



ANNUAL STATEMENT

For the Year Ended December 31, 2011  
of the Condition and Affairs of the

Infinity Assurance Insurance Company

|                                                                   |                                                                                                                                             |                                                                                            |
|-------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|
| NAIC Group Code.....3495, 3495<br>(Current Period) (Prior Period) | NAIC Company Code..... 39497                                                                                                                | Employer's ID Number..... 75-1227771                                                       |
| Organized under the Laws of Ohio                                  | State of Domicile or Port of Entry Ohio                                                                                                     | Country of Domicile US                                                                     |
| Incorporated/Organized..... June 3, 1980                          |                                                                                                                                             | Commenced Business..... July 11, 1980                                                      |
| Statutory Home Office                                             | 1400 Provident Tower, One East Fourth Street..... Cincinnati ..... OH ..... 45202<br>(Street and Number) (City or Town, State and Zip Code) |                                                                                            |
| Main Administrative Office                                        | 3700 Colonnade Parkway, Suite 600..... Birmingham ..... AL ..... 35243-3216<br>(Street and Number) (City or Town, State and Zip Code)       | 205-870-4000<br>(Area Code) (Telephone Number)                                             |
| Mail Address                                                      | P.O. Box 830189..... Birmingham ..... AL ..... 35283-0189<br>(Street and Number or P. O. Box) (City or Town, State and Zip Code)            |                                                                                            |
| Primary Location of Books and Records                             | 3700 Colonnade Parkway, Suite 600..... Birmingham ..... AL ..... 35243-3216<br>(Street and Number) (City or Town, State and Zip Code)       | 205-870-4000<br>(Area Code) (Telephone Number)                                             |
| Internet Web Site Address                                         | www.infinityauto.com                                                                                                                        |                                                                                            |
| Statutory Statement Contact                                       | James G. Jordan<br>(Name)<br>jimmy.jordan@ipacc.com<br>(E-Mail Address)                                                                     | 205-803-8229<br>(Area Code) (Telephone Number) (Extension)<br>205-803-8598<br>(Fax Number) |

POLICYHOLDER SERVICES AND CLAIMS REPORTING: 1-800-477-5056

OFFICERS

| Name               | Title               | Name                    | Title                             |
|--------------------|---------------------|-------------------------|-----------------------------------|
| Glen Nelson Godwin | President & CEO     | Samuel James Simon      | Senior Vice President & Secretary |
| Mary Linn Clark    | Assistant Treasurer | Roger Hubert Prestridge | Vice President & Treasurer        |

OTHER

|                     |                             |                             |                     |
|---------------------|-----------------------------|-----------------------------|---------------------|
| Roger Smith         | Senior Vice President & CFO | Shelia Heldenbrand Williams | Vice President      |
| James Henry Romaker | Assistant Secretary         | Mitchell Silverman          | Assistant Secretary |
| Troy Perry Ballard  | Assistant Treasurer         | Vicki Windham Daniell       | Assistant Treasurer |

DIRECTORS OR TRUSTEES

|                     |                    |                             |                         |
|---------------------|--------------------|-----------------------------|-------------------------|
| James Randall Gober | Glen Nelson Godwin | Scott Christopher Pitrone   | Roger Hubert Prestridge |
| Samuel James Simon  | Roger Smith        | Shelia Heldenbrand Williams |                         |

State of..... Alabama  
County of..... Jefferson

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.

|                    |                                   |                     |
|--------------------|-----------------------------------|---------------------|
| Glen Nelson Godwin | Samuel James Simon                | Mary Linn Clark     |
| President & CEO    | Senior Vice President & Secretary | Assistant Treasurer |

|                                   |                                |                               |
|-----------------------------------|--------------------------------|-------------------------------|
| Subscribed and sworn to before me | a. Is this an original filing? | Yes [ X ] No [ ]              |
| This 22nd day of February, 2012   | b. If no                       | 1. State the amendment number |
|                                   |                                | 2. Date filed                 |
|                                   |                                | 3. Number of pages attached   |

My Commission Expires April 15, 2013

SUMMARY INVESTMENT SCHEDULE

| Investment Categories                                                                                                                                  | Gross Investment Holdings |            | Admitted Assets as Reported in the Annual Statement |                                                 |                           |            |
|--------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------|------------|-----------------------------------------------------|-------------------------------------------------|---------------------------|------------|
|                                                                                                                                                        | 1                         | 2          | 3                                                   | 4                                               | 5                         | 6          |
|                                                                                                                                                        | Amount                    | Percentage | Amount                                              | Securities Lending Reinvested Collateral Amount | Total (Col. 3 + 4) Amount | Percentage |
| 1. Bonds:                                                                                                                                              |                           |            |                                                     |                                                 |                           |            |
| 1.1 U.S. treasury securities.....                                                                                                                      | 6,622,913                 | 99.3       | 6,622,913                                           |                                                 | 6,622,913                 | 99.3       |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities):                                                                         |                           |            |                                                     |                                                 |                           |            |
| 1.21 Issued by U.S. government agencies.....                                                                                                           |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 1.22 Issued by U.S. government sponsored agencies.....                                                                                                 |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....                                                                  |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:                                                   |                           |            |                                                     |                                                 |                           |            |
| 1.41 States, territories and possessions general obligations.....                                                                                      |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations.....                                     |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 1.43 Revenue and assessment obligations.....                                                                                                           |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 1.44 Industrial development and similar obligations.....                                                                                               |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS):                                                                              |                           |            |                                                     |                                                 |                           |            |
| 1.51 Pass-through securities:                                                                                                                          |                           |            |                                                     |                                                 |                           |            |
| 1.511 Issued or guaranteed by GNMA.....                                                                                                                |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 1.512 Issued or guaranteed by FNMA and FHLMC.....                                                                                                      |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 1.513 All other.....                                                                                                                                   |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 1.52 CMOs and REMICs:                                                                                                                                  |                           |            |                                                     |                                                 |                           |            |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....                                                                                             |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521..... |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 1.523 All other.....                                                                                                                                   |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 2. Other debt and other fixed income securities (excluding short-term):                                                                                |                           |            |                                                     |                                                 |                           |            |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....                                                         |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 2.2 Unaffiliated non-U.S. securities (including Canada).....                                                                                           |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 2.3 Affiliated securities.....                                                                                                                         |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 3. Equity interests:                                                                                                                                   |                           |            |                                                     |                                                 |                           |            |
| 3.1 Investments in mutual funds.....                                                                                                                   |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 3.2 Preferred stocks:                                                                                                                                  |                           |            |                                                     |                                                 |                           |            |
| 3.21 Affiliated.....                                                                                                                                   |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 3.22 Unaffiliated.....                                                                                                                                 |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 3.3 Publicly traded equity securities (excluding preferred stocks):                                                                                    |                           |            |                                                     |                                                 |                           |            |
| 3.31 Affiliated.....                                                                                                                                   |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 3.32 Unaffiliated.....                                                                                                                                 |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 3.4 Other equity securities:                                                                                                                           |                           |            |                                                     |                                                 |                           |            |
| 3.41 Affiliated.....                                                                                                                                   |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 3.42 Unaffiliated.....                                                                                                                                 |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 3.5 Other equity interests including tangible personal property under lease:                                                                           |                           |            |                                                     |                                                 |                           |            |
| 3.51 Affiliated.....                                                                                                                                   |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 3.52 Unaffiliated.....                                                                                                                                 |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 4. Mortgage loans:                                                                                                                                     |                           |            |                                                     |                                                 |                           |            |
| 4.1 Construction and land development.....                                                                                                             |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 4.2 Agricultural.....                                                                                                                                  |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 4.3 Single family residential properties.....                                                                                                          |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 4.4 Multifamily residential properties.....                                                                                                            |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 4.5 Commercial loans.....                                                                                                                              |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 4.6 Mezzanine real estate loans.....                                                                                                                   |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 5. Real estate investments:                                                                                                                            |                           |            |                                                     |                                                 |                           |            |
| 5.1 Property occupied by company.....                                                                                                                  |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....                                      |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....                                                         |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 6. Contract loans.....                                                                                                                                 |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 7. Derivatives.....                                                                                                                                    |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 8. Receivables for securities.....                                                                                                                     |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 9. Securities lending (Line 10, Asset Page reinvested collateral).....                                                                                 |                           | 0.0        |                                                     | XXX                                             | XXX                       | XXX        |
| 10. Cash, cash equivalents and short-term investments.....                                                                                             | 48,604                    | 0.7        | 48,604                                              |                                                 | 48,604                    | 0.7        |
| 11. Other invested assets.....                                                                                                                         |                           | 0.0        |                                                     |                                                 | 0                         | 0.0        |
| 12. Total invested assets.....                                                                                                                         | 6,671,517                 | 100.0      | 6,671,517                                           | 0                                               | 6,671,517                 | 100.0      |

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|     |                                                                                      |  |           |
|-----|--------------------------------------------------------------------------------------|--|-----------|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                         |  | 6,566,704 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7.....                             |  | 2,961,745 |
| 3.  | Accrual of discount.....                                                             |  | 4,728     |
| 4.  | Unrealized valuation increase (decrease):                                            |  |           |
| 4.1 | Part 1, Column 12.....                                                               |  |           |
| 4.2 | Part 2, Section 1, Column 15.....                                                    |  |           |
| 4.3 | Part 2, Section 2, Column 13.....                                                    |  |           |
| 4.4 | Part 4, Column 11.....                                                               |  | 0         |
| 5.  | Total gain (loss) on disposals, Part 4, Column 19.....                               |  | 1,467     |
| 6.  | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....         |  | 2,902,556 |
| 7.  | Deduct amortization of premium.....                                                  |  | 9,175     |
| 8.  | Total foreign exchange change in book/adjusted carrying value:                       |  |           |
| 8.1 | Part 1, Column 15.....                                                               |  |           |
| 8.2 | Part 2, Section 1, Column 19.....                                                    |  |           |
| 8.3 | Part 2, Section 2, Column 16.....                                                    |  |           |
| 8.4 | Part 4, Column 15.....                                                               |  | 0         |
| 9.  | Deduct current year's other than temporary impairment recognized:                    |  |           |
| 9.1 | Part 1, Column 14.....                                                               |  |           |
| 9.2 | Part 2, Section 1, Column 17.....                                                    |  |           |
| 9.3 | Part 2, Section 2, Column 14.....                                                    |  |           |
| 9.4 | Part 4, Column 13.....                                                               |  | 0         |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... |  | 6,622,913 |
| 11. | Deduct total nonadmitted amounts.....                                                |  |           |
| 12. | Statement value at end of current period (Line 10 minus Line 11).....                |  | 6,622,913 |

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 Value | 3<br>Actual Cost | 4<br>Par Value<br>of Bonds |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------|--------------------------------------|-----------------|------------------|----------------------------|
| <b>BONDS</b><br><br>Governments (Including all obligations<br>guaranteed by governments)                                                                                        | 1. United States.....           | 6,622,913                            | 6,843,520       | 6,622,202        | 6,636,000                  |
|                                                                                                                                                                                 | 2. Canada.....                  |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 3. Other Countries.....         |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 4. Totals.....                  | 6,622,913                            | 6,843,520       | 6,622,202        | 6,636,000                  |
| U.S. States, Territories and Possessions<br>(Direct and guaranteed)                                                                                                             | 5. Totals.....                  |                                      |                 |                  |                            |
| U.S. Political Subdivisions of States, Territories<br>and Possessions (Direct and guaranteed)                                                                                   | 6. Totals.....                  |                                      |                 |                  |                            |
| U.S. Special Revenue and Special Assessment<br>Obligations and All Non-Guaranteed Obligations<br>of Agencies and Authorities of Governments<br>and Their Political Subdivisions | 7. Totals.....                  |                                      |                 |                  |                            |
| Industrial and Miscellaneous and Hybrid<br>Securities (Unaffiliated)                                                                                                            | 8. United States.....           |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 9. Canada.....                  |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 10. Other Countries.....        |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 11. Totals.....                 | 0                                    | 0               | 0                | 0                          |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 12. Totals.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 13. Total Bonds.....            | 6,622,913                            | 6,843,520       | 6,622,202        | 6,636,000                  |
| <b>PREFERRED STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                      | 14. United States.....          |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 15. Canada.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 16. Other Countries.....        |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 17. Totals.....                 | 0                                    | 0               | 0                |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 18. Totals.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 19. Total Preferred Stocks..... | 0                                    | 0               | 0                |                            |
| <b>COMMON STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                         | 20. United States.....          |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 21. Canada.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 22. Other Countries.....        |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 23. Totals.....                 | 0                                    | 0               | 0                |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 24. Totals.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                                 | 25. Total Common Stocks.....    | 0                                    | 0               | 0                |                            |
|                                                                                                                                                                                 | 26. Total Stocks.....           | 0                                    | 0               | 0                |                            |
|                                                                                                                                                                                 | 27. Total Bonds and Stocks....  | 6,622,913                            | 6,843,520       | 6,622,202        |                            |

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

9015

| Quality Rating per the<br>NAIC Designation                                        | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>Total<br>Current Year | 7<br>Column 6 as a<br>% of Line 9.7 | 8<br>Total from Column<br>6 Prior Year | 9<br>% from Col. 7<br>Prior Year | 10<br>Total<br>Publicly Traded | 11<br>Total<br>Privately Placed (a) |
|-----------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|----------------------------|-------------------------------------|----------------------------------------|----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments                                                               |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
| 1.1 Class 1.....                                                                  | 2,944,080              | 3,727,437                           |                                       |                                        |                       | 6,671,517                  | 100.0                               | 6,626,268                              | 100.0                            | 6,671,517                      |                                     |
| 1.2 Class 2.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 1.3 Class 3.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 1.4 Class 4.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 1.5 Class 5.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 1.6 Class 6.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 1.7 Totals.....                                                                   | 2,944,080              | 3,727,437                           | 0                                     | 0                                      | 0                     | 6,671,517                  | 100.0                               | 6,626,268                              | 100.0                            | 6,671,517                      | 0                                   |
| 2. All Other Governments                                                          |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
| 2.1 Class 1.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 2.2 Class 2.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 2.3 Class 3.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 2.4 Class 4.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 2.5 Class 5.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 2.6 Class 6.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 2.7 Totals.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 3. U.S. States, Territories and Possessions, etc., Guaranteed                     |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
| 3.1 Class 1.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 3.2 Class 2.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 3.3 Class 3.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 3.4 Class 4.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 3.5 Class 5.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 3.6 Class 6.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 3.7 Totals.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
| 4.1 Class 1.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 4.2 Class 2.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 4.3 Class 3.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 4.4 Class 4.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 4.5 Class 5.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 4.6 Class 6.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 4.7 Totals.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
| 5.1 Class 1.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 5.2 Class 2.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 5.3 Class 3.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 5.4 Class 4.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 5.5 Class 5.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 5.6 Class 6.....                                                                  |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 5.7 Totals.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |

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

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

|     | Quality Rating per the<br>NAIC Designation  | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>Total<br>Current Year | 7<br>Column 6 as a<br>% of Line 9.7 | 8<br>Total from Column<br>6 Prior Year | 9<br>% from Col. 7<br>Prior Year | 10<br>Total<br>Publicly Traded | 11<br>Total<br>Privately Placed (a) |
|-----|---------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|----------------------------|-------------------------------------|----------------------------------------|----------------------------------|--------------------------------|-------------------------------------|
| 6.  | Industrial and Miscellaneous (unaffiliated) |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
| 6.1 | Class 1.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 6.2 | Class 2.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 6.3 | Class 3.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 6.4 | Class 4.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 6.5 | Class 5.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 6.6 | Class 6.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 6.7 | Totals.....                                 | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 7.  | Hybrid Securities                           |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
| 7.1 | Class 1.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 7.2 | Class 2.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 7.3 | Class 3.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 7.4 | Class 4.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 7.5 | Class 5.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 7.6 | Class 6.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 7.7 | Totals.....                                 | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 8.  | Parent, Subsidiaries and Affiliates         |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
| 8.1 | Class 1.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 8.2 | Class 2.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 8.3 | Class 3.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 8.4 | Class 4.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 8.5 | Class 5.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 8.6 | Class 6.....                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                     |
| 8.7 | Totals.....                                 | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |

NONE

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

| SIO7 | Quality Rating per the<br>NAIC Designation                | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>Total<br>Current Year | 7<br>Column 6 as a<br>% of Line 9.7 | 8<br>Total from Column<br>6 Prior Year | 9<br>% from Col. 7<br>Prior Year | 10<br>Total<br>Publicly Traded | 11<br>Total<br>Privately Placed (a) |
|------|-----------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|----------------------------|-------------------------------------|----------------------------------------|----------------------------------|--------------------------------|-------------------------------------|
|      | 9. Total Bonds Current Year                               |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
|      | 9.1 Class 1.....                                          | (d).....2,944,080      | .....3,727,437                      | ......0                               | ......0                                | ......0               | .....6,671,517             | .....100.0                          | .....XXX.....                          | .....XXX.....                    | .....6,671,517                 | ......0                             |
|      | 9.2 Class 2.....                                          | (d)......0             | ......0                             | ......0                               | ......0                                | ......0               | ......0                    | ......0.0                           | .....XXX.....                          | .....XXX.....                    | ......0                        | ......0                             |
|      | 9.3 Class 3.....                                          | (d)......0             | ......0                             | ......0                               | ......0                                | ......0               | ......0                    | ......0.0                           | .....XXX.....                          | .....XXX.....                    | ......0                        | ......0                             |
|      | 9.4 Class 4.....                                          | (d)......0             | ......0                             | ......0                               | ......0                                | ......0               | ......0                    | ......0.0                           | .....XXX.....                          | .....XXX.....                    | ......0                        | ......0                             |
|      | 9.5 Class 5.....                                          | (d)......0             | ......0                             | ......0                               | ......0                                | ......0               | (c)......0                 | ......0.0                           | .....XXX.....                          | .....XXX.....                    | ......0                        | ......0                             |
|      | 9.6 Class 6.....                                          | (d)......0             | ......0                             | ......0                               | ......0                                | ......0               | (c)......0                 | ......0.0                           | .....XXX.....                          | .....XXX.....                    | ......0                        | ......0                             |
|      | 9.7 Totals.....                                           | .....2,944,080         | .....3,727,437                      | ......0                               | ......0                                | ......0               | (b).....6,671,517          | .....100.0                          | .....XXX.....                          | .....XXX.....                    | .....6,671,517                 | ......0                             |
|      | 9.8 Line 9.7 as a % of Col. 6.....                        | .....44.1              | .....55.9                           | .....0.0                              | .....0.0                               | .....0.0              | .....100.0                 | .....XXX.....                       | .....XXX.....                          | .....XXX.....                    | .....100.0                     | .....0.0                            |
|      | 10. Total Bonds Prior Year                                |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
|      | 10.1 Class 1.....                                         | .....2,841,172         | .....3,785,096                      |                                       |                                        |                       | .....XXX.....              | .....XXX.....                       | .....6,626,268                         | .....100.0                       | .....6,626,268                 |                                     |
|      | 10.2 Class 2.....                                         |                        |                                     |                                       |                                        |                       | .....XXX.....              | .....XXX.....                       | ......0                                | ......0.0                        |                                |                                     |
|      | 10.3 Class 3.....                                         |                        |                                     |                                       |                                        |                       | .....XXX.....              | .....XXX.....                       | ......0                                | ......0.0                        |                                |                                     |
|      | 10.4 Class 4.....                                         |                        |                                     |                                       |                                        |                       | .....XXX.....              | .....XXX.....                       | ......0                                | ......0.0                        |                                |                                     |
|      | 10.5 Class 5.....                                         |                        |                                     |                                       |                                        |                       | .....XXX.....              | .....XXX.....                       | (c)......0                             | ......0.0                        |                                |                                     |
|      | 10.6 Class 6.....                                         |                        |                                     |                                       |                                        |                       | .....XXX.....              | .....XXX.....                       | (c)......0                             | ......0.0                        |                                |                                     |
|      | 10.7 Totals.....                                          | .....2,841,172         | .....3,785,096                      | ......0                               | ......0                                | ......0               | .....XXX.....              | .....XXX.....                       | (b).....6,626,268                      | .....100.0                       | .....6,626,268                 | ......0                             |
|      | 10.8 Line 10.7 as a % of Col. 8.....                      | .....42.9              | .....57.1                           | .....0.0                              | .....0.0                               | .....0.0              | .....XXX.....              | .....XXX.....                       | .....100.0                             | .....XXX.....                    | .....100.0                     | .....0.0                            |
|      | 11. Total Publicly Traded Bonds                           |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
|      | 11.1 Class 1.....                                         | .....2,944,080         | .....3,727,437                      |                                       |                                        |                       | .....6,671,517             | .....100.0                          | .....6,626,268                         | .....100.0                       | .....6,671,517                 | .....XXX.....                       |
|      | 11.2 Class 2.....                                         |                        |                                     |                                       |                                        |                       | ......0                    | ......0.0                           | ......0                                | ......0.0                        | ......0                        | .....XXX.....                       |
|      | 11.3 Class 3.....                                         |                        |                                     |                                       |                                        |                       | ......0                    | ......0.0                           | ......0                                | ......0.0                        | ......0                        | .....XXX.....                       |
|      | 11.4 Class 4.....                                         |                        |                                     |                                       |                                        |                       | ......0                    | ......0.0                           | ......0                                | ......0.0                        | ......0                        | .....XXX.....                       |
|      | 11.5 Class 5.....                                         |                        |                                     |                                       |                                        |                       | ......0                    | ......0.0                           | ......0                                | ......0.0                        | ......0                        | .....XXX.....                       |
|      | 11.6 Class 6.....                                         |                        |                                     |                                       |                                        |                       | ......0                    | ......0.0                           | ......0                                | ......0.0                        | ......0                        | .....XXX.....                       |
|      | 11.7 Totals.....                                          | .....2,944,080         | .....3,727,437                      | ......0                               | ......0                                | ......0               | .....6,671,517             | .....100.0                          | .....6,626,268                         | .....100.0                       | .....6,671,517                 | .....XXX.....                       |
|      | 11.8 Line 11.7 as a % of Col. 6.....                      | .....44.1              | .....55.9                           | .....0.0                              | .....0.0                               | .....0.0              | .....100.0                 | .....XXX.....                       | .....XXX.....                          | .....XXX.....                    | .....100.0                     | .....XXX.....                       |
|      | 11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9..... | .....44.1              | .....55.9                           | .....0.0                              | .....0.0                               | .....0.0              | .....100.0                 | .....XXX.....                       | .....XXX.....                          | .....XXX.....                    | .....100.0                     | .....XXX.....                       |
|      | 12. Total Privately Placed Bonds                          |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
|      | 12.1 Class 1.....                                         |                        |                                     |                                       |                                        |                       | ......0                    | ......0.0                           | ......0                                | ......0.0                        | .....XXX.....                  | ......0                             |
|      | 12.2 Class 2.....                                         |                        |                                     |                                       |                                        |                       | ......0                    | ......0.0                           | ......0                                | ......0.0                        | .....XXX.....                  | ......0                             |
|      | 12.3 Class 3.....                                         |                        |                                     |                                       |                                        |                       | ......0                    | ......0.0                           | ......0                                | ......0.0                        | .....XXX.....                  | ......0                             |
|      | 12.4 Class 4.....                                         |                        |                                     |                                       |                                        |                       | ......0                    | ......0.0                           | ......0                                | ......0.0                        | .....XXX.....                  | ......0                             |
|      | 12.5 Class 5.....                                         |                        |                                     |                                       |                                        |                       | ......0                    | ......0.0                           | ......0                                | ......0.0                        | .....XXX.....                  | ......0                             |
|      | 12.6 Class 6.....                                         |                        |                                     |                                       |                                        |                       | ......0                    | ......0.0                           | ......0                                | ......0.0                        | .....XXX.....                  | ......0                             |
|      | 12.7 Totals.....                                          | ......0                | ......0                             | ......0                               | ......0                                | ......0               | ......0                    | ......0.0                           | ......0                                | ......0.0                        | .....XXX.....                  | ......0                             |
|      | 12.8 Line 12.7 as a % of Col. 6.....                      | .....0.0               | .....0.0                            | .....0.0                              | .....0.0                               | .....0.0              | .....0.0                   | .....XXX.....                       | .....XXX.....                          | .....XXX.....                    | .....XXX.....                  | .....0.0                            |
|      | 12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9..... | .....0.0               | .....0.0                            | .....0.0                              | .....0.0                               | .....0.0              | .....0.0                   | .....XXX.....                       | .....XXX.....                          | .....XXX.....                    | .....XXX.....                  | .....0.0                            |

(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 are under regulatory review.

(c) Includes \$.0 current year, \$.0 prior year of bonds with 5\* designations and \$.0 current year, \$.0 prior year of bonds with 6\* designations. "5\*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.0; NAIC 2 \$.0; NAIC 3 \$.0; NAIC 4 \$.0; NAIC 5 \$.0; NAIC 6 \$.0.

**SCHEDULE D - PART 1A - SECTION 2**

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

80IS

| Distribution by Type |                                                                                        | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>Total<br>Current Year | 7<br>Column 6 as a<br>% of Line 9.5 | 8<br>Total from Column<br>6 Prior Year | 9<br>% from Col. 7<br>Prior Year | 10<br>Total<br>Publicly Traded | 11<br>Total<br>Privately Placed |
|----------------------|----------------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|----------------------------|-------------------------------------|----------------------------------------|----------------------------------|--------------------------------|---------------------------------|
| 1.                   | <b>U.S. Governments</b>                                                                |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 1.1                  | Issuer Obligations.....                                                                | 2,944,080              | 3,727,437                           |                                       |                                        |                       | 6,671,517                  | 100.0                               | 6,626,268                              | 100.0                            | 6,671,517                      |                                 |
| 1.2                  | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 1.3                  | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 1.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 1.5                  | Totals.....                                                                            | 2,944,080              | 3,727,437                           | 0                                     | 0                                      | 0                     | 6,671,517                  | 100.0                               | 6,626,268                              | 100.0                            | 6,671,517                      | 0                               |
| 2.                   | <b>All Other Governments</b>                                                           |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 2.1                  | Issuer Obligations.....                                                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 2.2                  | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 2.3                  | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 2.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 2.5                  | Totals.....                                                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 3.                   | <b>U.S. States, Territories and Possessions, Guaranteed</b>                            |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 3.1                  | Issuer Obligations.....                                                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 3.2                  | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 3.3                  | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 3.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 3.5                  | Totals.....                                                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 4.                   | <b>U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>  |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 4.1                  | Issuer Obligations.....                                                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 4.2                  | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 4.3                  | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 4.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 4.5                  | Totals.....                                                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 5.                   | <b>U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b> |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 5.1                  | Issuer Obligations.....                                                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 5.2                  | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 5.3                  | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 5.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 5.5                  | Totals.....                                                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 6.                   | <b>Industrial and Miscellaneous (unaffiliated)</b>                                     |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 6.1                  | Issuer Obligations.....                                                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 6.2                  | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 6.3                  | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 6.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 6.5                  | Totals.....                                                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 7.                   | <b>Hybrid Securities</b>                                                               |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 7.1                  | Issuer Obligations.....                                                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 7.2                  | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 7.3                  | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 7.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 7.5                  | Totals.....                                                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 8.                   | <b>Parent, Subsidiaries and Affiliates</b>                                             |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 8.1                  | Issuer Obligations.....                                                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 8.2                  | Residential Mortgage-Backed Securities.....                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 8.3                  | Commercial Mortgage-Backed Securities.....                                             |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 8.4                  | Other Loan-Backed and Structured Securities.....                                       |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 |                                        | 0.0                              |                                |                                 |
| 8.5                  | Totals.....                                                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |

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

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

| 601S | Distribution by Type                                      | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>Total<br>Current Year | 7<br>Column 6 as a<br>% of Line 9.5 | 8<br>Total from Column<br>6 Prior Year | 9<br>% from Col. 7<br>Prior Year | 10<br>Total<br>Publicly Traded | 11<br>Total<br>Privately Placed |
|------|-----------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|----------------------------|-------------------------------------|----------------------------------------|----------------------------------|--------------------------------|---------------------------------|
|      | 9. Total Bonds Current Year                               |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
|      | 9.1 Issuer Obligations.....                               | 2,944,080              | 3,727,437                           | 0                                     | 0                                      | 0                     | 6,671,517                  | 100.0                               | XXX                                    | XXX                              | 6,671,517                      | 0                               |
|      | 9.2 Residential Mortgage-Backed Securities.....           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | XXX                                    | XXX                              | 0                              | 0                               |
|      | 9.3 Commercial Mortgage-Backed Securities.....            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | XXX                                    | XXX                              | 0                              | 0                               |
|      | 9.4 Other Loan-Backed and Structured Securities.....      | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | XXX                                    | XXX                              | 0                              | 0                               |
|      | 9.5 Totals.....                                           | 2,944,080              | 3,727,437                           | 0                                     | 0                                      | 0                     | 6,671,517                  | 100.0                               | XXX                                    | XXX                              | 6,671,517                      | 0                               |
|      | 9.6 Line 9.5 as a % of Col. 6.....                        | 44.1                   | 55.9                                | 0.0                                   | 0.0                                    | 0.0                   | 100.0                      | XXX                                 | XXX                                    | XXX                              | 100.0                          | 0.0                             |
|      | 10. Total Bonds Prior Year                                |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
|      | 10.1 Issuer Obligations.....                              | 2,841,172              | 3,785,096                           |                                       |                                        |                       | XXX                        | XXX                                 | 6,626,268                              | 100.0                            | 6,626,268                      |                                 |
|      | 10.2 Residential Mortgage-Backed Securities.....          |                        |                                     |                                       |                                        |                       | XXX                        | XXX                                 | 0                                      | 0.0                              |                                |                                 |
|      | 10.3 Commercial Mortgage-Backed Securities.....           |                        |                                     |                                       |                                        |                       | XXX                        | XXX                                 | 0                                      | 0.0                              |                                |                                 |
|      | 10.4 Other Loan-Backed and Structured Securities.....     |                        |                                     |                                       |                                        |                       | XXX                        | XXX                                 | 0                                      | 0.0                              |                                |                                 |
|      | 10.5 Totals.....                                          | 2,841,172              | 3,785,096                           | 0                                     | 0                                      | 0                     | XXX                        | XXX                                 | 6,626,268                              | 100.0                            | 6,626,268                      | 0                               |
|      | 10.6 Line 10.5 as a % of Col. 8.....                      | 42.9                   | 57.1                                | 0.0                                   | 0.0                                    | 0.0                   | XXX                        | XXX                                 | 100.0                                  | XXX                              | 100.0                          | 0.0                             |
|      | 11. Total Publicly Traded Bonds                           |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
|      | 11.1 Issuer Obligations.....                              | 2,944,080              | 3,727,437                           |                                       |                                        |                       | 6,671,517                  | 100.0                               | 6,626,268                              | 100.0                            | 6,671,517                      | XXX                             |
|      | 11.2 Residential Mortgage-Backed Securities.....          |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | XXX                             |
|      | 11.3 Commercial Mortgage-Backed Securities.....           |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | XXX                             |
|      | 11.4 Other Loan-Backed and Structured Securities.....     |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | XXX                             |
|      | 11.5 Totals.....                                          | 2,944,080              | 3,727,437                           | 0                                     | 0                                      | 0                     | 6,671,517                  | 100.0                               | 6,626,268                              | 100.0                            | 6,671,517                      | XXX                             |
|      | 11.6 Line 11.5 as a % of Col. 6.....                      | 44.1                   | 55.9                                | 0.0                                   | 0.0                                    | 0.0                   | 100.0                      | XXX                                 | XXX                                    | XXX                              | 100.0                          | XXX                             |
|      | 11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9..... | 44.1                   | 55.9                                | 0.0                                   | 0.0                                    | 0.0                   | 100.0                      | XXX                                 | XXX                                    | XXX                              | 100.0                          | XXX                             |
|      | 12. Total Privately Placed Bonds                          |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
|      | 12.1 Issuer Obligations.....                              |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 | 0                                      | 0.0                              | XXX                            | 0                               |
|      | 12.2 Residential Mortgage-Backed Securities.....          |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 | 0                                      | 0.0                              | XXX                            | 0                               |
|      | 12.3 Commercial Mortgage-Backed Securities.....           |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 | 0                                      | 0.0                              | XXX                            | 0                               |
|      | 12.4 Other Loan-Backed and Structured Securities.....     |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                 | 0                                      | 0.0                              | XXX                            | 0                               |
|      | 12.5 Totals.....                                          | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | XXX                            | 0                               |
|      | 12.6 Line 12.5 as a % of Col. 6.....                      | 0.0                    | 0.0                                 | 0.0                                   | 0.0                                    | 0.0                   | 0.0                        | XXX                                 | XXX                                    | XXX                              | XXX                            | 0.0                             |
|      | 12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9..... | 0.0                    | 0.0                                 | 0.0                                   | 0.0                                    | 0.0                   | 0.0                        | XXX                                 | XXX                                    | XXX                              | XXX                            | 0.0                             |

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

|                                                                                          | 1         | 2         | 3                 | 4                                            | 5                                                        |
|------------------------------------------------------------------------------------------|-----------|-----------|-------------------|----------------------------------------------|----------------------------------------------------------|
|                                                                                          | Total     | Bonds     | Mortgage<br>Loans | Other Short-term<br>Investment<br>Assets (a) | Investments in<br>Parent, Subsidiaries<br>and Affiliates |
| 1. Book/adjusted carrying value December 31 of prior year.....                           | 59,564    | 59,564    |                   |                                              |                                                          |
| 2. Cost of short-term investments acquired.....                                          | 3,145,705 | 3,145,705 |                   |                                              |                                                          |
| 3. Accrual of discount.....                                                              | 0         |           |                   |                                              |                                                          |
| 4. Unrealized valuation increase (decrease).....                                         | 0         |           |                   |                                              |                                                          |
| 5. Total gain (loss) on disposals.....                                                   | 0         |           |                   |                                              |                                                          |
| 6. Deduct consideration received on disposals.....                                       | 3,156,665 | 3,156,665 |                   |                                              |                                                          |
| 7. Deduct amortization of premium.....                                                   | 0         |           |                   |                                              |                                                          |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 0         |           |                   |                                              |                                                          |
| 9. Deduct current year's other than temporary impairment recognized.....                 | 0         |           |                   |                                              |                                                          |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 48,604    | 48,604    | 0                 | 0                                            | 0                                                        |
| 11. Deduct total nonadmitted amounts.....                                                | 0         |           |                   |                                              |                                                          |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 48,604    | 48,604    | 0                 | 0                                            | 0                                                        |

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:..... Not Applicable

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

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

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

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

**Sch. DB-Verification**  
**NONE**

**Sch. E-Verification**  
**NONE**

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

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

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

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

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

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

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

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

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

SCHEDULE D - PART 1

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

| 1                                    | 2                                         |   | Codes                             |     |              | 6                        | 7           | Fair Value                                    |               | 10        | 11                              | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                                        | Interest   |                         |              |                                          |                                      | Dates      |            |     |
|--------------------------------------|-------------------------------------------|---|-----------------------------------|-----|--------------|--------------------------|-------------|-----------------------------------------------|---------------|-----------|---------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|--------------------------------------------------------|------------|-------------------------|--------------|------------------------------------------|--------------------------------------|------------|------------|-----|
|                                      |                                           |   | 3                                 | 4   | 5            |                          |             | 8                                             | 9             |           |                                 | 12                                                 | 13                                                | 14                                                                       | 15                                                     | 16         | 17                      | 18           | 19                                       | 20                                   | 21         | 22         |     |
|                                      |                                           |   |                                   |     |              |                          |             |                                               |               |           |                                 |                                                    |                                                   |                                                                          |                                                        |            |                         |              |                                          |                                      |            |            |     |
| CUSIP<br>Identification              | Description                               |   | Code                              | n   | Bond<br>CHAR | NAIC<br>Design-<br>ation | Actual Cost | Rate<br>Used<br>to<br>Obtain<br>Fair<br>Value | Fair<br>Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate<br>of | Effective<br>Rate<br>of | When<br>Paid | Admitted<br>Amount<br>Due and<br>Accrued | Amount<br>Received<br>During<br>Year | Acquired   | Maturity   |     |
| U.S. Government - Issuer Obligations |                                           |   |                                   |     |              |                          |             |                                               |               |           |                                 |                                                    |                                                   |                                                                          |                                                        |            |                         |              |                                          |                                      |            |            |     |
| 912828                               | KC                                        | 3 | UNITED STATES TREASURY NOTES..... |     |              | 1                        | 225,247     | 100.172                                       | 225,387       | 225,000   | 225,011                         |                                                    | (86)                                              |                                                                          |                                                        | 1.375      | 1.330                   | FA           | 1,169                                    | 3,094                                | 03/13/2009 | 02/15/2012 |     |
| 912828                               | KC                                        | 3 | UNITED STATES TREASURY NOTES..... | SD. |              | 1                        | 300,329     | 100.172                                       | 300,516       | 300,000   | 300,014                         |                                                    | (114)                                             |                                                                          |                                                        | 1.375      | 1.330                   | FA           | 1,558                                    | 4,125                                | 03/13/2009 | 02/15/2012 |     |
| 912828                               | KP                                        | 4 | UNITED STATES TREASURY NOTES..... |     |              | 1                        | 44,874      | 100.504                                       | 45,227        | 45,000    | 44,984                          |                                                    | 43                                                |                                                                          |                                                        | 1.375      | 1.470                   | MN           | 80                                       | 619                                  | 06/04/2009 | 05/15/2012 |     |
| 912828                               | LB                                        | 4 | UNITED STATES TREASURY NOTES..... |     |              | 1                        | 85,093      | 100.750                                       | 85,638        | 85,000    | 85,017                          |                                                    | (32)                                              |                                                                          |                                                        | 1.500      | 1.460                   | JJ           | 589                                      | 1,275                                | 07/22/2009 | 07/15/2012 |     |
| 912828                               | LB                                        | 4 | UNITED STATES TREASURY NOTES..... | SD. |              | 1                        | 2,192,402   | 100.750                                       | 2,206,424     | 2,190,000 | 2,190,441                       |                                                    | (813)                                             |                                                                          |                                                        | 1.500      | 1.460                   | JJ           | 15,175                                   | 32,850                               | 07/22/2009 | 07/15/2012 |     |
| 912828                               | LM                                        | 0 | UNITED STATES TREASURY NOTES..... |     |              | 1                        | 50,035      | 100.895                                       | 50,448        | 50,000    | 50,009                          |                                                    | (12)                                              |                                                                          |                                                        | 1.375      | 1.350                   | MS           | 204                                      | 687                                  | 10/02/2009 | 09/15/2012 |     |
| 912828                               | MG                                        | 2 | UNITED STATES TREASURY NOTES..... |     |              | 1                        | 20,053      | 101.240                                       | 20,248        | 20,000    | 20,019                          |                                                    | (18)                                              |                                                                          |                                                        | 1.375      | 1.280                   | JJ           | 127                                      | 275                                  | 02/08/2010 | 01/15/2013 |     |
| 912828                               | MN                                        | 7 | UNITED STATES TREASURY NOTES..... |     |              | 1                        | 4,995       | 101.330                                       | 5,067         | 5,000     | 4,998                           |                                                    | 2                                                 |                                                                          |                                                        | 1.375      | 1.410                   | FA           | 26                                       | 69                                   | 03/08/2010 | 02/15/2013 |     |
| 912828                               | MT                                        | 4 | UNITED STATES TREASURY NOTES..... |     |              | 1                        | 34,804      | 101.430                                       | 35,501        | 35,000    | 34,919                          |                                                    | 66                                                |                                                                          |                                                        | 1.375      | 1.560                   | MS           | 143                                      | 481                                  | 03/29/2010 | 03/15/2013 |     |
| 912828                               | NC                                        | 0 | UNITED STATES TREASURY NOTES..... |     |              | 1                        | 55,224      | 101.590                                       | 55,875        | 55,000    | 55,105                          |                                                    | (75)                                              |                                                                          |                                                        | 1.375      | 1.230                   | MN           | 98                                       | 756                                  | 06/01/2010 | 05/15/2013 |     |
| 912828                               | NP                                        | 1 | UNITED STATES TREASURY NOTES..... |     |              | 1                        | 111,171     | 104.414                                       | 114,855       | 110,000   | 110,855                         |                                                    | (231)                                             |                                                                          |                                                        | 1.750      | 1.520                   | JJ           | 806                                      | 1,925                                | 08/23/2010 | 07/31/2015 |     |
| 912828                               | NV                                        | 8 | UNITED STATES TREASURY NOTES..... |     |              | 1                        | 22,739      | 102.688                                       | 23,617        | 23,000    | 22,807                          |                                                    | 51                                                |                                                                          |                                                        | 1.250      | 1.480                   | FA           | 97                                       | 288                                  | 09/03/2010 | 08/31/2015 |     |
| 912828                               | PE                                        | 4 | UNITED STATES TREASURY NOTES..... |     |              | 1                        | 284,657     | 102.602                                       | 294,468       | 287,000   | 285,174                         |                                                    | 461                                               |                                                                          |                                                        | 1.250      | 1.420                   | AO           | 611                                      | 3,587                                | 11/17/2010 | 10/31/2015 |     |
| 912828                               | PE                                        | 4 | UNITED STATES TREASURY NOTES..... | SD. |              | 1                        | 19,817      | 102.602                                       | 20,520        | 20,000    | 19,858                          |                                                    | 36                                                |                                                                          |                                                        | 1.250      | 1.440                   | AO           | 43                                       | 250                                  | 11/17/2010 | 10/31/2015 |     |
| 912828                               | PJ                                        | 3 | UNITED STATES TREASURY NOTES..... |     |              | 1                        | 248,638     | 103.086                                       | 265,962       | 258,000   | 250,478                         |                                                    | 1,824                                             |                                                                          |                                                        | 1.375      | 2.150                   | MN           | 310                                      | 3,548                                | 12/28/2010 | 11/30/2015 |     |
| 912828                               | PJ                                        | 3 | UNITED STATES TREASURY NOTES..... | SD. |              | 1                        | 11,565      | 103.086                                       | 12,370        | 12,000    | 11,650                          |                                                    | 85                                                |                                                                          |                                                        | 1.375      | 2.150                   | MN           | 14                                       | 165                                  | 12/28/2010 | 11/30/2015 |     |
| 912828                               | PM                                        | 6 | UNITED STATES TREASURY NOTES..... |     |              | 1                        | 21,234      | 106.060                                       | 22,273        | 21,000    | 21,192                          |                                                    | (42)                                              |                                                                          |                                                        | 2.125      | 1.880                   | JD           | 224                                      | 223                                  | 01/28/2011 | 12/31/2015 |     |
| 912828                               | PS                                        | 3 | UNITED STATES TREASURY NOTES..... |     |              | 1                        | 2,017,319   | 105.547                                       | 2,142,604     | 2,030,000 | 2,019,427                       |                                                    | 2,108                                             |                                                                          |                                                        | 2.000      | 2.130                   | JJ           | 16,990                                   | 20,300                               | 02/23/2011 | 01/31/2016 |     |
| 912828                               | QF                                        | 0 | UNITED STATES TREASURY NOTES..... |     |              | 1                        | 30,331      | 105.641                                       | 31,692        | 30,000    | 30,292                          |                                                    | (39)                                              |                                                                          |                                                        | 2.000      | 1.760                   | AO           | 102                                      | 300                                  | 05/25/2011 | 04/30/2016 |     |
| 912828                               | QJ                                        | 2 | UNITED STATES TREASURY NOTES..... |     |              | 1                        | 821,583     | 106.090                                       | 864,634       | 815,000   | 820,573                         |                                                    | (1,010)                                           |                                                                          |                                                        | 2.125      | 1.950                   | FA           | 5,852                                    | 8,659                                | 03/29/2011 | 02/29/2016 |     |
| 912828                               | RM                                        | 4 | UNITED STATES TREASURY NOTES..... |     |              | 1                        | 20,092      | 100.970                                       | 20,194        | 20,000    | 20,090                          |                                                    | (2)                                               |                                                                          |                                                        | 1.000      | 0.900                   | AO           | 34                                       |                                      | 11/14/2011 | 10/31/2016 |     |
| 0199999                              | U.S. Government - Issuer Obligations..... |   |                                   |     |              |                          | 6,622,202   | XXX                                           | 6,843,520     | 6,636,000 | 6,622,913                       | 0                                                  | 2,202                                             | 0                                                                        | 0                                                      | XXX        | XXX                     | XXX          | 44,252                                   | 83,476                               | XXX        | XXX        |     |
| 0599999                              | Total - U.S. Government.....              |   |                                   |     |              |                          | 6,622,202   | XXX                                           | 6,843,520     | 6,636,000 | 6,622,913                       | 0                                                  | 2,202                                             | 0                                                                        | 0                                                      | 0          | XXX                     | XXX          | XXX                                      | 44,252                               | 83,476     | XXX        | XXX |
| Totals                               |                                           |   |                                   |     |              |                          |             |                                               |               |           |                                 |                                                    |                                                   |                                                                          |                                                        |            |                         |              |                                          |                                      |            |            |     |
| 7799999                              | Total - Issuer Obligations.....           |   |                                   |     |              |                          | 6,622,202   | XXX                                           | 6,843,520     | 6,636,000 | 6,622,913                       | 0                                                  | 2,202                                             | 0                                                                        | 0                                                      | 0          | XXX                     | XXX          | XXX                                      | 44,252                               | 83,476     | XXX        | XXX |
| 8399999                              | Grand Total - Bonds.....                  |   |                                   |     |              |                          | 6,622,202   | XXX                                           | 6,843,520     | 6,636,000 | 6,622,913                       | 0                                                  | 2,202                                             | 0                                                                        | 0                                                      | 0          | XXX                     | XXX          | XXX                                      | 44,252                               | 83,476     | XXX        | XXX |

E10

**Sch. D-Pt. 2-Sn. 1**  
**NONE**

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

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<br>Acquired | 5<br>Name of Vendor | 6<br>Number of<br>Shares of Stock | 7<br>Actual<br>Cost | 8<br>Par<br>Value | 9<br>Paid for Accrued<br>Interest and Dividends |
|------------------------------|-------------------------------------------------|--|--|--------------|-----------------------|---------------------|-----------------------------------|---------------------|-------------------|-------------------------------------------------|
| Bonds - U.S. Government      |                                                 |  |  |              |                       |                     |                                   |                     |                   |                                                 |
| 912828 PM 6                  | UNITED STATES TREASURY NOTES.....               |  |  |              | 01/28/2011            | GOLDMAN SACHS.....  |                                   | .....21,234         | .....21,000       | .....38                                         |
| 912828 PS 3                  | UNITED STATES TREASURY NOTES.....               |  |  |              | 02/23/2011            | GOLDMAN SACHS.....  |                                   | .....2,017,319      | .....2,030,000    | .....2,692                                      |
| 912828 QF 0                  | UNITED STATES TREASURY NOTES.....               |  |  |              | 05/25/2011            | HSBC.....           |                                   | .....30,331         | .....30,000       | .....42                                         |
| 912828 QJ 2                  | UNITED STATES TREASURY NOTES.....               |  |  |              | 03/29/2011            | VARIOUS.....        |                                   | .....821,583        | .....815,000      | .....554                                        |
| 912828 RM 4                  | UNITED STATES TREASURY NOTES.....               |  |  |              | 11/14/2011            | DEUTSCHE BANK.....  |                                   | .....20,092         | .....20,000       | .....8                                          |
| 0599999.                     | Total - Bonds - U.S. Government.....            |  |  |              |                       |                     |                                   | .....2,910,559      | .....2,916,000    | .....3,334                                      |
| 8399997.                     | Total - Bonds - Part 3.....                     |  |  |              |                       |                     |                                   | .....2,910,559      | .....2,916,000    | .....3,334                                      |
| 8399998.                     | Total - Bonds - Summary Item from Part 5.....   |  |  |              |                       |                     |                                   | .....51,186         | .....50,000       | .....24                                         |
| 8399999.                     | Total - Bonds.....                              |  |  |              |                       |                     |                                   | .....2,961,745      | .....2,966,000    | .....3,358                                      |
| 9999999.                     | Total - Bonds, Preferred and Common Stocks..... |  |  |              |                       |                     |                                   | .....2,961,745      | .....XXX          | .....3,358                                      |

SCHEDULE D - PART 4

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

| 1                       | 2                                               | 3                               | 4                | 5                      | 6                               | 7              | 8              | 9              | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                            | 17                                                      | 18                                           | 19                                        | 20                                                                    | 21                                        |
|-------------------------|-------------------------------------------------|---------------------------------|------------------|------------------------|---------------------------------|----------------|----------------|----------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|---------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------|
|                         |                                                 |                                 |                  |                        |                                 |                |                |                |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                               |                                                         |                                              |                                           |                                                                       |                                           |
| CUSIP<br>Identification | Description                                     | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser      | Number of<br>Shares<br>of Stock | Consideration  | Par<br>Value   | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value<br>at Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Contractual<br>Maturity<br>Date |
| Bonds - U.S. Government |                                                 |                                 |                  |                        |                                 |                |                |                |                                                      |                                                    |                                                   |                                                                          |                                               |                                                        |                                                               |                                                         |                                              |                                           |                                                                       |                                           |
| 912827 6T 4             | UNITED STATES TREASURY NOTES.....               | ...                             | 05/02/2011.      | MATURITY.....          |                                 | .....2,775,000 | .....2,775,000 | .....3,060,673 | .....2,781,608                                       | .....                                              | .....(6,608)                                      | .....                                                                    | .....(6,608)                                  | .....                                                  | .....2,775,000                                                | .....                                                   | .....                                        | .....0                                    | .....69,375                                                           | 02/15/2011.                               |
| 912828 MN 7             | UNITED STATES TREASURY NOTES.....               | ...                             | 11/18/2011.      | NOMURA SECURITIES..... |                                 | .....76,089    | .....75,000    | .....74,924    | .....74,945                                          | .....                                              | .....23                                           | .....                                                                    | .....23                                       | .....                                                  | .....74,968                                                   | .....                                                   | .....1,122                                   | .....1,122                                | .....1,306                                                            | 02/15/2013.                               |
| 0599999.                | Total - Bonds - U.S. Government.....            |                                 |                  |                        |                                 | .....2,851,089 | .....2,850,000 | .....3,135,597 | .....2,856,553                                       | .....0                                             | .....(6,585)                                      | .....0                                                                   | .....(6,585)                                  | .....0                                                 | .....2,849,968                                                | .....0                                                  | .....1,122                                   | .....1,122                                | .....70,681                                                           | ....XXX.....                              |
| 8399997.                | Total - Bonds - Part 4.....                     |                                 |                  |                        |                                 | .....2,851,089 | .....2,850,000 | .....3,135,597 | .....2,856,553                                       | .....0                                             | .....(6,585)                                      | .....0                                                                   | .....(6,585)                                  | .....0                                                 | .....2,849,968                                                | .....0                                                  | .....1,122                                   | .....1,122                                | .....70,681                                                           | ....XXX.....                              |
| 8399998.                | Total - Bonds - Summary Item from Part 5.....   |                                 |                  |                        |                                 | .....51,467    | .....50,000    | .....51,186    | .....                                                | .....                                              | .....(64)                                         | .....                                                                    | .....(64)                                     | .....                                                  | .....51,122                                                   | .....                                                   | .....345                                     | .....345                                  | .....230                                                              | ....XXX.....                              |
| 8399999.                | Total - Bonds.....                              |                                 |                  |                        |                                 | .....2,902,556 | .....2,900,000 | .....3,186,783 | .....2,856,553                                       | .....0                                             | .....(6,649)                                      | .....0                                                                   | .....(6,649)                                  | .....0                                                 | .....2,901,090                                                | .....0                                                  | .....1,467                                   | .....1,467                                | .....70,911                                                           | ....XXX.....                              |
| 9999999.                | Total - Bonds, Preferred and Common Stocks..... |                                 |                  |                        |                                 | .....2,902,556 | .....XXX.....  | .....3,186,783 | .....2,856,553                                       | .....0                                             | .....(6,649)                                      | .....0                                                                   | .....(6,649)                                  | .....0                                                 | .....2,901,090                                                | .....0                                                  | .....1,467                                   | .....1,467                                | .....70,911                                                           | ....XXX.....                              |

SCHEDULE D - PART 5

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

| 1                       | 2                                               | 3                               | 4                | 5              | 6                | 7                 | 8                                                            | 9              | 10            | 11                                                    | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 17                                                   | 18                                           | 19                                        | 20                                                         | 21                                                  |
|-------------------------|-------------------------------------------------|---------------------------------|------------------|----------------|------------------|-------------------|--------------------------------------------------------------|----------------|---------------|-------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------------|-------------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                         |                                                 |                                 |                  |                |                  |                   |                                                              |                |               |                                                       | 12                                                 | 13                                                | 14                                                                       | 15                                            | 16                                                     |                                                      |                                              |                                           |                                                            |                                                     |
| CUSIP<br>Identification | Description                                     | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor | Disposal<br>Date | Name of Purchaser | Par Value<br>(Bonds)<br>or<br>Number of<br>Shares<br>(Stock) | Actual<br>Cost | Consideration | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| Bonds - U.S. Government |                                                 |                                 |                  |                |                  |                   |                                                              |                |               |                                                       |                                                    |                                                   |                                                                          |                                               |                                                        |                                                      |                                              |                                           |                                                            |                                                     |
| 912828 QX 1             | UNITED STATES TREASURY NOTES.....               | ...                             | 08/11/2011       | BARCLAYS.....  | 11/18/2011       | HSBC.....         | .....50,000                                                  | .....51,186    | .....51,467   | .....51,122                                           | .....                                              | .....(64)                                         | .....                                                                    | .....(64)                                     | .....                                                  | .....                                                | .....345                                     | .....345                                  | .....230                                                   | .....24                                             |
| 0599999.                | Total - Bonds - U.S. Government.....            |                                 |                  |                |                  |                   | .....50,000                                                  | .....51,186    | .....51,467   | .....51,122                                           | .....0                                             | .....(64)                                         | .....0                                                                   | .....(64)                                     | .....0                                                 | .....0                                               | .....345                                     | .....345                                  | .....230                                                   | .....24                                             |
| 8399998.                | Total - Bonds.....                              |                                 |                  |                |                  |                   | .....50,000                                                  | .....51,186    | .....51,467   | .....51,122                                           | .....0                                             | .....(64)                                         | .....0                                                                   | .....(64)                                     | .....0                                                 | .....0                                               | .....345                                     | .....345                                  | .....230                                                   | .....24                                             |
| 9999999.                | Total - Bonds, Preferred and Common Stocks..... |                                 |                  |                |                  |                   |                                                              | .....51,186    | .....51,467   | .....51,122                                           | .....0                                             | .....(64)                                         | .....0                                                                   | .....(64)                                     | .....0                                                 | .....0                                               | .....345                                     | .....345                                  | .....230                                                   | .....24                                             |

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1                    | 2                                                                   | 3       | 4                                                        | 5                                                              | 6                                                                                             | 7                                      | 8                            | Stock of Such Company Owned by Insurer on Statement Date |                        |
|----------------------|---------------------------------------------------------------------|---------|----------------------------------------------------------|----------------------------------------------------------------|-----------------------------------------------------------------------------------------------|----------------------------------------|------------------------------|----------------------------------------------------------|------------------------|
| CUSIP Identification | Description<br>Name of Subsidiary, Controlled or Affiliated Company | Foreign | NAIC Company Code or Alien Insurer Identification Number | NAIC Valuation Method (See SVO Purposes and Procedures Manual) | Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock? | Total Amount of Such Intangible Assets | Book/Adjusted Carrying Value | 9<br>Number of Shares                                    | 10<br>% of Outstanding |

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....5,836,311.
2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

| 1                                                       | 2                                       | Codes |                                 | 5                | 6                                | 7                | 8                                      | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                                        | 13            | 14             | Interest                                                                                    |                                        |             |                      |              |                                      | 21                              |
|---------------------------------------------------------|-----------------------------------------|-------|---------------------------------|------------------|----------------------------------|------------------|----------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|--------------------------------------------------------|---------------|----------------|---------------------------------------------------------------------------------------------|----------------------------------------|-------------|----------------------|--------------|--------------------------------------|---------------------------------|
|                                                         |                                         | 3     | 4                               |                  |                                  |                  |                                        | 9                                                  | 10                                                | 11                                                                       | 12                                                     |               |                | 15                                                                                          | 16                                     | 17          | 18                   | 19           | 20                                   |                                 |
| CUSIP<br>Identification                                 | Description                             | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                   | Maturity<br>Date | Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Par<br>Value  | Actual<br>Cost | Amount<br>Due and<br>Accrued<br>December 31<br>of Current<br>Year on Bond<br>Not in Default | Non-<br>Admitted<br>Due and<br>Accrued | Rate of     | Effective<br>Rate of | When<br>Paid | Amount<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest |
| Exempt Money Market Mutual Funds                        |                                         |       |                                 |                  |                                  |                  |                                        |                                                    |                                                   |                                                                          |                                                        |               |                |                                                                                             |                                        |             |                      |              |                                      |                                 |
| 262006 88 5                                             | DREYFUS GOVERNMENT PRIME CASH MGMT..... | ..... | ..                              | 11/30/2011.      | THE BANK OF NEW YORK MELLON..... | .....XXX.....    | .....48,604                            | .....                                              | .....                                             | .....                                                                    | .....                                                  | .....         | .....48,604    | .....                                                                                       | .....                                  | .....0.000  | .....0.000           | MON..        | .....3                               | .....                           |
| 88999999. Total - Exempt Money Market Mutual Funds..... |                                         |       |                                 |                  |                                  |                  | .....48,604                            | .....0                                             | .....0                                            | .....0                                                                   | .....0                                                 | .....XXX..... | .....48,604    | .....0                                                                                      | .....0                                 | ...XXX..... | ...XXX.....          | ..XXX..      | .....3                               | .....0                          |
| 91999999. Total - Short-Term Investments.....           |                                         |       |                                 |                  |                                  |                  | .....48,604                            | .....0                                             | .....0                                            | .....0                                                                   | .....0                                                 | .....XXX..... | .....48,604    | .....0                                                                                      | .....0                                 | ...XXX..... | ...XXX.....          | ..XXX..      | .....3                               | .....0                          |

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

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

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

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

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

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

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

**Sch. DL-Pt. 1**  
**NONE**

**Sch. DL-Pt. 2**  
**NONE**

SCHEDULE E - PART 1 - CASH

| 1                                                        | 2       | 3                | 4                                       | 5                                                      | 6       | 7     |
|----------------------------------------------------------|---------|------------------|-----------------------------------------|--------------------------------------------------------|---------|-------|
| Depository                                               | Code    | Rate of Interest | Amount of Interest Received During Year | Amount of Interest Accrued December 31 of Current Year | Balance | *     |
| Open Depositories                                        |         |                  |                                         |                                                        |         |       |
| The Bank of New York Mellon..... New York, New York..... | .....   | .....0.010       | .....                                   | .....                                                  | .....   | XXX   |
| 0199999. Total - Open Depositories.....                  | .XXX... | ...XXX.....      | .....0                                  | .....0                                                 | .....0  | XXX.. |
| 0399999. Total Cash on Deposit.....                      | .XXX... | ...XXX.....      | .....0                                  | .....0                                                 | .....0  | XXX.. |
| 0599999. Total Cash.....                                 | .XXX... | ...XXX.....      | .....0                                  | .....0                                                 | .....0  | XXX.. |

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

|                  |             |               |       |                   |       |                   |       |
|------------------|-------------|---------------|-------|-------------------|-------|-------------------|-------|
| 1. January.....  | .....(239)  | 4. April..... | ..... | 7. July.....      | ..... | 10. October.....  | ..... |
| 2. February..... | .....       | 5. May.....   | ..... | 8. August.....    | ..... | 11. November..... | ..... |
| 3. March.....    | .....19,710 | 6. June.....  | ..... | 9. September..... | ..... | 12. December..... | ..... |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1           | 2    | 3                | 4                   | 5        | 6                               | 7                                   | 8                              |
|-------------|------|------------------|---------------------|----------|---------------------------------|-------------------------------------|--------------------------------|
| Description | Code | Date<br>Acquired | Rate of<br>Interest | Maturity | Book/Adjusted<br>Carrying Value | Amount of Interest<br>Due & Accrued | Amount Received<br>During Year |

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

|                                      |           | 1                          | 2                     | Deposits for the<br>Benefit of All Policyholders |                    | All Other Special Deposits           |                    |
|--------------------------------------|-----------|----------------------------|-----------------------|--------------------------------------------------|--------------------|--------------------------------------|--------------------|
|                                      |           | Type of<br>Deposit         | Purpose of<br>Deposit | 3<br>Book/Adjusted<br>Carrying Value             | 4<br>Fair<br>Value | 5<br>Book/Adjusted<br>Carrying Value | 6<br>Fair<br>Value |
| States, Etc.                         |           |                            |                       |                                                  |                    |                                      |                    |
| 1. Alabama.....AL                    |           |                            |                       |                                                  |                    |                                      |                    |
| 2. Alaska.....AK                     |           |                            |                       |                                                  |                    |                                      |                    |
| 3. Arizona.....AZ                    |           |                            |                       |                                                  |                    |                                      |                    |
| 4. Arkansas.....AR                   |           |                            |                       |                                                  |                    |                                      |                    |
| 5. California.....CA                 |           |                            |                       |                                                  |                    |                                      |                    |
| 6. Colorado.....CO                   |           |                            |                       |                                                  |                    |                                      |                    |
| 7. Connecticut.....CT                |           |                            |                       |                                                  |                    |                                      |                    |
| 8. Delaware.....DE                   | ...B...   | Property and Casualty..... |                       |                                                  |                    | 11,650                               | 12,370             |
| 9. District of Columbia.....DC       |           |                            |                       |                                                  |                    |                                      |                    |
| 10. Florida.....FL                   |           |                            |                       |                                                  |                    |                                      |                    |
| 11. Georgia.....GA                   | ...B...   | Property and Casualty..... |                       |                                                  |                    | 50,002                               | 50,086             |
| 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                  | ...B...   | Property and Casualty..... |                       |                                                  |                    | 500,100                              | 503,750            |
| 27. Montana.....MT                   |           |                            |                       |                                                  |                    |                                      |                    |
| 28. Nebraska.....NE                  |           |                            |                       |                                                  |                    |                                      |                    |
| 29. Nevada.....NV                    |           |                            |                       |                                                  |                    |                                      |                    |
| 30. New Hampshire.....NH             |           |                            |                       |                                                  |                    |                                      |                    |
| 31. New Jersey.....NJ                |           |                            |                       |                                                  |                    |                                      |                    |
| 32. New Mexico.....NM                |           |                            |                       |                                                  |                    |                                      |                    |
| 33. New York.....NY                  |           |                            |                       |                                                  |                    |                                      |                    |
| 34. North Carolina.....NC            |           |                            |                       |                                                  |                    |                                      |                    |
| 35. North Dakota.....ND              |           |                            |                       |                                                  |                    |                                      |                    |
| 36. Ohio.....OH                      | ...B...   | Property and Casualty..... |                       | 1,690,342                                        | 1,702,674          |                                      |                    |
| 37. Oklahoma.....OK                  |           |                            |                       |                                                  |                    |                                      |                    |
| 38. Oregon.....OR                    |           |                            |                       |                                                  |                    |                                      |                    |
| 39. Pennsylvania.....PA              |           |                            |                       |                                                  |                    |                                      |                    |
| 40. Rhode Island.....RI              |           |                            |                       |                                                  |                    |                                      |                    |
| 41. South Carolina.....SC            | ...B...   | Property and Casualty..... |                       |                                                  |                    | 269,869                              | 270,950            |
| 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 Alien and Other.....OT | ...XXX... | XXX.....                   |                       | 0                                                | 0                  | 0                                    | 0                  |
| 59. Total.....                       | ...XXX... | XXX.....                   |                       | 1,690,342                                        | 1,702,674          | 831,621                              | 837,156            |

| DETAILS OF WRITE-INS                                                        |           |          |  |   |   |   |   |
|-----------------------------------------------------------------------------|-----------|----------|--|---|---|---|---|
| 5801. ....                                                                  |           |          |  |   |   |   |   |
| 5802. ....                                                                  |           |          |  |   |   |   |   |
| 5803. ....                                                                  |           |          |  |   |   |   |   |
| 5898. Summary of remaining write-ins for<br>line 58 from overflow page..... | ...XXX... | XXX..... |  | 0 | 0 | 0 | 0 |
| 5899. Total (Lines 5801 thru 5803+5898)<br>(Line 58 above).....             | ...XXX... | XXX..... |  | 0 | 0 | 0 | 0 |

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