735    | 62,841     | 60,000                         | 61,388                                     |   | (907)                                      |   |                   | 3.375     | 1.800                         | JD                      | 1,018    | 1,013    | 03/26/2010 | 06/30/2013 |
| 912828-NV-8          | TREASURY NOTE  |       |           | 1           | 251,104     | 102,688    | 256,720    | 250,000                        | 250,987                                    |   | (118)                                      |   |                   | 1.250     | 1.130                         | FA                      | 1,056    | 1,563    | 07/21/2011 | 08/31/2015 |
| 912828-PJ-3          | TREASURY NOTE  |       |           | 1           | 1,027,699   | 103,086    | 1,030,860  | 1,000,000                      | 1,027,118                                  |   | (581)                                      |   |                   | 1.375     | 0.670                         | MN                      | 1,202    |          | 11/30/2011 | 11/30/2015 |
| 912828-PQ-7          | TREASURY NOTE  |       |           | 1           | 6,970       | 101,508    | 7,106      | 7,000                          | 6,979                                      |   | 9  |   |                   | 1.000     | 1.150                         | JJ                      | 32       | 35       | 02/22/2011 | 01/15/2014 |
| 912828-PQ-7          | TREASURY NOTE  | LS    |           | 1           | 630,257     | 101,508    | 642,546    | 633,000                        | 631,058                                    |   | 801  |   |                   | 1.000     | 1.150                         | JJ                      | 2,924    | 3,165    | 02/22/2011 | 01/15/2014 |
| 912828-PQ-7          | TREASURY NOTE  | SD    |           | 1           | 358,440     | 101,508    | 365,429    | 360,000                        | 358,896                                    |   | 456  |   |                   | 1.000     | 1.150                         | JJ                      | 1,663    | 1,800    | 02/22/2011 | 01/15/2014 |
| 912828-PZ-7          | TREASURY NOTE  |       |           | 1           | 997,855     | 102,149    | 1,021,490  | 1,000,000                      | 998,384                                    |   | 529  |   |                   | 1.250     | 1.320                         | MS                      | 3,709    | 6,250    | 04/01/2011 | 03/15/2014 |
| 912828-QX-1          | TREASURY NOTE  |       |           | 1           | 2,740,321   | 103,430    | 2,760,547  | 2,669,000                      | 2,735,038                                  |   | (5,283)                                    |   |                   | 1.500     | 0.940                         | JJ                      | 16,754   |          | 08/15/2011 | 07/31/2016 |
| 912828-QX-1          | TREASURY NOTE  | LS    |           | 1           | 1,366,567   | 103,430    | 1,376,653  | 1,331,000                      | 1,363,933                                  |   | (2,635)                                    |   |                   | 1.500     | 0.940                         | JJ                      | 8,355    |          | 08/15/2011 | 07/31/2016 |
| 912827-7L-0          | US TREASURY N/B  |       |           | 1           | 2,134,375   | 100,582    | 2,011,640  | 2,000,000                      | 2,001,969                                  |   | (17,128)                                   |   |                   | 4.875     | 3.990                         | FA                      | 36,827   | 97,500   | 12/12/2002 | 02/15/2012 |
| 912828-AP-5          | US TREASURY N/B  | SD    |           | 1           | 1,513,828   | 103,348    | 1,550,220  | 1,500,000                      | 1,501,431                                  |   | (1,645)                                    |   |                   | 4.000     | 3.880                         | MN                      | 7,747    | 90,000   | 05/02/2003 | 11/15/2012 |
| 912828-HQ-6          | US TREASURY N/B  |       |           | 1           | 1,036,878   | 102,922    | 1,029,220  | 1,000,000                      | 1,011,165                                  |   | (10,138)                                   |   |                   | 2.875     | 1.820                         | JJ                      | 12,031   | 28,750   | 06/04/2009 | 01/31/2013 |
| 912828-JQ-4          | US TREASURY N/B  | SD    |           | 1           | 1,060,042   | 104,555    | 1,045,550  | 1,000,000                      | 1,035,154                                  |   | (18,980)                                   |   |                   | 2.750     | 0.810                         | AO                      | 4,684    | 27,500   | 09/08/2010 | 10/31/2013 |
| 912828-KB-5          | US TREASURY N/B  |       |           | 1           | 995,824     | 100,051    | 1,000,510  | 1,000,000                      | 999,937                                    |   | 1,564                                      |   |                   | 1.125     | 1.280                         | JJ                      | 5,197    | 11,250   | 05/05/2009 | 01/15/2012 |
| 912828-KV-1          | US TREASURY N/B  |       |           | 1           | 46,667      | 104,641    | 47,088     | 45,000                         | 46,321                                     |   | (345)                                      |   |                   | 2.250     | 1.010                         | MN                      | 89       | 1,013    | 05/11/2011 | 05/31/2014 |
| 912828-KV-1          | US TREASURY N/B  | SD    |           | 1           | 731,109     | 104,641    | 737,719    | 705,000                        | 725,703                                    |   | (5,407)                                    |   |                   | 2.250     | 1.010                         | MN                      | 4,761    | 12,487   | 05/11/2011 | 05/31/2014 |
| 912828-LH-1          | US TREASURY N/B  | SD    |           | 1           | 1,006,410   | 101,036    | 1,010,360  | 1,000,000                      | 1,001,354                                  |   | (2,159)                                    |   |                   | 1.750     | 1.520                         | FA                      | 6,610    | 17,500   | 08/19/2009 | 08/15/2012 |
| 912828-LX-6          | US TREASURY N/B  |       |           | 1           | 1,004,144   | 101,082    | 1,010,820  | 1,000,000                      | 1,001,237                                  |   | (1,407)                                    |   |                   | 1.375     | 1.230                         | MN                      | 1,775    | 13,750   | 12/03/2009 | 11/15/2012 |
| 0199999              | U.S. Government - Issuer Obligations                     |       |           |             | 17,433,257  | XXX        | 17,428,153 | 17,000,000                     | 17,208,234                                 |   | (70,023)                                   |   |                   | XXX       | XXX                           | XXX                     | 123,900  | 321,001  | XXX        | XXX        |
| 36203N-6T-0          | GOVERNMENT NATIONAL MORTGA                               |       |           | 1           | 84,992      | 115,395    | 99,130     | 85,905                         | 85,312                                     |   | 268  |   |                   | 7,000     | 7,090                         | MON                     | 501      | 6,013    | 06/26/1997 | 01/01/2022 |
| 36208W-A9-4          | GOVERNMENT NATIONAL MORTGA                               |       |           | 1           | 22,863      | 109,262    | 25,114     | 22,985                         | 22,924                                     |   | 74   |   |                   | 6,000     | 6,050                         | MON                     | 115      | 1,379    | 06/24/1998 | 01/01/2013 |
| 83162C-SE-4          | SBAP 2008-20L 1  |       |           | 1           | 741,648     | 114,324    | 847,882    | 741,648                        | 741,648                                    |   |  |   |                   | 6,220     | 6,220                         | JD                      | 3,844    | 46,999   | 12/09/2008 | 12/01/2028 |
| 83162C-KN-2          | SBAP 00-20B  |       |           | 1           | 112,157     | 111,853    | 125,449    | 112,156                        | 112,156                                    |   |  |   |                   | 7,730     | 7,730                         | FA                      | 3,615    | 8,669    | 02/08/2000 | 02/01/2020 |
| 0299999              | U.S. Government - Residential Mortgage-Backed Securities |       |           |             | 961,660     | XXX        | 1,097,575  | 962,694                        | 962,040                                    |   | 342  |   |                   | XXX       | XXX                           | XXX                     | 8,075    | 63,060   | XXX        | XXX        |
| 0599999              | Subtotals - U.S. Governments                             |       |           |             | 18,394,917  | XXX        | 18,525,728 | 17,962,694                     | 18,170,274                                 |   | (69,681)                                   |   |                   | XXX       | XXX                           | XXX                     | 131,975  | 384,061  | XXX        | XXX        |
| 7799999              | Totals - Issuer Obligations                              |       |           |             | 17,433,257  | XXX        | 17,428,153 | 17,000,000                     | 17,208,234                                 |   | (70,023)                                   |   |                   | XXX       | XXX                           | XXX                     | 123,900  | 321,001  | XXX        | XXX        |
| 7899999              | Totals - Residential Mortgage-Backed Securities          |       |           |             | 961,660     | XXX        | 1,097,575  | 962,694                        | 962,040                                    |   | 342  |   |                   | XXX       | XXX                           | XXX                     | 8,075    | 63,060   | XXX        | XXX        |
| 8399999              | Total Bonds  |       |           |             | 18,394,917  | XXX        | 18,525,728 | 17,962,694                     | 18,170,274                                 |   | (69,681)                                   |   |                   | XXX       | XXX                           | XXX                     | 131,975  | 384,061  | XXX        | XXX        |

**NONE      Schedule D - Part 2 - Section 1**

**SCHEDULE D - PART 2 - SECTION 2**

Showing all COMMON STOCKS Owned December 31 of Current Year

| 1<br>CUSIP<br>Identification                 | 2<br>Description                | Codes |                                      | 5<br>Number<br>of<br>Shares | 6<br>Book/<br>Adjusted<br>Carrying<br>Value | Fair Value   |                    | 9          | Dividends                       |  |  | Change in Book/Adjusted Carrying Value                    |   |   |   | 17<br>NAIC<br>Market<br>Indicator<br>(a) | 18<br>Date<br>Acquired |
|--|---------------------------------|-------|--------------------------------------|-----------------------------|---|--|--------------------|------------|---------------------------------|--|--|---|---|---|---|--|------------------------|
|  |                                 | 3     | 4<br>F<br>o<br>r<br>e<br>i<br>g<br>n |                             |   | 7<br>Rate per<br>Share<br>Used to<br>Obtain<br>Fair<br>Value | 8<br>Fair<br>Value |            | 10<br>Declared<br>But<br>Unpaid | 11<br>Amount<br>Received<br>During<br>Year | 12<br>Nonadmitted<br>Declared<br>But<br>Unpaid | 13<br>Unrealized<br>Valuation<br>Increase /<br>(Decrease) | 14<br>Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impairment<br>Recognized | 15<br>Total<br>Change<br>in<br>B./A.C.V.<br>(13 - 14) | 16<br>Total<br>Foreign<br>Exchange<br>Change<br>in<br>B./A.C.V. |  |                        |
| 59522@-10-3                                  | MID AMERICAN FIRE & CASUALTY CO |       |                                      | 250,000                     | 8,000,613                                   | 32,002,453   | 8,000,613          | 13,835,679 |                                 |  |  | 125,992   |   | 125,992   |   | K  | 02/29/1980             |
| 9199999 Parent, Subsidiaries, and Affiliates |                                 |       |                                      |                             | 8,000,613                                   | XXX  | 8,000,613          | 13,835,679 |                                 |  |  | 125,992   |   | 125,992   |   | XXX                                      | XXX                    |
| 97999999 Total Common Stocks                 |                                 |       |                                      |                             | 8,000,613                                   | XXX  | 8,000,613          | 13,835,679 |                                 |  |  | 125,992   |   | 125,992   |   | XXX                                      | XXX                    |
| E12  |                                 |       |                                      |                             |   |  |                    |            |                                 |  |  |   |   |   |   |  |                        |
| 98999999 Total Preferred and Common Stocks   |                                 |       |                                      |                             | 8,000,613                                   | XXX  | 8,000,613          | 13,835,679 |                                 |  |  | 125,992   |   | 125,992   |   | 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<br>CUSIP<br>Identification | 2<br>Description                    | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number<br>of Shares<br>of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for<br>Accrued Interest<br>and Dividends |
|------------------------------|-------------------------------------|--------------|--------------------|---------------------|--------------------------------------|------------------|----------------|--|
| 912828-NV-8                  | TREASURY NOTE                       |              | 07/21/2011         | BARCLAYS CAPITAL    |                                      | 251,104          | 250,000.00     | 1,223  |
| 912828-PJ-3                  | TREASURY NOTE                       |              | 11/30/2011         | MORGAN STANLEY      |                                      | 1,027,699        | 1,000,000.00   | 38   |
| 912828-PQ-7                  | TREASURY NOTE                       |              | 02/22/2011         | CITIGROUP           |                                      | 995,667          | 1,000,000.00   | 1,077  |
| 912828-PZ-7                  | TREASURY NOTE                       |              | 04/01/2011         | CITIGROUP           |                                      | 997,855          | 1,000,000.00   | 679  |
| 912828-QX-1                  | TREASURY NOTE                       |              | 08/15/2011         | BANK OF AMERICA     |                                      | 4,106,888        | 4,000,000.00   | 2,609  |
| 912828-KV-1                  | US TREASURY N/B                     |              | 05/11/2011         | BARCLAYS CAPITAL    |                                      | 777,777          | 750,000.00     | 7,556  |
| 0599999                      | Subtotal - Bonds - U. S. Government |              |                    |                     | XXX                                  | 8,156,990        | 8,000,000.00   | 13,182   |
| 8399997                      | Subtotal - Bonds - Part 3           |              |                    |                     | XXX                                  | 8,156,990        | 8,000,000      | 13,182   |
| 8399999                      | Total - Bonds                       |              |                    |                     | XXX                                  | 8,156,990        | 8,000,000.00   | 13,182   |
| 9999999                      | Totals                              |              |                    |                     | XXX                                  | 8,156,990        | XXX            | 13,182   |

E13

**SCHEDULE D - PART 4**

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

| 1<br>CUSIP<br>Ident-<br>ification | 2<br>Description                    | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4<br>Disposal<br>Date | 5<br>Name of<br>Purchaser | 6<br>Number<br>of<br>Shares<br>of<br>Stock | 7<br>Consid-<br>eration | 8<br>Par<br>Value | 9<br>Actual<br>Cost | 10<br>Prior<br>Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Change in Book/Adjusted Carrying Value                   |   |  |  |  | 16<br>Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | 17<br>Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | 18<br>Realized<br>Gain<br>(Loss)<br>on<br>Disposal | 19<br>Total<br>Gain<br>(Loss)<br>on<br>Disposal | 20<br>Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | 21<br>Maturity<br>Date |         |            |
|-----------------------------------|-------------------------------------|--------------------------------------|-----------------------|---------------------------|--|-------------------------|-------------------|---------------------|---|--|---|--|--|--|---|---|--|---|---|------------------------|---------|------------|
|                                   |                                     |                                      |                       |                           |  |                         |                   |                     |   | 11<br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 12<br>Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impairment<br>Recognized | 13<br>Current<br>Year's<br>(Amort-<br>ization)/<br>Accretion | 14<br>Total<br>Change<br>in<br>B./A.C.V.<br>(11+12-13) | 15<br>Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. |   |   |  |   |   |                        |         |            |
| 36203N-6T-0                       | GOVERNMENT NATIONAL M               |                                      | 12/01/2011            | MBS PAYMENT               |  | 9,669                   | 9,669.00          | 9,566               | 9,647   |  | 20  |  |  | 20   |   | 9,669   |  |   |   |                        | 394     | 01/01/2022 |
| 36207J-LF-8                       | GOVERNMENT NATIONAL M               |                                      | 10/01/2011            | MBS PAYMENT               |  | 13,357                  | 13,357.00         | 13,741              | 13,372  |  | (15)  |  |  | (15)   |   | 13,357  |  |   |   |                        | 416     | 10/01/2011 |
| 36208W-A9-4                       | GOVERNMENT NATIONAL M               |                                      | 12/01/2011            | MBS PAYMENT               |  | 25,689                  | 25,689.00         | 25,553              | 25,650  |  | 40  |  |  | 40   |   | 25,689  |  |   |   |                        | 867     | 01/01/2013 |
| 83162C-SE-4                       | SBAP 2008-20L 1                     |                                      | 12/01/2011            | MBS PAYMENT               |  | 81,610                  | 81,610.00         | 81,610              | 81,610  |  |   |  |  |  |   | 81,610  |  |   |   |                        | 3,971   | 12/01/2028 |
| 83162C-KN-2                       | SBAP_00-20B                         |                                      | 08/01/2011            | MBS PAYMENT               |  | 30,362                  | 30,362.00         | 30,362              | 30,362  |  |   |  |  |  |   | 30,362  |  |   |   |                        | 1,645   | 02/01/2020 |
| 912827-6T-4                       | US TREASURY NOTE                    |                                      | 02/15/2011            | MATURITY                  |  | 2,000,000               | 2,000,000.00      | 2,046,094           | 2,000,526   |  | (526)   |  |  | (526)  |   | 2,000,000   |  |   |   |                        | 50,000  | 02/15/2011 |
| 912827-7B-2                       | US TREASURY NOTE                    |                                      | 08/15/2011            | MATURITY                  |  | 4,000,000               | 4,000,000.00      | 4,090,195           | 4,007,716   |  | (7,716)   |  |  | (7,716)  |   | 4,000,000   |  |   |   |                        | 200,000 | 08/15/2011 |
| 0599999                           | Subtotal - Bonds - U.S. Governments |                                      |                       |                           | XXX  | 6,160,687               | 6,160,687.00      | 6,297,121           | 6,168,883   |  | (8,197)   |  |  | (8,197)  |   | 6,160,687   |  |   |   |                        | 257,293 | XXX        |
| 8399997                           | Subtotal - Bonds - Part 4           |                                      |                       |                           | XXX  | 6,160,687               | 6,160,687         | 6,297,121           | 6,168,883   |  | (8,197)   |  |  | (8,197)  |   | 6,160,687   |  |   |   |                        | 257,293 | XXX        |
| 8399999                           | Total - Bonds                       |                                      |                       |                           | XXX  | 6,160,687               | 6,160,687.00      | 6,297,121           | 6,168,883   |  | (8,197)   |  |  | (8,197)  |   | 6,160,687   |  |   |   |                        | 257,293 | XXX        |
| 9999999                           | Totals                              |                                      |                       |                           |  | 6,160,687               | XXX               | 6,297,121           | 6,168,883   |  | (8,197)   |  |  | (8,197)  |   | 6,160,687   |  |   |   |                        | 257,293 | XXX        |

**NONE      Schedule D - Part 5**

**SCHEDULE D - PART 6 - SECTION 1**

## Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1<br>CUSIP<br>Identification | 2<br>Description<br>Name of Subsidiary,<br>Controlled or<br>Affiliated Company | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4<br>NAIC<br>Company<br>Code<br>or Alien<br>Insurer<br>Identification<br>Number | 5<br>NAIC<br>Valuation<br>Method<br>(See SVO<br>Purposes and<br>Procedures<br>Manual) | 6<br>Do Insurer's<br>Assets Include<br>Intangible<br>Assets<br>Connected with<br>Holding of Such<br>Company's<br>Stock? | 7<br>Total<br>Amount<br>of Such<br>Intangible<br>Assets | 8<br>Book/<br>Adjusted<br>Carrying<br>Value | Stock of Such Company Owned<br>by Insurer on Statement Date |         |
|------------------------------|--|--------------------------------------|---|---|---|---|---|---|---------|
|                              |  |                                      |   |   |   |   |   | 9   | 10      |
| 59522@-10-3                  | Mid-American Fire & Casualty Com   |                                      | 23507   | 2ciB1   | NO  |   | 8,000,613                                   | 250.000   | 100.000 |
| 11999999                     | Common Stocks - U.S. Property & Casualty Insurer                               |                                      |   |   |   |   | 8,000,613                                   | XXX   | XXX     |
| 18999999                     | Total - Common Stocks  |                                      |   |   |   |   | 8,000,613                                   | XXX   | XXX     |
| 19999999                     | Totals   |                                      |   |   |   |   | 8,000,613                                   | 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: \$ 26,539,494
2. Total amount of intangible assets nonadmitted \$ 0

**SCHEDULE D - PART 6 - SECTION 2**

| 1<br>CUSIP<br>Identification | 2<br>Name of<br>Lower-Tier<br>Company | 3<br>Name of Company<br>Listed in Section 1<br>Which Controls<br>Lower-Tier<br>Company | 4<br>Total Amount<br>of Intangible<br>Assets<br>Included in Amount<br>Shown in<br>Column 7, Section 1 | Stock in Lower-Tier Company<br>Owned Indirectly by Insurer on Statement Date |                             |
|------------------------------|---------------------------------------|--|---|--|-----------------------------|
|                              |                                       |  |   | 5  | 6<br>%<br>of<br>Outstanding |
|                              |                                       |  |   |  |                             |
|                              |                                       |  |   |  |                             |

**NONE**

**SCHEDULE DA - PART 1**

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

| 1<br>CUSIP<br>Identification | 2<br>Description   | Codes     |                                      | 5<br>Date<br>Acquired | 6<br>Name<br>of<br>Vendor | 7<br>Maturity<br>Date | 8<br>Book /<br>Adjusted<br>Carrying<br>Value | Change in Book/Adjusted Carrying Value                   |  |   |   | 13 | 14    | Interest  |   |    |       |       |       | 21<br>Paid<br>for<br>Accrued<br>Interest |  |
|------------------------------|--|-----------|--------------------------------------|-----------------------|---------------------------|-----------------------|--|--|--|---|---|----|-------|---|---|----|-------|-------|-------|--|--|
|                              |  | 3<br>Code | 4<br>F<br>o<br>r<br>e<br>i<br>g<br>n |                       |                           |                       |  | 9<br>Unrealized<br>Valuation<br>Increase /<br>(Decrease) | 10<br>Current<br>Year's<br>(Amortization) /<br>Accretion | 11<br>Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impairment<br>Recognized | 12<br>Total<br>Foreign<br>Exchange<br>Change<br>in<br>B./A.C.V. |    |       | 15<br>Amount Due<br>and Accrued<br>Dec. 31 of<br>Current Year<br>on Bond<br>Not in<br>Default | 16<br>Non-Admitted<br>Due<br>And<br>Accrued | 17 | 18    | 19    | 20    |  |  |
|                              | LMIA LMAC COMPANIES  |           |                                      | 12/22/2011            | DIRECT                    | 01/03/2012            | 5,523  |  |  |   |   |    |       | 5,523   | 5,523                                       |    |       | 0.120 | 0.120 | MON                                      |  |
| 3299999                      | Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations |           |                                      |                       |                           |                       | 5,523  |  |  |   |   |    | 5,523 | 5,523   |   |    | XXX   | XXX   | XXX   |  |  |
| 3899999                      | Subtotals - Industrial and Miscellaneous (Unaffiliated)          |           |                                      |                       |                           |                       | 5,523  |  |  |   |   |    | 5,523 | 5,523   |   |    | XXX   | XXX   | XXX   |  |  |
| 7799999                      | Totals - Issuer Obligations                                      |           |                                      |                       |                           |                       | 5,523  |  |  |   |   |    | 5,523 | 5,523   |   |    | XXX   | XXX   | XXX   |  |  |
| 8399999                      | Totals - Bonds   |           |                                      |                       |                           |                       | 5,523  |  |  |   |   |    | 5,523 | 5,523   |   |    | XXX   | XXX   | XXX   |  |  |
| 8699999                      | Subtotals - Parent, Subsidiaries and Affiliates                  |           |                                      |                       |                           |                       |  |  |  |   |   |    | XXX   |   |   |    | XXX   | XXX   | XXX   |  |  |
| 481240-36-7                  | JP MORGAN PRIME MONEY MARKET FU                                  |           |                                      | 12/19/2011            | DIRECT                    |                       | 262,578                                      |  |  |   |   |    |       | 262,578   | 30  |    | 0.120 | 0.120 | MON   | 3  |  |
| 8999999                      | Class One Money Market Mutual Funds                              |           |                                      |                       |                           |                       | 262,578                                      |  |  |   |   |    | XXX   | 262,578   | 30  |    | XXX   | XXX   | XXX   | 3  |  |
| 9199999                      | TOTALS   |           |                                      |                       |                           |                       | 268,101                                      |  |  |   |   |    | XXX   | 268,101   | 30  |    | XXX   | XXX   | XXX   | 3  |  |

**NONE      Schedule DB - Part A - Section 1**

**NONE      Schedule DB - Part A - Section 2**

**NONE      Schedule DB - Part B - Section 1**

**NONE      Schedule DB - Part B - Section 2**

**NONE      Schedule DB - Part D**

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

Reinvested Collateral Assets Owned December 31 Current Year

| 1<br>CUSIP<br>Identification                      | 2<br>Description   | 3<br>Code | 4<br>NAIC<br>Design-<br>nation/<br>Market<br>Indicator | 5<br>Fair<br>Value | 6<br>Book /<br>Adjusted<br>Carrying<br>Value | 7<br>Maturity<br>Dates |
|---|--|-----------|--|--------------------|--|------------------------|
| 000000-00-0                                       | DBS LONDON - Time Deposit  | \$        |  | 78,891             | 78,891                                       | 01/01/2012             |
| 000000-00-0                                       | Landeskredit B - Time Deposit                                      | \$        |  | 78,890             | 78,890                                       | 01/01/2012             |
| 000000-00-0                                       | POHJOLA BANK HELSINKI - Time Deposit                               | \$        |  | 110,446            | 110,446                                      | 01/01/2012             |
| 000000-00-0                                       | SKANDANAVISKA ENSKILDA BANKEN, G.C. - Time Deposit                 | \$        |  | 47,334             | 47,334                                       | 01/01/2012             |
| 000000-00-0                                       | SUMITOMO MITSUI BANK CORP BRUS - Time Deposit                      | \$        |  | 78,891             | 78,891                                       | 01/01/2012             |
| 000000-00-0                                       | UNITED OVERSEAS BANK LTD, NY - Time Deposit                        | \$        |  | 55,223             | 55,223                                       | 01/01/2012             |
| 000000-00-0                                       | MIT UFJ TR NY - Yankee C/D - Fixed                                 | \$        |  | 78,891             | 78,891                                       | 01/01/2012             |
| 000000-00-0                                       | MIZUHO CORPORATE BANK LTD, NEW YORK - Yankee C/D - Fixed           | \$        |  | 78,891             | 78,891                                       | 01/01/2012             |
| 000000-00-0                                       | RABOBANK, NEW YORK - Yankee C/D - Fixed                            | \$        |  | 39,454             | 39,454                                       | 01/01/2012             |
| 000000-00-0                                       | STANDARD CHARTERED LONDON - Eurodollar Zero Coupon CD              | \$        |  | 78,782             | 78,782                                       | 01/01/2012             |
| 000000-00-0                                       | SUMITOMO TRUST & BANKING NEW YORK - Yankee C/D - Fixed             | \$        |  | 78,891             | 78,891                                       | 01/01/2012             |
| 000000-00-0                                       | UNION BANK OF SWITZERLAND, STAMFORD - Yankee C/D - Fixed           | \$        |  | 86,780             | 86,780                                       | 01/01/2012             |
| 9099999 Cash (Schedule E Part 1 Type)             |  |           |  | 891,364            | 891,364                                      | XXX                    |
| 000000-00-0                                       | NATIXIS FINANCIAL PRODUCTS LLC - Master Note - Floating            |           |  | 118,336            | 118,336                                      | 01/03/2012             |
| 000000-00-0                                       | BARCLAYS CAPITAL - REPO - A1P1 Money Markets                       |           |  | 260,339            | 260,339                                      | 01/30/2012             |
| 000000-00-0                                       | BARCLAYS CAPITAL - REPO-PRI LAB CMO'S                              |           |  | 78,891             | 78,891                                       | 01/30/2012             |
| 000000-00-0                                       | BNP PARIBAS SECURITIES CORP. - REPO - Treasury Notes               |           |  | 16,924             | 16,924                                       | 01/03/2012             |
| 000000-00-0                                       | BNP PARIBAS SECURITIES CORP. - REPO - U.S. Agency Mortgages        |           |  | 157,781            | 157,781                                      | 01/03/2012             |
| 000000-00-0                                       | CITIGROUP GLOBAL MARKETS INC - REPO - AAA Asset Backed Securities  |           |  | 78,891             | 78,891                                       | 02/03/2012             |
| 000000-00-0                                       | GOLDMAN SACHS GROUP, INC - Promissory Notes                        |           |  | 63,112             | 63,112                                       | 01/13/2012             |
| 000000-00-0                                       | RBC CAPITAL MKS - REPO - AA Corporate Bonds                        |           |  | 39,445             | 39,445                                       | 02/03/2012             |
| 000000-00-0                                       | ATLANTIS ONE FUNDING - Commercial Paper - Asset Backed             |           |  | 17,350             | 17,350                                       | 01/11/2012             |
| 000000-00-0                                       | CANCARA ASSET SECURITISATION LLC - Commercial Paper - Asset Backed |           |  | 55,206             | 55,206                                       | 01/09/2012             |
| 000000-00-0                                       | Erste Abwicklungsgesellschaft - Commercial Paper                   |           |  | 23,651             | 23,651                                       | 01/23/2012             |
| 000000-00-0                                       | GEMINI SECURITIZATION CORP. - Commercial Paper - Asset Backed      |           |  | 31,545             | 31,545                                       | 01/09/2012             |
| 000000-00-0                                       | KELLS FUNDING, LLC - Commercial Paper - Asset Backed               |           |  | 23,659             | 23,659                                       | 01/03/2012             |
| 000000-00-0                                       | MANHATTAN ASSET FUNDING COMPANY - Commercial Paper - Asset Backed  |           |  | 39,421             | 39,421                                       | 01/05/2012             |
| 000000-00-0                                       | RABOBANK NED CP - Medium Term Note - Floating                      |           |  | 37,868             | 37,868                                       | 01/26/2012             |
| 000000-00-0                                       | SCALDIS CAPITAL LLC - Commercial Paper - Asset Backed              |           |  | 31,549             | 31,549                                       | 01/05/2012             |
| 000000-00-0                                       | SCALDIS CAPITAL LLC - Commercial Paper - Asset Backed              |           |  | 63,100             | 63,100                                       | 01/06/2012             |
| 000000-00-0                                       | SKANDANAVISKA ENSKILDA BANKEN - Commercial Paper                   |           |  | 39,437             | 39,437                                       | 01/12/2012             |
| 9199999 Cash Equivalents (Schedule E Part 2 Type) |  |           |  | 1,176,505          | 1,176,505                                    | XXX                    |
| 9999999 Totals                                    |  |           |  | 2,067,869          | 2,067,869                                    | XXX                    |

## General Interrogatories:

1. Total activity for the year Fair Value \$ (402,161) Book/Adjusted Carrying Value \$ (401,794)  
 2. Average balance for the year Fair Value \$ 3,415,270 Book/Adjusted Carrying Value \$ 3,451,077  
 3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 \$ 1,925,866; NAIC 2 \$ 142,003; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0.

**NONE      Schedule DL - Part 2**

**NONE      Schedule E - Part 1**

**NONE      Schedule E - Part 2**

**SCHEDULE E – PART 3 – SPECIAL DEPOSITS**

| States, etc.                        | 1<br>Type<br>of<br>Deposit | 2<br>Purpose<br>of<br>Deposit | Deposits For the Benefit<br>of All Policyholders |                    | All Other Special Deposits              |                    |
|-------------------------------------|----------------------------|-------------------------------|--|--------------------|---|--------------------|
|                                     |                            |                               | 3<br>Book/Adjusted<br>Carrying<br>Value          | 4<br>Fair<br>Value | 5<br>Book/Adjusted<br>Carrying<br>Value | 6<br>Fair<br>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                         | B<br>BNFT OF AR PH & CRDTRS   |  |                    | 61,388                                  | 62,841             |
| 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<br>BNFT OF NM PH & CRDTRS   |  |                    | 358,896                                 | 365,429            |
| 33. New York                        | NY                         |                               |  |                    |   |                    |
| 34. North Carolina                  | NC                         | B<br>BNFT OF ALL PH           | 308,810  | 313,923            |   |                    |
| 35. North Dakota                    | ND                         |                               |  |                    |   |                    |
| 36. Ohio                            | OH                         | B<br>BNFT OF ALL PH           | 3,846,749  | 3,920,053          |   |                    |
| 37. Oklahoma                        | OK                         |                               |  |                    |   |                    |
| 38. Oregon                          | OR                         |                               |  |                    |   |                    |
| 39. Pennsylvania                    | PA                         |                               |  |                    |   |                    |
| 40. Rhode Island                    | RI                         |                               |  |                    |   |                    |
| 41. South Carolina                  | SC                         |                               |  |                    |   |                    |
| 42. South Dakota                    | SD                         |                               |  |                    |   |                    |
| 43. Tennessee                       | TN                         |                               |  |                    |   |                    |
| 44. Texas                           | TX                         |                               |  |                    |   |                    |
| 45. Utah                            | UT                         |                               |  |                    |   |                    |
| 46. Vermont                         | VT                         |                               |  |                    |   |                    |
| 47. Virginia                        | VA                         |                               |  |                    |   |                    |
| 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                          | CN                         |                               |  |                    |   |                    |
| 58. Aggregate Other Alien and Other | OT                         | XXX                           | XXX  |                    | 4,155,559                               | 4,233,976          |
| 59. Total                           |                            | XXX                           | XXX  |                    | 528,367                                 | 538,143            |

| DETAILS OF WRITE-INS   |  |     |     |  |  |  |
|--|--|-----|-----|--|--|--|
| 5801.  |  |     |     |  |  |  |
| 5802.  |  |     |     |  |  |  |
| 5803.  |  |     |     |  |  |  |
| 5898. Summary of remaining write-ins for Line 58<br>from overflow page |  | XXX | XXX |  |  |  |
| 5899. Totals (Lines 5801 - 5803 plus 5898)<br>(Line 58 above)          |  | XXX | XXX |  |  |  |

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**OVERFLOW PAGE FOR WRITE-INS**

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